

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2023**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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 } SS
County of New York }

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

DocuSigned by:
Eric Feldstein
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DocuSigned by:
Thomas A Hendry
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DocuSigned by:
Robert Gardner
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ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

___ day of August 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 JUNE 30, 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	99,614,553,469		99,614,553,469	93,816,866,141
2. Stocks:				
2.1 Preferred stocks	43,203,447		43,203,447	49,218,802
2.2 Common stocks	1,107,184,737		1,107,184,737	1,235,674,603
3. Mortgage loans on real estate:				
3.1 First liens	15,017,083,964		15,017,083,964	15,027,338,571
3.2 Other than first liens.....	516,575,093		516,575,093	516,874,938
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)				
4.2 Properties held for the production of income (less \$(68,365,000) encumbrances)	92,307,563		92,307,563	93,448,989
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(185,172,315)), cash equivalents (\$2,861,560,218) and short-term investments (\$494,540,730)	3,170,928,633		3,170,928,633	6,400,794,180
6. Contract loans (including \$334,774 premium notes)	911,811,735	20,379,694	891,432,041	862,222,852
7. Derivatives	1,377,556,731		1,377,556,731	1,360,005,309
8. Other invested assets	3,461,123,199	8,227,538	3,452,895,661	3,311,608,253
9. Receivables for securities	32,994,250		32,994,250	9,801,295
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	358,059,105	270,705,246	87,353,859	306,127,919
12. Subtotals, cash and invested assets (Lines 1 to 11)	125,703,381,926	299,312,478	125,404,069,448	122,989,981,852
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	946,019,876		946,019,876	850,812,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	487,224,986		487,224,986	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	55,645,115		55,645,115	44,897,601
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	10,749,999		10,749,999	9,910,101
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	27,791,233		27,791,233	
18.2 Net deferred tax asset	1,155,406,284	598,515,786	556,890,498	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	34,146,400		34,146,400	55,081,841
24. Health care (\$) and other amounts receivable	17,924,075	17,924,075		
25. Aggregate write-ins for other than invested assets	10,672,637,388	53,078,566	10,619,558,822	10,259,644,414
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	139,112,044,106	968,830,905	138,143,213,201	135,178,524,462
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	52,879,855,467		52,879,855,467	49,807,950,030
28. Total (Lines 26 and 27)	191,991,899,573	968,830,905	191,023,068,668	184,986,474,492
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	87,353,859		87,353,859	306,127,919
1102. IMR asset	270,705,246	270,705,246		
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	358,059,105	270,705,246	87,353,859	306,127,919
2501. Interest in annuity contracts	10,605,730,114		10,605,730,114	10,235,624,129
2502. Miscellaneous	65,521,944	53,046,338	12,475,606	22,661,186
2503. Administrative and other fees due and unpaid	1,353,031		1,353,031	1,359,099
2598. Summary of remaining write-ins for Line 25 from overflow page	32,299	32,228	71	
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,672,637,388	53,078,566	10,619,558,822	10,259,644,414

STATEMENT AS OF JUNE 30, 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 \$ 112,924,705,724 less \$ included in Line 6.3 (including \$ 56,721,410 Modco Reserve)	112,924,705,724	109,694,990,481
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	1,520,892,940	1,441,162,084
4. Contract claims:		
4.1 Life	1,013,871,187	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 \$ 60,622,607 ceded	60,622,607	73,344,407
9.4 Interest Maintenance Reserve	(5,411,956)	(7,715,885)
10. Commissions to agents due or accrued-life and annuity contracts \$ 6,163,621 , accident and health \$ and deposit-type contract funds \$	6,163,621	5,465,790
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	4,048,468	12,618,656
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,086,324,980) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,123,241,506)	(1,104,238,168)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(16,284,854)	(9,003,108)
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)		30,985,509
15.2 Net deferred tax liability		
16. Unearned investment income	25,041,773	20,933,005
17. Amounts withheld or retained by reporting entity as agent or trustee	1,086,317	2,249,165
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	185,900,594	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	96,186,512	99,232,010
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,093,398,563	1,890,042,616
24.02 Reinsurance in unauthorized and certified (\$) companies	5,641,837	10,999,440
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	186,079,961	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	281,756,898	326,255,949
24.09 Payable for securities	327,362,746	405,038,203
24.10 Payable for securities lending	677,454,744	675,387,835
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,556,630,943	11,059,895,927
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	129,821,907,746	126,672,591,275
27. From Separate Accounts Statement	52,851,893,803	49,777,431,818
28. Total liabilities (Lines 26 and 27)	182,673,801,549	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)	3,866,691,809	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 \$ 27,961,664 in Separate Accounts Statement)	8,324,267,119	8,511,451,399
38. Totals of Lines 29, 30 and 37	8,349,267,119	8,536,451,399
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	191,023,068,668	184,986,474,492
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	10,605,730,114	10,235,624,129
2502. Derivatives-collateral liability	934,319,665	813,438,117
2503. Liability for interest on claims	7,870,261	7,252,816
2598. Summary of remaining write-ins for Line 25 from overflow page	8,710,903	3,580,865
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,556,630,943	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	9,145,948,270	10,358,953,211	20,991,410,895
2. Considerations for supplementary contracts with life contingencies	24,958,801	18,353,354	41,516,292
3. Net investment income	2,444,380,822	2,018,633,995	4,230,898,285
4. Amortization of Interest Maintenance Reserve (IMR)	4,998,247	17,805,766	27,566,359
5. Separate Accounts net gain from operations excluding unrealized gains or losses	25,787,878	24,358,778	45,629,262
6. Commissions and expense allowances on reinsurance ceded	342,462	83,504	430,196
7. Reserve adjustments on reinsurance ceded	(8,110,181)	367,431	2,703,834
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	439,092,816	438,869,371	876,408,169
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	119,851,465	110,803,306	216,633,693
9. Totals (Lines 1 to 8.3)	12,197,250,580	12,988,228,716	26,433,196,985
10. Death benefits	1,130,106,213	1,223,182,461	2,342,176,087
11. Matured endowments (excluding guaranteed annual pure endowments)	1,445,110	1,496,843	3,160,620
12. Annuity benefits	1,839,621,981	1,705,849,067	3,431,175,929
13. Disability benefits and benefits under accident and health contracts	62,570	(51,132)	3,690
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	5,632,296,009	4,451,441,269	9,256,005,124
16. Group conversions	102,026	50,684	96,411
17. Interest and adjustments on contract or deposit-type contract funds	24,818,833	16,198,961	43,308,364
18. Payments on supplementary contracts with life contingencies	24,843,785	25,464,815	50,075,383
19. Increase in aggregate reserves for life and accident and health contracts	3,229,715,243	4,518,662,898	9,723,212,177
20. Totals (Lines 10 to 19)	11,883,011,770	11,942,295,866	24,849,213,785
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	313,846,497	276,278,364	594,828,640
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	495,111,514	445,838,157	946,852,504
24. Insurance taxes, licenses and fees, excluding federal income taxes	52,927,467	77,850,001	103,290,087
25. Increase in loading on deferred and uncollected premiums			(181)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(660,498,330)	608,414,881	443,946,881
27. Aggregate write-ins for deductions	79,624	40,177	64,559
28. Totals (Lines 20 to 27)	12,084,478,542	13,350,717,446	26,938,196,275
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	112,772,038	(362,488,730)	(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)	112,772,038	(362,488,730)	(504,999,290)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	69,819,700	15,465,479	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)	42,952,338	(377,954,209)	(619,253,264)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 31,300,947 (excluding taxes of \$ (54,433,404) transferred to the IMR)	(55,515,444)	17,811,896	(36,694,971)
35. Net income (Line 33 plus Line 34)	(12,563,106)	(360,142,313)	(655,948,235)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,536,451,399	9,734,361,007	9,734,361,007
37. Net income (Line 35)	(12,563,106)	(360,142,313)	(655,948,235)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 31,124,145	(2,463,883)	181,580,354	220,451,700
39. Change in net unrealized foreign exchange capital gain (loss)	177,786,361	(388,356,520)	(373,925,119)
40. Change in net deferred income tax	92,529,015	121,810,305	311,023,728
41. Change in nonadmitted assets	(238,497,009)	(77,426,426)	(300,463,981)
42. Change in liability for reinsurance in unauthorized and certified companies	5,357,603	498,687	(1,916,080)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(203,355,948)	27,560,710	(16,172,324)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	23,173,394	23,985,151	48,032,887
47. Other changes in surplus in Separate Accounts Statement	(28,344,423)	(11,996,156)	(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)	(400,000,000)
53. Aggregate write-ins for gains and losses in surplus	(806,283)	(2,888,612)	
54. Net change in capital and surplus for the year (Lines 37 through 53)	(187,184,279)	(885,374,820)	(1,197,909,609)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,349,267,119	8,848,986,187	8,536,451,399
DETAILS OF WRITE-INS			
08.301. Intercompany income other	45,673,201	46,792,293	89,147,647
08.302. Sundry income	37,821,004	38,980,156	75,997,686
08.303. Fee income from deposit contract	34,979,977	25,707,951	54,625,959
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,377,283	(677,094)	(3,137,599)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	119,851,465	110,803,306	216,633,693
2701. Fines, penalties and fees from regulatory authorities	79,624	39,649	64,032
2702. Other expenses		528	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)	79,624	40,177	64,559
5301. Change in special reserves on certain group annuity separate accounts	(806,283)	(2,888,612)	
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)	(806,283)	(2,888,612)	

STATEMENT AS OF JUNE 30, 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	9,089,086,152	10,284,161,356	20,995,040,220
2. Net investment income	2,250,057,494	1,807,056,317	3,888,392,152
3. Miscellaneous income	561,186,550	550,073,330	1,094,501,688
4. Total (Lines 1 to 3)	11,900,330,196	12,641,291,003	25,977,934,060
5. Benefit and loss related payments	8,675,387,513	7,495,268,983	15,140,239,064
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(638,446,822)	501,989,756	333,640,434
7. Commissions, expenses paid and aggregate write-ins for deductions	809,280,006	768,511,013	1,579,252,204
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (10,228,626) tax on capital gains (losses)	105,463,985	33,005,942	101,371,390
10. Total (Lines 5 through 9)	8,951,684,682	8,798,775,694	17,154,503,092
11. Net cash from operations (Line 4 minus Line 10)	2,948,645,514	3,842,515,309	8,823,430,968
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,244,724,824	7,489,859,245	12,156,790,079
12.2 Stocks	240,349,792	203,606,705	305,200,376
12.3 Mortgage loans	696,122,554	579,144,991	1,366,478,254
12.4 Real estate			
12.5 Other invested assets	47,110,639	230,226,460	350,844,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	955,655	(3,422,336)	1,405,936,728
12.7 Miscellaneous proceeds	106,954,757	381,262,228	301,855,639
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,336,218,221	8,880,677,293	15,887,105,867
13. Cost of investments acquired (long-term only):			
13.1 Bonds	10,856,871,404	9,796,490,026	16,779,961,031
13.2 Stocks	33,003,388	23,957,394	124,431,775
13.3 Mortgage loans	674,913,467	1,685,347,431	2,631,633,399
13.4 Real estate			
13.5 Other invested assets	198,744,022	377,177,247	624,829,198
13.6 Miscellaneous applications	164,787,376	41,771,286	75,667,525
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,928,319,657	11,924,743,384	20,236,522,928
14. Net increase (or decrease) in contract loans and premium notes	28,590,560	999,773	9,242,790
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,620,691,996)	(3,045,065,864)	(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		928,422	(210,281)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	66,567,182	(49,774,759)	(65,030,685)
16.5 Dividends to stockholders			400,000,000
16.6 Other cash provided (applied)	(624,386,247)	732,479,805	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)	(557,819,065)	683,633,468	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)	(3,229,865,547)	1,481,082,913	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)	3,170,928,633	3,243,860,723	6,400,794,179

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

20.0001. Low income housing tax credit unfunded commitments	32,950,033	59,512,007	67,815,612
20.0002. Capitalized interest on bonds	32,810,749	48,613,075	88,071,344
20.0003. Transfer of other invested assets to bonds	15,148,323	28,585,396	
20.0004. Capitalized interest on mortgage loans	8,279,531	1,880,007	7,149,765
20.0005. Transfer of mortgage loans to other invested assets	962,744	22,504,983	44,158,245
20.0006. Transfer between equity investment to equity investment	96,882	9,817,951	34,377,839
20.0007. Dividend reinvestment of equities	31,102		16,157
20.0008. Bonds to be announced commitments - purchased/sold		13,983,722	19,345,991
20.0009. Transfer of bond investment to bond investment		266,544,165	6,759,939,028
20.0010. Depreciation/amortization on fixed assets		35,532,817	72,815,561

STATEMENT AS OF JUNE 30, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Capital contribution to affiliated other invested asset .....	.....	.....	..... 250,000,000
20.0012. Distribution of shares from other invested assets to equity .....	..... (96,882)	..... (5,774,567)	..... 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)	..... 66,768,510	..... 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	865,915,080	1,064,070,876	1,908,017,719
3. Ordinary individual annuities	7,858,835,519	8,910,511,842	18,359,059,285
4. Credit life (group and individual)			
5. Group life insurance	28,111,537	45,596,037	70,634,008
6. Group annuities	23,500	(14,500)	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)	8,752,885,636	10,020,164,255	20,337,740,012
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	8,752,885,636	10,020,164,255	20,337,740,012
14. Deposit-type contracts	238,849,073	84,364,173	308,075,289
15. Total (Lines 13 and 14)	8,991,734,709	10,104,528,428	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 June 30, 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	\$ (12,563,106)	\$ (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>\$ (12,563,106)</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	\$ 8,349,267,119	\$ 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>\$ 8,349,267,119</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 June 30, 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 June 30, 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	13,368,469	89,081	690,355	12,589,033
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	13,368,469	89,081	690,355	12,589,033
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>\$ 120,844</u>	<u>\$ 690,355</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	504,968	—	55,073	449,895
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	504,968	—	55,073	449,895
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>\$ 55,073</u>	
Grand Total		<u>\$ 120,844</u>	<u>\$ 745,428</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						
001406AA5	\$ 7,722,153	\$ 7,045,551	\$ 676,602	\$ 7,045,551	\$ 4,637,909	6/30/2023
12667FJ55	727,898	709,021	18,877	709,021	570,851	6/30/2023
17029PAA3	702,607	655,531	47,076	655,531	694,642	6/30/2023
17029RAA9	17,608	160	17,448	160	16,007	6/30/2023
17309BAD9	1,354,964	907,100	447,864	907,100	1,056,511	6/30/2023
46628BBD1	123,784	113,350	10,434	113,350	101,573	6/30/2023
69336QAL6	412,594	411,413	1,181	411,413	395,821	6/30/2023
93934FEM0	519,054	517,748	1,306	517,748	462,999	6/30/2023
93934FLW0	563,851	559,002	4,849	559,002	516,665	6/30/2023
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	1,293,986	XXX	XXX	
Guaranteed Separate Accounts						
001406AA5	2,397,882	2,187,862	210,020	2,187,862	1,440,215	6/30/2023
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	211,747	XXX	XXX	
Grand Total	XXX	XXX	\$ 1,505,733	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 June 30, 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	\$ 7,711,592,520	\$ 416,044,051	\$17,859,798,492	\$ 2,208,020,292	\$25,571,391,012	\$ 2,624,064,343
Guaranteed Separate Accounts	465,417,888	22,063,506	1,015,656,428	169,182,758	1,481,074,316	191,246,264
Total	\$ 8,177,010,408	\$ 438,107,557	\$18,875,454,920	\$ 2,377,203,050	\$27,052,465,328	\$ 2,815,310,607

- (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.

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At June 30, 2023, the carrying value and fair value of securities held under agreements to purchase and resell was \$221,343,000, 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 5.05%.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter 2023	Second Quarter 2023
a. Maximum Amount		
1. Open - no maturity		
2. Overnight		
3. 2 days to 1 week	\$ 220,821,000	\$ 221,665,000
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	\$ 221,343,000
4. > 1 week to 1 month		
5. > 1 month to 3 months		
6. > 3 months to 1 year		
7. > 1 year		

(4) Not applicable.

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

	First Quarter 2023	Second Quarter 2023
a. Maximum Amount	\$ 220,821,000	\$ 221,665,000
b. Ending Balance	\$ 206,055,000	\$ 221,343,000

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

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
Ending Balance								
a. Bonds - FV		\$ 221,343,000						
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	\$ —	\$ 221,343,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

	First Quarter 2023	Second Quarter 2023
a. Maximum Amount		
1. Cash		
2. Securities (FV)	\$ 225,237,420	\$ 226,098,300
3. Securities (BACV)	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX
b. Ending Balance		
1. Cash		
2. Securities (FV)	\$ 210,176,806	\$ 225,770,177
3. Securities (BACV)		
4. Nonadmitted subset (BACV)		

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

	Amortized Cost	Fair Value
a. Overnight and continuous		
b. 30 days or less		
c. 31 to 90 days		
d. > 90 days	\$ 225,770,177	\$ 225,770,177

(9) At June 30, 2023, the Company did not have a recognized receivable for return of collateral.

(10) At June 30, 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	16	7
Aggregate Amount of Investment Income	\$ 2,108,664	\$ 184,273

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

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No change.

8. Derivative Instruments

A. No change.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - 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	\$ 6,907,160,660	\$ 6,907,160,660	\$ —

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 June 30, 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	\$ 3,128,667,141	\$ 3,128,667,141	\$ —
2. Current year general account	\$ 3,128,667,141	\$ 3,128,667,141	\$ —
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.

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB of Pittsburgh

- a. At June 30, 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	\$ —	\$ —	\$ —

- 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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

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

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the six months ended June 30, 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	65,370	69,362	2,465
		<u>2</u>	<u>\$ 65,370</u>	<u>\$ 69,362</u>	<u>\$ 2,465</u>

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

Not applicable.

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

No change.

20. Fair Value Measurements

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of June 30, 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	\$ —	\$ 15,103,566	\$ 28,099,882	\$ —	\$ 43,203,448
2. Bonds					
SVO identified bond ETF	1,225,326,718	—	—	—	1,225,326,718
U.S. corporate	—	160,642	—	—	160,642
Non-agency commercial mortgage-backed securities	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	191,759	—	—	191,759
Non-agency asset-backed securities	—	—	14,288,388	—	14,288,388
Total bonds	1,225,326,718	352,401	14,288,388	—	1,239,967,507
3. Common stocks	999,068,173	5,927,260	102,189,299	6	1,107,184,738
4. Derivative assets					
Foreign currency swaps	—	643,481,220	—	—	643,481,220
Interest rate swaps	—	513,287,975	—	—	513,287,975
Equity options	—	165,028,170	—	—	165,028,170
Interest rate options	—	30,238,535	3,932,888	—	34,171,423
Foreign currency forwards	—	531,461	—	—	531,461
Futures	166,928	—	—	—	166,928
Total derivative assets	166,928	1,352,567,361	3,932,888	—	1,356,667,177
5. Separate accounts assets	45,094,290,750	9,725,323	14,323,552	1,183,206,726	46,301,546,351
6. Other invested assets	—	—	139,120,376	—	139,120,376
Total assets at fair value	\$ 47,318,852,569	\$ 1,383,675,911	\$ 301,954,385	\$ 1,183,206,732	\$ 50,187,689,597
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 254,025,770	\$ —	\$ —	\$ 254,025,770
Foreign currency swaps	—	19,124,715	—	—	19,124,715
Foreign currency forwards	—	2,418,976	—	—	2,418,976
Futures	438	—	—	—	438
Total derivative liabilities	438	275,569,461	—	—	275,569,899
2. Separate accounts liabilities - derivatives ¹	—	4,502,807	—	—	4,502,807
Total liabilities at fair value	\$ 438	\$ 280,072,268	\$ —	\$ —	\$ 280,072,706

⁽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 June 30, 2023:

	Balance at 04/01/2023	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 06/30/2023
Assets:										
Preferred stocks	\$ 28,466,154	\$ —	\$ —	\$ —	\$ (77,469)	\$ —	\$ —	\$ (288,803)	\$ —	\$ 28,099,882
Bonds:										
U.S. corporate	—	—	—	—	—	—	—	—	—	—
Non-agency CMBS	—	—	—	—	—	—	—	—	—	—
Non-agency asset-backed securities	19,108,156	—	(6,723)	(25)	603,225	—	—	—	(5,416,245)	14,288,388
Non-agency RMBS	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Bonds	19,108,156	—	(6,723)	(25)	603,225	—	—	—	(5,416,245)	14,288,388
Common stocks	101,772,499	7,349,714	—	—	(6,932,914)	—	—	—	—	102,189,299
Derivatives	2,304,291	—	—	(89,621)	1,718,218	—	—	—	—	3,932,888
Separate accounts assets	15,938,800	—	—	(264,269)	(620,475)	—	—	—	(730,504)	14,323,552
Other invested assets	131,028,797	—	—	5,425	(3,178,666)	11,264,820	—	—	—	139,120,376
Total	\$298,618,697	\$ 7,349,714	\$ (6,723)	\$ (348,490)	\$ (8,488,081)	\$11,264,820	\$ —	\$ (288,803)	\$ (6,146,749)	\$301,954,385

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 \$7,349,714 for the three months ended June 30, 2023, which relates to a common stock security that had a price level change from 1 to 3. Transfers out of level 3 totaled \$6,723 for the three months ended June 30, 2023, which relates to a non-agency asset-backed security that was measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(3) Determination of Fair Value

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

At June 30, 2023, the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee 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, 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

NOTES TO FINANCIAL STATEMENTS

widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. 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 June 30, 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	\$90,218,060,281	\$99,614,553,469	\$ 1,225,326,718	\$85,630,259,810	\$ 3,362,473,753	\$ —	\$ —
Preferred stocks	43,203,447	43,203,447	—	15,103,565	28,099,882	—	—
Common stocks	1,107,184,737	1,107,184,737	999,068,172	5,927,260	102,189,299	6	—
Mortgage loans	14,413,636,502	15,533,659,057	—	—	14,413,636,502	—	—
Cash, cash equivalents and short-term investments	3,170,928,633	3,170,928,633	214,163,422	2,956,765,211	—	—	—
Derivatives	1,385,094,486	1,377,556,731	166,928	1,380,994,670	3,932,888	—	—
Derivatives - collateral	87,353,859	87,353,859	—	87,353,859	—	—	—
Other invested assets ¹	605,234,398	593,182,065	—	116,190,929	489,043,469	—	—
Investment income due and accrued	946,019,876	946,019,876	—	946,019,876	—	—	—
Separate accounts assets	52,158,174,812	52,879,855,467	45,111,950,663	4,939,423,158	923,594,265	1,183,206,726	—
Total assets	<u>\$164,134,891,031</u>	<u>\$175,353,497,341</u>	<u>\$47,550,675,903</u>	<u>\$96,078,038,338</u>	<u>\$19,322,970,058</u>	<u>\$1,183,206,732</u>	<u>\$ —</u>
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,119,414,024	\$ 1,180,514,944	\$ —	\$ —	\$ 1,119,414,024	\$ —	\$ —
Derivatives	352,911,770	281,756,898	438	352,911,332	—	—	—
Derivatives - collateral	934,319,665	934,319,665	—	934,319,665	—	—	—
Payable to parent and affiliate	186,079,961	—	—	186,079,961	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	677,454,744	677,454,744	—	677,454,744	—	—	—
Separate accounts liabilities - derivatives	24,186,155	19,559,392	—	19,559,392	4,626,763	—	—
Total liabilities	<u>\$ 3,294,366,319</u>	<u>\$ 3,093,605,643</u>	<u>\$ 438</u>	<u>\$ 2,170,325,094</u>	<u>\$ 1,124,040,787</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 \$2,015,164,573 and a fair value of \$1,988,794,129 at June 30, 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 \$726,611,820 at June 30, 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:

6/30/2023					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,104,014,910	\$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	48,260,029	—	Quarterly	100 days or less
Private Equity	Venture Capital	26,414,315	—	Quarterly	95 days
Hedge Fund	Long/Short Equity	4,451,371	—	Monthly	30 days
Hedge Fund	Sector Investing	66,101	—	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	6	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		<u>\$ 1,183,206,732</u>	<u>\$ —</u>		

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 August 11, 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 JUNE 30, 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
 If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/09/2021
- 6.4 By what department or departments?
 Delaware Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 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 [X] No []

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 Removed names and replaced with departments/business units, links to "Key Company Contacts" document, Replaced Teds message and photo with Craigs, Added a message from the Business Conduct and Ethics Unit, Updated language under "Who we are", Changed heading "Creating a Positive Workplace" to "Our People and Our Workplace", Added Human Rights statement (Our People and our Workplace), Moved Social Media section to "Our People and Our Workplace", Moved Health Policies to "Our People and Our Workplace", Added Safe and Secure Work Environment (Our People and our Workplace), Added Diversity, Equity and Inclusion statement to "Our People and Our Workplace", Changed Procurement and Engagement heading to "Engagement of Third Parties", Abbreviated departments in Table of Contents, Added Mental Health and Safe and Secure Environment statements under Health Policies, Removed "What if?" scenarios if already addressed in text

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: \$ 23,077,590

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: \$ 638,844,140

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	\$ 3,013,985,057
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	\$ 2,101,786,490
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 5,154,535,450	\$ 5,115,771,547
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	\$ 719,962,243
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ 719,885,725
16.3 Total payable for securities lending reported on the liability page	\$ 677,454,744

STATEMENT AS OF JUNE 30, 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	549300S5H0LGGCLLY165	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:

Initial filings that were not made within 120 days of purchase including:

-Filings for which we have not yet received the required documentation necessary for submission to SVO: 5

-Filings that have been submitted but not yet by the SVO: 2

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - 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:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- 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:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

STATEMENT AS OF JUNE 30, 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, 198, 538
- 1.13 Commercial Mortgages\$.....15, 402, 374, 472
- 1.14 Total Mortgages in Good Standing\$.....15, 406, 573, 010
- 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\$.....127, 086, 047
- 1.44 Total Mortgages in Process of Foreclosure\$.....127, 086, 047
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)\$.....15, 533, 659, 057
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages\$.....
- 1.62 Residential Mortgages\$.....
- 1.63 Commercial Mortgages\$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate\$.....
2. Operating Percentages:
- 2.1 A&H loss percent%
- 2.2 A&H cost containment percent%
- 2.3 A&H expense percent excluding cost containment expenses%
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

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 JUNE 30, 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	11,570,153	84,471,513		96,041,666	3,118,795
2. Alaska	AK	L	3,325,735	27,928,757		31,254,492	865,699
3. Arizona	AZ	L	12,813,467	167,574,805		180,388,272	5,540,998
4. Arkansas	AR	L	5,114,164	27,953,528		33,067,692	341,787
5. California	CA	L	142,325,736	993,937,653		1,136,263,389	22,430,511
6. Colorado	CO	L	10,296,965	150,244,419		160,541,384	9,706,025
7. Connecticut	CT	L	8,076,310	101,500,086		109,576,396	2,233,182
8. Delaware	DE	L	4,252,664	31,117,806		35,370,470	309,110
9. District of Columbia	DC	L	2,411,631	11,443,185		13,854,816	
10. Florida	FL	L	50,318,709	501,504,500		551,823,209	18,261,278
11. Georgia	GA	L	16,869,807	119,713,387		136,583,194	4,698,094
12. Hawaii	HI	L	3,266,918	55,098,987		58,365,905	1,072,433
13. Idaho	ID	L	2,036,247	30,074,769		32,111,016	577,597
14. Illinois	IL	L	26,471,196	214,779,703		241,250,899	5,196,758
15. Indiana	IN	L	5,204,602	60,526,102		65,730,704	1,590,468
16. Iowa	IA	L	8,295,564	94,348,665		102,644,229	3,026,474
17. Kansas	KS	L	5,475,568	48,345,281		53,820,849	2,273,377
18. Kentucky	KY	L	5,453,179	45,188,825		50,642,004	2,957,502
19. Louisiana	LA	L	15,445,788	131,337,306		146,783,094	3,100,159
20. Maine	ME	L	1,715,445	32,698,998		34,414,443	2,137,484
21. Maryland	MD	L	17,853,905	119,317,142		137,171,047	4,836,677
22. Massachusetts	MA	L	34,798,325	355,964,891		390,763,216	12,517,300
23. Michigan	MI	L	23,573,706	173,253,643		196,827,349	2,470,976
24. Minnesota	MN	L	32,126,577	100,382,421		132,508,998	4,704,623
25. Mississippi	MS	L	7,886,836	28,059,833		35,946,669	2,012,383
26. Missouri	MO	L	10,971,486	148,445,974		159,417,460	7,607,542
27. Montana	MT	L	2,232,157	18,575,874		20,808,031	654,489
28. Nebraska	NE	L	3,973,959	37,145,243		41,119,202	184,552
29. Nevada	NV	L	6,397,327	50,490,239		56,887,566	1,777,736
30. New Hampshire	NH	L	4,224,066	63,848,872		68,072,938	2,679,697
31. New Jersey	NJ	L	30,876,978	349,009,484		379,886,462	9,612,250
32. New Mexico	NM	L	4,194,691	57,474,453		61,669,144	4,293,132
33. New York	NY	L	115,176,454	1,060,636,987		1,175,813,441	19,193,291
34. North Carolina	NC	L	14,730,914	179,033,698		193,764,612	4,790,934
35. North Dakota	ND	L	3,175,347	17,047,604		20,222,951	1,020,996
36. Ohio	OH	L	17,263,036	255,161,307		272,424,343	5,530,977
37. Oklahoma	OK	L	5,881,279	65,670,574		71,551,853	2,950,256
38. Oregon	OR	L	7,160,692	84,206,227		91,366,919	2,199,019
39. Pennsylvania	PA	L	24,748,280	247,151,701		271,899,981	8,083,572
40. Rhode Island	RI	L	2,938,715	31,804,799		34,743,514	1,403,701
41. South Carolina	SC	L	7,721,203	97,805,390		105,526,593	1,898,706
42. South Dakota	SD	L	8,322,510	35,429,645		43,752,155	358,015
43. Tennessee	TN	L	9,481,194	97,671,633		107,152,827	2,539,573
44. Texas	TX	L	83,847,782	640,349,392		724,197,174	20,895,656
45. Utah	UT	L	5,628,628	48,700,341		54,328,969	2,315,940
46. Vermont	VT	L	1,352,553	17,999,888		19,352,441	347,807
47. Virginia	VA	L	33,117,109	215,107,492		248,224,601	11,915,489
48. Washington	WA	L	20,340,058	207,007,745		227,347,803	5,917,638
49. West Virginia	WV	L	1,398,997	18,876,374		20,275,371	370,324
50. Wisconsin	WI	L	6,134,654	83,573,725		89,708,379	4,280,419
51. Wyoming	WY	L	1,314,352	18,137,573		19,451,925	47,672
52. American Samoa	AS	N					
53. Guam	GU	L	3,030	4,959,892		4,962,922	
54. Puerto Rico	PR	N	29,354	1,800		31,154	
55. U.S. Virgin Islands	VI	L	10,233			10,233	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	553,057	162,663		715,720	
58. Aggregate Other Aliens	OT	XXX	3,205,955	606,225		3,812,180	
59. Subtotal	XXX		893,385,247	7,858,859,019		8,752,244,266	238,849,073
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		30,501			30,501	
94. Aggregate or other amounts not allocable by State	XXX		610,869			610,869	
95. Totals (Direct Business)	XXX		894,026,617	7,858,859,019		8,752,885,636	238,849,073
96. Plus Reinsurance Assumed	XXX		598,171,948			598,171,948	
97. Totals (All Business)	XXX		1,492,198,565	7,858,859,019		9,351,057,584	238,849,073
98. Less Reinsurance Ceded	XXX		286,930,232			286,930,232	
99. Totals (All Business) less Reinsurance Ceded	XXX		1,205,268,333	7,858,859,019		9,064,127,352	238,849,073
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		3,205,955	606,225		3,812,180	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		3,205,955	606,225		3,812,180	
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..... 5. N - None of the above - Not allowed to write business in the state..... 4
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

(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 25 Ltd. (CYM)
 Flatiron CLO 23 LLC. (DE)
 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-MU 2401 Penn DC 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)

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-FG WFC Property Owner LP (DE)
MSVEF-IND Commerce 303 GP LLC (DE)
 MSVEF-IND Commerce 303 AZ LP (DE)
 MSVEF-SW Commerce 303 JV LP (DE)
MSVEF-MF Pennbrook Station GP LLC (DE)
 MSVEF- Pennbrook Station PA LP (DE)
MSVEF-MF Burrough's Mill GP LLC (DE)
 MSVEF-MF Burrough's Mill NJ LP (DE)
MSVEF-MF Gramercy JV GP LLC (Delaware)
 MSVEF-MF Gramercy JV GP LLC (DE)
 MSVEF-CR Gramercy JV 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 (DE)
 MSSDF REIT Funding Sub VII LLC (DE)
 MSSDF-OFCB Voss San Felipe LLC (DE)
 MSSDF-OFCB Woodway LLC (DE)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

MacKay Shields LLC (DE)

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

- MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
- MacKay Municipal Managers High Yield Select GP LLC (DE)
 - MacKay Municipal High Yield Select Fund LP (DE)
- MacKay Flexible Income Fund GP LLC (DE)
 - MacKay Flexible Income Fund LP (DE)
- MacKay Municipal Managers High Income Opportunities GP LLC (DE)
 - MacKay Municipal High Income Opportunities Fund LP (DE)
- Cascade CLO Manager LLC (DE)
 - MKS CLO Holdings GP LLC (DE)
 - MKS CLO Holdings, LP (CYM)
- MKS CLO Advisors, LLC (DE)
- MacKay Shields Europe Investment Management Limited (IRL)
- MacKay Shields European Credit Opportunity Fund Limited (NJ)
- MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
 - Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
- MKS Global Emerging Markets Equities Fund GP LLC (DE)
 - Candriam Global Emerging Markets Equities Fund LP (DE)
- New York Life Investment Management Asia Limited (Cayman Islands)
- MCF Optimum Sub LLC (DE)
- Apogem Capital LLC (DE)
 - Madison Capital Funding LLC (DE)
 - MCF Co-Investment GP LLC (DE)
 - MCF Co-Investment GP LP (DE)
 - Madison Capital Funding Co-Investment Fund LP (DE)
 - Madison Avenue Loan Fund GP LLC (DE)
 - Madison Avenue Loan Fund LP (DE)
 - MCF Fund I LLC (DE)
 - MCF Hanwha Fund LLC (DE)
 - Ironshore Investment BL I Ltd. (BMU)
 - MCF CLO IV LLC (DE)
 - MCF CLO V LLC (DE)
 - MCF CLO VI LLC (DE)
 - MCF CLO VII LLC (DE)
 - MCF CLO VIII Ltd. (DE)
 - MCF CLO VIII LLC (DE)
 - MCF CLO IX Ltd. (CYM)
 - MCF CLO IX LLC (DE)
 - MCF CLO 10 Ltd. (NJ)
 - 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)
 - Apogem Direct Lending Hyundai Fund 2 LLC (DE)
 - Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
 - Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
 - MCF Senior Debt Fund – 2020 LP (CYM)
 - Montpelier Carry Parent, LLC (DE)
 - Montpelier Carry, LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<ul style="list-style-type: none"> Montpelier GP, LLC (DE) <ul style="list-style-type: none"> Montpelier Fund, L.P. (DE) MCF Mezzanine Carry I LLC (DE) MCF Mezzanine Fund I LLC (DE) MCF PD Fund GP LLC (DE) <ul style="list-style-type: none"> MCF PD Fund LP (DE) MCF Senior Debt Funds 2019-I GP LLC (DE) <ul style="list-style-type: none"> MCF Senior Debt Fund 2019-I LP (DE) Warwick Seller Representative, LLC (DE) New York Life Capital Partners III GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar GP, LLC (DE) <ul style="list-style-type: none"> New York Life Capital Partners IV GenPar, L.P. (DE) New York Life Capital Partners IV, L.P. (DE) GoldPoint Core Opportunities Fund, L.P. (DE) GoldPoint Core Opportunities Fund II L.P. (DE) GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE) <ul style="list-style-type: none"> GoldPoint Mezzanine Partners IV GenPar, LP (DE) <ul style="list-style-type: none"> GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE) GoldPoint Mezzanine Partners IV, LP (DE) ("GPPIVLP") <ul style="list-style-type: none"> GPP Mezz IV A Blocker LP (DE) ("GPPMBA") GPP Mezz IV A Preferred Blocker LP (DE) GPP Mezz IV B Blocker LP (DE) ("GPPMBB") GPP Mezz IV C Blocker LP (DE) ("GPPMBC") GPP Mezz IV D Blocker LP (DE) ("GPPMBD") GPP Mezz IV E Blocker LP (DE) <ul style="list-style-type: none"> GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezz IV F Blocker LP (DE) GPP Mezz IV G Blocker LP (DE) GPP Mezz IV H Blocker LP (DE) GPP Mezz IV I Blocker LP (DE) GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM) GoldPoint Partners Co-Investment V GenPar GP LLC (DE) <ul style="list-style-type: none"> GoldPoint Partners Co-Investment V GenPar, L.P. (DE) <ul style="list-style-type: none"> GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V - ECI Aggregator LP (DE) GPP V G Blocker Holdco LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) <ul style="list-style-type: none"> GoldPoint Partners Private Debt Offshore V, LP (CYM) GPP Private Debt V RS LP (DE) GoldPoint Partners Private Debt V GenPar, LP (DE) <ul style="list-style-type: none"> GoldPoint Partners Private Debt V, LP (DE) <ul style="list-style-type: none"> GPP PD V A Blocker LLC (DE) <ul style="list-style-type: none"> GPP Private Debt V-ECI Aggregator LP (DE) GPP PD V B Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) 	<ul style="list-style-type: none"> GoldPoint Partners Select Manager III GenPar, L.P. (CYM) <ul style="list-style-type: none"> GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) <ul style="list-style-type: none"> GoldPoint Partners Select Manager IV GenPar, L.P. (DE) <ul style="list-style-type: none"> GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) <ul style="list-style-type: none"> GoldPoint Partners Select Manager V GenPar, L.P. (DE) <ul style="list-style-type: none"> GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada V GenPar Inc. (CAN) <ul style="list-style-type: none"> GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN) GoldPoint Partners Canada III GenPar Inc (CAN) <ul style="list-style-type: none"> GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) <ul style="list-style-type: none"> GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) <ul style="list-style-type: none"> GoldPoint Partners Co-Investment VI GenPar, LP (DE) <ul style="list-style-type: none"> GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE) GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GPP VI Blocker F LLC (DE) GPP VI Blocker G LLC (DE) GPP VI Blocker H LLC (DE) GPP VI Blocker I LLC (DE) Apogem Co-Invest VII GenPar, GP LLC (DE) <ul style="list-style-type: none"> Apogem Co-Invest VII GenPar, LP (DE) <ul style="list-style-type: none"> Apogem Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) <ul style="list-style-type: none"> GoldPoint Private Credit Fund, LP (DE) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Canada II GenPar, Inc. (CAN) <ul style="list-style-type: none"> NYLCAP Select Manager Canada Fund II, L.P. (CAN) NYLIM Mezzanine Partners II GenPar GP, LLC (DE) <ul style="list-style-type: none"> NYLIM Mezzanine Partners II GenPar, LP (DE) NYLCAP Mezzanine Partners III GenPar GP, LLC (DE) <ul style="list-style-type: none"> NYLCAP Mezzanine Partners III GenPar, LP (DE) <ul style="list-style-type: none"> NYLCAP Mezzanine Partners III, LP (DE) NYLCAP Mezzanine Offshore Partners III, L.P. (CYM) NYLCAP Select Manager GenPar, LP (DE) NYLCAP Select Manager II GenPar GP, LLC (DE) <ul style="list-style-type: none"> NYLCAP Select Manager II GenPar, L.P. (CYM) NYLCAP Select Manager Fund II, L.P. (CYM) NYLCAP India Funding LLC (DE) NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
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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)

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)
 Private Advisors Special Situations LLC (DE)
 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)
 RIC I GP, LLC (DE)
 Richmond Coinvestment Partners I, LP (DE)
 RIC I Carry Parent, LLC (DE)
 RIC I Carry, LLC (DE)
 PASF V GP, LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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

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)

	Curzon Capital Partners IV GP (GBR)		CCP 5 GP LLP (GBR)
	CCP IV (GP) LLP (GBR)		CCP 5 Pool Partnership GP Limited (NJ)
	CCP IV Incentive Partners LP (GBR)		CCP 5 Pool Partnership SLP (NJ)
	Curzon Capital Partners IV LP (GBR)		Tristan Capital Partners Asset Management Limited (GBR)
	CCP IV SCSp (GBR)		TCP France
	EPISO 3 Incentive Partners (GP) Limited (GBR)		TCP NL BV
	EPISO 3 Incentive Partners LP (GBR)		TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)
	EPISO 3 GP LLP (GBR)		TCP Co-Investment (GP) S.à.r.l. (LUX)
(GBR)	European Property Investors Special Opportunities 3 LP		TCP Co-Investment SCSp (LUX)
	EPISO 4 GP II Sarl (LUX)		TCP Incentive Partners SCSP (LUX)
	EPISO 4 Student Housing SCSp (LUX)		TCP Incentive Partners (GP) S.à.r.l. (LUX)
	EPISO 4 (GP) Sarl (LUX)		German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
	EPISO 4 SCSp (LUX)		EPISO 4 (GP) S.à.r.l. (LUX)
	EPISO 4 GP LLP (GBR)		EPISO 4 SCSp (LUX)
(GBR)	European Property Investors Special Opportunities 4 LP		EPISO 4 (GP) II S.à.r.l. (LUX)
	CCP 5 Pool Partnership GP Limited (NJ)		EPISO 4 Student Housing SCSp (LUX)
	CCP 5 Pool Partnership SLP (NJ)	KTA Holdco (LUX)	
	CCP 5 GP LLP (GBR)	Kartesia Management SA (LUX)	
	Curzon Capital Partners 5 Long-Life LP (GBR)	Kartesia UK Ltd. (GBR)	
	CCP 5 (GP) Sarl (LUX)	Kartesia Belgium (BEL)	
	CCP 5 LL GP Sarl (LUX)	Kartesia Credit FFS (FRA)	
	Curzon Capital Partners 5 Long Life SCSp (LUX)	Kartesia GP III (LUX)	
	CCP 5 Feeder GP Sarl (LUX)	Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)	
	CCP 5 Feeder SCSp (LUX)	Kartesia Securities (LUX)	
	EPISO 5 Incentive Partners GP Limited (NJ)	Kartesia III Topco S.à.r.l. (LUX)	
	EPISO 5 Incentive Partners SLP (NJ)	Kartesia GP IV (LUX)	
	EPISO 5 (GP) Sarl (LUX)	Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)	
SICAV-SIF (LUX))	European Property Investors Special Opportunities 5 SCSp-	Kartesia Securities IV (LUX)	
	EPISO 5 Co-Investment SCSp (LUX)	Kartesia Securities IV Topco S.à.r.l. (LUX)	
	EPISO 6 (GP) LLP (LUX)	Kartesia Master GP (LUX)	
	European Property Investors Special Opportunities 6 SCSp-	Kartesia Credit Opportunities V Feeder SCS (LUX)	
SICAV-SIF (LUX)	EPISO 6 Co-Investment SCSp (LUX)	Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)	
	TIPS One Incentive Partners GP Limited (NJ)	KASS Unleveled S.à.r.l. (LUX)	
	TIPS One Incentive Partners SLP (NJ)	KSO I Topco S.à.r.l. (LUX)	
	TIPS One GP Sarl (LUX)	Kartesia Credit Opportunities V SCS (LUX)	
	Tristan Income Plus Strategy One SCSp (LUX))	Kartesia Securities V S.à.r.l. (LUX)	
	TIPS One Alpha Holdings Sarl (LUX)	Candriam Luxco S.à.r.l. (LUX)	
	TIPS One Alpha PV I Sarl (LUX)	Candriam Luxembourg (LUX)	
	TIPS One Alpha PV II Sarl (LUX)	Candriam Belgium (BEL)	
	TIPS One Alpha PV III Sarl (LUX)	Candriam France (FRA)	
	TIPS One Co-Investment GP Sarl (LUX)	Candriam Monétaire SICAV (FRA)	
	TIPS One Co-Investment SCSp (LUX)	Candriam Switzerland LLC (CHE)	
	CCP IV (GP) LLP (GBR)	Candriam GP (LUX)	
	Curzon Capital Partners IV (GP) Limited (GBR)	Cordius (LUX)	
		Cordius CIG (LUX)	
		IndexIQ (LUX)	

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

IndexIQ Factors Sustainable Corporate Euro Bond (LUX)	Ausbil Investment Management Limited (AUS)
IndexIQ Factors Sustainable EMU Equity (LUX)	Ausbil Australia Pty. Ltd. (AUS)
IndexIQ Factors Sustainable Europe Equity (LUX)	Ausbil Asset Management Pty. Ltd. (AUS)
IndexIQ Factors Sustainable Japan Equity (LUX)	Ausbil Global Infrastructure Pty. Limited (AUS)
IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)	Ausbil Investment Management Limited Employee Share Trust (AUS)
Candriam Absolute Return (LUX)	Ausbil IT - Ausbil Global SmallCap Fund (AUS)
Candriam Absolute Return Equity Market Neutral (LUX)	Ausbil IT - Ausbil Long Short Focus Fund (AUS)
Candriam Bonds (LUX)	NYLIFE Distributors LLC (DE)
Candriam Bonds Capital Securities (LUX)	
Candriam Bonds Credit Alpha (LUX)	
Candriam Bonds Emerging Debt Local Currencies (LUX)	
Candriam Bonds Emerging Markets	
Candriam Bonds Emerging Markets Corporate	
Candriam Bonds Emerging Markets Total Return (LUX)	
Candriam Bonds Euro Long Term (LUX)	
Candriam Bonds International (LUX)	
Candriam Diversified Futures (BEL)	
Candriam Equities L (LUX)	
Candriam Equities L EMU Innovation (LUX)	
Candriam Equities L Meta Globe (LUX)	
Candriam Equities L Risk Arbitrage Opportunities (LUX)	
Candriam GF (LUX)	
Candriam GF AUSBIL Global Essential Infrastructure (LUX)	
Candriam GF AUSBIL Global Small Cap (LUX)	
Candriam GF Short Duration US High Yield Bonds (LUX)	
Candriam GF US Corporate Bonds (LUX)	
Candriam GF US High Yield Corporate Bonds (LUX)	
Candriam Impact One (LUX)	
Candriam L (LUX)	
Candriam L Dynamic Asset Allocation (LUX)	
Candriam L Multi-Asset Income & Growth (LUX)	
Candriam L Multi-Asset Premia (LUX)	
Candriam M (LUX)	
Candriam M Global Trading (LUX)	
Candriam M Impact Finance (LUX)	
Candriam M Multi Strategies (LUX)	
Candriam Multi-Strategies (FRA)	
Candriam Sustainable (LUX)	
Candriam Sustainable Bond Global (LUX)	
Candriam Sustainable Bond Global Convertible	
Candriam Sustainable Bond Impact (LUX)	
Candriam Sustainable Equity Future Mobility (LUX)	
Candriam World Alternative (LUX)	
Candriam World Alternative Alphamax (LUX)	
Cleome Index Euro Long Term Bonds (LUX)	
Cleome Index World Equities (LUX)	
Paricor (LUX)	
Paricor Patrimonium (LUX)	

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 JUNE 30, 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 25 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 LLC, Manager Series	..DE	..NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	..NO	
							Flatiron RR LLC, Retention Series	..DE	..NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	..NO	
							Stratford CDO 2001-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	8
							Silver Spring, LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							Silver Spring Associates, L.P.	..PA	..NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-002 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-003 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-006 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-007-LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-008 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-009 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-017 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-018 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-021 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-025 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	

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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)	*
							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 Corporation	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	
							2017 CT REO HOLDINGS LLC Corporation	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 Nail TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							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	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 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	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-MF Gateway TAB JV 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	New York Life Insurance Company	Ownership	100.000	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	
							REEP-OFC FIVE 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 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-MU 2401 Penn DC 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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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)	*
						REEP-OFC VON KARMAN CA LLC	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	REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038			REEP-OFC 525 N Tryon NC LLC	REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
						525 Charlotte Office LLC	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	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	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	NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						REEP OFC Westory DC LLC	REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
						Skyhigh SPV Note Issuer 2020 Parent Trust	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	Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
						Sol Invictus Note Issuer 2021-1 LLC	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	Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
					0001742549	MSVEF Investor LLC	MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						MSVEF Feeder LP	MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
						MSVEF REIT LLC	MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
						Madison Square Value Enhancement Fund LP	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	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	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	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	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	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	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	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	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	MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
						MSVEF-SII Commerce 303 JV LP	MSVEF-SII 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	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	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	MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	50.000	New York Life Insurance Company	NO	
						MSVEF-MF Burroughs Mill NJ LP	MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
						MSVEF-MF Gramercy JV GP LLC (Delaware)	MSVEF-MF Gramercy JV GP LLC (Delaware)	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
						MSVEF-MF Gramercy JV GP LLC (Delaware)	MSVEF-MF Gramercy JV GP LLC (Delaware)	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	95.000	New York Life Insurance Company	NO	
						MSVEF-CR Gramercy JV LP (Delaware)	MSVEF-CR Gramercy JV LP (Delaware)	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	95.000	New York Life Insurance Company	NO	
						SEAF Sichuan SME Investment Fund LLC	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	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	New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
						Max Ventures and Industries Limited	Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	21.300	New York Life Insurance Company	NO	
						Max Ventures and Industries Limited	Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	NO	
						Max I Ltd.	Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Max Assets Services Ltd.	Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Max Estates Ltd.	Max Estates Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Max Square Limited	Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
						Max Square Limited	Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
						Pharmax Corporation Ltd.	Pharmax Corporation Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
						Max Towers Pvt.	Max Towers Pvt.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	

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							Max Estates 128 Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFB Voss San Felipe LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFB Woodway LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	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-OFB 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	

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							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	
										New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131						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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			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	New York Life Insurance Company	NO	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	MackKay Shields LLC	Ownership	0.070	New York Life Insurance Company	NO	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	New York Life Insurance Company	Ownership	14.780	New York Life Insurance Company	NO	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP	DE	NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MackKay Shields Select Credit Opportunities Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MackKay Municipal New York Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MackKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MackKay Municipal Opportunity HL Fund LP	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MackKay Municipal Capital Trading GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MackKay Municipal Capital Trading Master Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MackKay Municipal Capital Trading Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1728099				MackKay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-4320205		0001510983		MackKay Cornerstone US Equity Market Neutral Fund LP	DE	NIA	MackKay Shields US Equity Market Neutral Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0633343				MackKay Shields Long/Short Fund (Master)	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MackKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-0605318		0001811009		MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Flexible Income Fund LP	DE	NIA	MackKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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	New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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	DE	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	
							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	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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, 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.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Partners Canada III GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada IV GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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, LP	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 Company	..NO.....	
							NYLCAP Select Manager II GenPar GP, LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							NYLCAP Select Manager II GenPar GP, L.P.	..CYM.....	..NIA.....	NYLCAP Select Manager II GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001520743		NYLCAP Select Manager Fund II, L.P.	..CYM.....	..NIA.....	NYLCAP Select Manager II GenPar GP, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							NYLAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. (Mauritius) LLC								
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLAP India Funding III LLC	DE	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001435025		NYLAP India Funding III LLC					24.660	New York Life Insurance Company	NO	3
							NYLIM-Jacob Ballas Asset Management Company III, LLC	MUS	NIA	NYLIM-Jacob Ballas India Fund 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	
							Evolution Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolution Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolution 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	
							Private Advisors Special Situations LLC (Delaware)	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			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	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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				PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCPEF 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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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)	*
			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	
			84-3090059				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	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			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	
						NYLCAP Holdings (Mauritius)	NYLCAP Holdings (Mauritius)	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						Jacob Ballas Capital India Private Limited	Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
						Industrial Assets Holdings Limited	Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
						JB Ceresra Investment Management LLP	JB Ceresra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598	NYLIM Service Company LLC	NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						NYL Workforce GP LLC	NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639	New York Life Investment Management LLC	New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						NYLIM Fund II GP, LLC	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	NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
						WFGH, GP LLC	WFGH, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803	Workforce Housing Fund I - 2007, LP	Workforce Housing Fund I - 2007, LP	DE	NIA	WFGH, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
						IndexIQ Holdings LLC	IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922	IndexIQ LLC	IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922	IndexIQ LLC	IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
			02-0811753		0001415996	IndexIQ Advisors LLC	IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
						IndexIQ Active ETF Trust	IndexIQ Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
						IQ MacKay ESG Core Plus Bond ETF	IQ MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.270	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	42.660	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	43.480	New York Life Insurance Company	NO	
						IQ MacKay ESG High Income ETF	IQ MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.300	New York Life Insurance Company	NO	
						IQ MacKay Multi-Sector Income ETF	IQ MacKay Multi-Sector Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.140	New York Life Insurance Company	NO	
						IQ Winslow Focused Large Cap Growth ETF	IQ Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.370	New York Life Insurance Company	NO	
						IQ Winslow Large Cap Growth ETF	IQ Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.800	New York Life Insurance Company	NO	
						IndexIQ ETF Trust	IndexIQ ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
						IQ 50 Percent Hedged FTSE International ETF	IQ 50 Percent Hedged FTSE International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	51.160	New York Life Insurance Company	NO	
						IQ 500 International ETF	IQ 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	91.230	New York Life Insurance Company	NO	
						IQ Chaikin US Large Cap ETF	IQ Chaikin US Large Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.200	New York Life Insurance Company	NO	
						IQ Chaikin US Small Cap ETF	IQ Chaikin US Small Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	80.700	New York Life Insurance Company	NO	
						IQ Clean Oceans ETF	IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.840	New York Life Insurance Company	NO	
						IQ Cleaner Transport ETF	IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.930	New York Life Insurance Company	NO	
						IQ Engender Equality ETF	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	IQ FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	36.500	New York Life Insurance Company	NO	
						IQ Global Equity R&D Leaders ETF	IQ Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.120	New York Life Insurance Company	NO	

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							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.....	91.900	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.....	84.000	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.....	80.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership.....	100.000	New York Life Insurance Company	NO	
							EPIISO 5 Co-Investment (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership.....	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg) ...	Ownership.....	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited	GBR	NIA	TCP Co-Investment SCSp (Luxembourg)	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	
							EPIISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Co-Investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	CCP III Co-Investment (GP) 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	Tristan Capital Partners Holdings Limited	Ownership.....	16.000	New York Life Insurance Company	NO	
							EPIISO 4 Incentive Partners LLP	GBR	NIA	EPIISO 4 Co-Investment LLP	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 (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.....	99.000	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 IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership.....	99.000	New York Life Insurance Company	NO	
							CCP IV Incentive Partners LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership.....	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	GBR	NIA	Curzon Capital Partners IV 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	

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							EPISO 3 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	.GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 GP II Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	.LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	.LUX	NIA	EPISO 4 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	.GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	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	
							CCP 5 GP LLP (United Kingdom)	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	.GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	.LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	.LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder SCSp	.LUX	NIA	CCP 5 Feeder GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	.NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) LLP	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp-SICAV-SIF	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	.NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	.LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	.LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV II Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV III Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	.LUX	NIA	TIPS One Co-Investment GP Sarl	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 France	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 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 NL BV	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 SCSp	.LUX	NIA	EPIISO 4 (GP) S.á.r.l.	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	
							EPIISO 4 Student Housing SCSp	.LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	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	94.866	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	3.010	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.500	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.960	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	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled 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 Unleveled S.?r.l.	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 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)	*
							Kartesia Credit Opportunities V SCS .....	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.?r.l. ....	.LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius .....	.LUX	NIA	Candriam Luxembourg	Ownership	12.030	New York Life Insurance Company	NO	
							Cordius .....	.LUX	NIA	Candriam Belgium	Ownership	4.850	New York Life Insurance Company	NO	
							Cordius CIG .....	.LUX	NIA	Candriam Belgium	Ownership	28.720	New York Life Insurance Company	NO	
							Cordius CIG .....	.LUX	NIA	Candriam Luxembourg	Ownership	71.280	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	20.730	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	0.090	New York Life Insurance Company	NO	
							Candriam Equities L .....	.LUX	NIA	Cordius CIG	Ownership	0.040	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	18.180	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	51.140	New York Life Insurance Company	NO	
							Candriam GF .....	.LUX	NIA	Cordius CIG	Ownership	4.350	New York Life Insurance Company	NO	
							Candriam GF .....	.LUX	NIA	New York Life Investment Management LLC	Ownership	5.520	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	89.530	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 JUNE 30, 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	94.900	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	37.170	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	4.560	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	13.020	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	44.780	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	12.990	New York Life Insurance Company	NO	
							Candriam World Alternative	.LUX	NIA	Cordius CIG	Ownership	7.840	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	13.060	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	Cordius CIG	Ownership	7.880	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 JUNE 30, 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)	*
							Ausbil IT - Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	29.390	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	10.170	New York Life Insurance Company	NO	
			56-2412827	3663273	0000914898		NYLIFE Distributors LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1724274				Huntsville NYL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-3561738				REEP-IND Continental NC LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2496884				LRC-Patriot, LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	NO	
							REEP-LRC Industrial LLC	DE	NIA	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Enclave TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 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)	*
							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	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ Fayetteville NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MJ Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ SOUTH GRAHAM NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MJ SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-MF ART TOWER OR LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-WP ART TOWER JV LLC	DE	NIA	REEP-MF ART TOWER OR LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave IA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	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 JUNE 30, 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.	NO

AUGUST FILING

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

Explanation:

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

Bar Code:

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

STATEMENT AS OF JUNE 30, 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	32,299	32,228	71	
2597. Summary of remaining write-ins for Line 25 from overflow page	32,299	32,228	71	

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability	4,148,348	4,767,697
2505. Other payable	3,756,272	(1,186,832)
2506. Reserves required on certain group annuity separate accounts	806,283	
2597. Summary of remaining write-ins for Line 25 from overflow page	8,710,903	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	1,377,283	(677,094)	(3,137,599)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,377,283	(677,094)	(3,137,599)

STATEMENT AS OF JUNE 30, 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	1,141,426	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	92,307,564	93,448,990
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	92,307,564	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	555,445,464	2,365,911,572
2.2 Additional investment made after acquisition	119,468,002	265,721,827
3. Capitalized deferred interest and other	10,161,645	7,149,765
4. Accrual of discount	4,701,868	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	697,523,296	1,410,636,499
8. Deduct amortization of premium and mortgage interest points and commitment fees	34,974	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	2,773,172	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)	15,533,659,057	15,544,213,510
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,533,659,057	15,544,213,510
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,533,659,057	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	112,267,133	690,904,852
2.2 Additional investment made after acquisition	135,056,616	162,957,835
3. Capitalized deferred interest and other		
4. Accrual of discount		14,230
5. Unrealized valuation increase (decrease)	(9,395,777)	28,060,383
6. Total gain (loss) on disposals	1,222	45,057,215
7. Deduct amounts received on disposals	47,207,521	635,476,297
8. Deduct amortization of premium and depreciation	26,524,284	50,959,270
9. Total foreign exchange change in book/adjusted carrying value	10,031,611	(18,333,939)
10. Deduct current year's other than temporary impairment recognized	29,265,682	26,228,987
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,461,123,198	3,316,159,880
12. Deduct total nonadmitted amounts	8,227,538	4,551,627
13. Statement value at end of current period (Line 11 minus Line 12)	3,452,895,661	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	11,218,134,394	20,267,778,716
3. Accrual of discount	99,921,354	159,813,211
4. Unrealized valuation increase (decrease)	40,065,834	(254,278,613)
5. Total gain (loss) on disposals	12,366,665	22,605,660
6. Deduct consideration for bonds and stocks disposed of	5,806,903,932	17,013,427,281
7. Deduct amortization of premium	36,080,023	76,788,621
8. Total foreign exchange change in book/adjusted carrying value	166,872,155	(357,914,366)
9. Deduct current year's other than temporary impairment recognized	33,302,984	86,738,776
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,108,664	38,604,913
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	100,764,941,653	95,101,759,526
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	100,764,941,653	95,101,759,526

STATEMENT AS OF JUNE 30, 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)	62,852,309,467	23,713,462,193	23,493,597,060	291,567,436	62,852,309,467	63,363,742,036		62,674,135,959
2. NAIC 2 (a)	34,909,768,233	2,383,439,190	2,411,435,889	(126,610,550)	34,909,768,233	34,755,160,984		33,234,271,021
3. NAIC 3 (a)	2,442,618,642	177,220,867	83,335,183	(57,459,660)	2,442,618,642	2,479,044,666		2,412,617,176
4. NAIC 4 (a)	1,705,833,820	205,168,501	56,743,781	(50,828,369)	1,705,833,820	1,803,430,171		1,669,400,389
5. NAIC 5 (a)	229,876,627	3,045,132	8,304,191	67,373,203	229,876,627	291,990,771		238,377,535
6. NAIC 6 (a)	84,750,594	16,783	19,431,054	3,759,362	84,750,594	69,095,685		30,139,389
7. Total Bonds	102,225,157,383	26,482,352,666	26,072,847,158	127,801,422	102,225,157,383	102,762,464,313		100,258,941,469
PREFERRED STOCK								
8. NAIC 1	63,414		154	1,320	63,414	64,580		69,323
9. NAIC 2	15,186,689			(147,704)	15,186,689	15,038,985		15,069,052
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	28,466,154		288,804	(77,469)	28,466,154	28,099,881		34,080,427
14. Total Preferred Stock	43,716,257		288,958	(223,853)	43,716,257	43,203,446		49,218,802
15. Total Bonds and Preferred Stock	102,268,873,640	26,482,352,666	26,073,136,116	127,577,569	102,268,873,640	102,805,667,759		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 \$ 2,885,999,230 ; NAIC 2 \$ 248,449,878 ; NAIC 3 \$ 13,461,738 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	494,540,730	xxx	483,096,004	1,557,901	47,713

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	502,596,746	3,103,789,049
3. Accrual of discount	30,492,640	11,815,122
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(607,417)	(1,404,716)
6. Deduct consideration received on disposals	2,164,405,480	1,186,397,566
7. Deduct amortization of premium	16,631	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)	494,540,729	2,126,480,871
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	494,540,729	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	85,079,156
3. Unrealized Valuation increase/(decrease)	(2,189,954)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(223,684,232)
6. Considerations received/(paid) on terminations	(203,850,867)
7. Amortization	(1,106,490)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,095,633,334
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	1,095,633,334

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)	101,127
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	361,692
3.14 Section 1, Column 18, prior year	181,533
	180,159
	180,159
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	361,692
3.24 Section 1, Column 19, prior year plus	181,533
3.25 SSAP No. 108 adjustments	180,159
	180,159
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)	166,490
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	166,490

STATEMENT AS OF JUNE 30, 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	250,000,000	275,150,462	191,907,160	07/26/2021	04/19/2024	Bond Forward		(70,684,165)	0010EP-AN-8	AEP TEXAS INC	2.A FE	498,769	475,805
949746K@9	Long Bond Replication	1.F						Bond Forward			05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,323,501	4,209,998
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,300,880
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,820,609	1,665,126
949746K@9	Long Bond Replication	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,997,886	2,861,160
949746K@9	Long Bond Replication	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,649,435	1,586,871
949746K@9	Long Bond Replication	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA JACKSON NATIONAL LIFE GLOBAL FUNDI	2.A FE	748,361	720,390
949746K@9	Long Bond Replication	1.F						Bond Forward			46849L-TC-5	MONDELEZ INTERNATIONAL HOLDINGS NE	1.F FE	999,428	949,850
949746K@9	Long Bond Replication	1.F						Bond Forward			60920L-AF-1		2.B FE	1,049,648	1,004,525
949746K@9	Long Bond Replication	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY NEW YORK STATE ELECTRIC & GAS CORP	1.E FE	1,498,696	1,438,515
949746K@9	Long Bond Replication	1.F						Bond Forward			649840-CQ-6		1.G FE	2,792,378	2,610,160
949746K@9	Long Bond Replication	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,336	2,131,902
949746K@9	Long Bond Replication	1.F						Bond Forward			709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	999,548	974,100
949746K@9	Long Bond Replication	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,905	1,297,044
949746K@9	Long Bond Replication	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,043,718	1,929,809
949746K@9	Long Bond Replication	1.F						Bond Forward			78462Q-AE-9	SP POWERASSETS LTD SCENTRE GROUP TRUST 1 / SCENTRE GR	1.B FE	2,498,424	2,326,125
949746K@9	Long Bond Replication	1.F						Bond Forward			806213-AD-6		1.F FE	799,396	752,240
949746K@9	Long Bond Replication	1.F						Bond Forward			826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,676	413,616
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,639	772,304
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,534	1,380,315
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,916	429,984
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD VOLKSWAGEN GROUP OF AMERICA FINAN	1.G FE	1,349,174	1,287,495
949746K@9	Long Bond Replication	1.F						Bond Forward			928668-BB-7		2.A FE	199,946	185,968
949746K@9	Long Bond Replication	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,857	564,408
949746K@9	Long Bond Replication	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,110,586
949746K@9	Long Bond Replication	1.F						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,921,125
949746K@9	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,083,198
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,099,574
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,318,178
949746K@9	Long Bond Replication	1.F						Bond Forward			27731#-AF-2	EASTGROUP PROPERTIES INC FOOTBALL CLUB TERM NOTES 2033 TRUS	2.B	3,800,000	3,639,345
949746K@9	Long Bond Replication	1.F						Bond Forward			34489*-AA-7		1.F FE	900,000	873,964
949746K@9	Long Bond Replication	1.F						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,730,751
949746K@9	Long Bond Replication	1.F						Bond Forward			37636#-AL-4	GIVALDAN UNITED STATES INC	2.C	8,000,000	7,682,550
949746K@9	Long Bond Replication	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	968,036
949746K@9	Long Bond Replication	1.F						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	11,812,716
949746K@9	Long Bond Replication	1.F						Bond Forward			45167#-B*-4	IDEX CORPORATION	2.A FE	14,400,000	13,831,829
949746K@9	Long Bond Replication	1.F						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	800,000	769,255
949746K@9	Long Bond Replication	1.F						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,549,193
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	95,958
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	575,749
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,155,044
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,868,526
949746K@9	Long Bond Replication	1.F						Bond Forward			59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,232,402
949746K@9	Long Bond Replication	1.F						Bond Forward			60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,042,801
949746K@9	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,362,459
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,692,116
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,362,336

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STATEMENT AS OF JUNE 30, 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	3,035,682	2,826,092
949746K@9	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	2,600,000	2,457,923
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	400,000	382,470
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	900,000	860,558
949746K@9	Long Bond Replication	1.F						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	12,887,238
949746K@9	Long Bond Replication	1.F						Bond Forward			74986@-BB-6	RFREF AMERICA REIT II INC	1.G	600,000	521,207
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AP-5	ROGERS GROUP INC	2.B	1,400,000	1,355,981
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	3,800,000	3,632,635
949746K@9	Long Bond Replication	1.F						Bond Forward			81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,955,184
949746K@9	Long Bond Replication	1.F						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	788,831
949746K@9	Long Bond Replication	1.F						Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,432,733
949746K@9	Long Bond Replication	1.F						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,740,225
949746K@9	Long Bond Replication	1.F						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,177,829
949746K@9	Long Bond Replication	1.F						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,602,126
949746K@9	Long Bond Replication	1.F						Bond Forward			941848-D#-1	WATERS CORPORATION	2.B	2,400,000	2,345,929
949746K@9	Long Bond Replication	1.F						Bond Forward			97670M-A#-7	WISCONSIN GAS LLC	1.F	1,300,000	1,248,520
949746K@9	Long Bond Replication	1.F						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,448,083
949746K@9	Long Bond Replication	1.F						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,656,047
949746K@9	Long Bond Replication	1.F						Bond Forward			F8568@-AD-1	SONEPAR SA	2.A	5,000,000	4,813,051
												ANGLIAN WATER SERVICES FINANCING P			
949746K@9	Long Bond Replication	1.F						Bond Forward			G0369@-AH-6	THE BRITISH LAND COMPANY PLC	1.G FE	1,500,000	1,421,114
949746K@9	Long Bond Replication	1.F						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,724,454
949746K@9	Long Bond Replication	1.F						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,562,960
949746K@9	Long Bond Replication	1.F						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,240,980
949746K@9	Long Bond Replication	1.F						Bond Forward			G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,628,922
949746K@9	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,498,157
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,444,209
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	682,476
												FONTERRA COOPERATIVE GROUP LIMITED			
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3920#-AJ-8	GENESIS ENERGY LIMITED	1.G FE	2,500,000	2,295,451
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,682,387
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3971@-AA-7	GPT RE LTD	1.F FE	800,000	764,116
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,206,251
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	2.A FE	4,400,000	4,292,204
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G Z	1,000,000	958,703
12607@NJ0	Corporate Bond Replication	2.B	50,000,000	54,788,329	32,627,150	12/07/2021	12/20/2026	CD SWAP	715,714	757,250	912803-F#-5	TREASURY STRIP -PRIN	1.A	54,072,615	31,869,900
12607@VB3	Corporate Bond Replication	2.B	50,000,000	134,469,188	84,794,495	03/24/2022	06/20/2027	CD SWAP	536,089	786,000	912810-SS-8	TREASURY BOND	1.A	10,204,039	6,380,995
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,654,963	31,051,000
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,330,390	15,525,500
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,743,707	31,051,000
12776*AA5	Corporate Bond Replication	2.B	50,000,000	106,382,889	64,454,900	09/28/2022	12/20/2027	CD SWAP	(162,221)	715,100	912803-F#-5	TREASURY STRIP -PRIN	1.A	53,489,197	31,869,900
12776*AA5	Corporate Bond Replication	2.B						CD SWAP			912803-F#-5	TREASURY STRIP -PRIN	1.A	53,055,913	31,869,900
12607@xa3	Corporate Bond Replication	2.B	50,000,000	78,114,455	49,671,452	05/20/2022	06/20/2027	CD SWAP	138,674	786,000	912810-SS-8	TREASURY BOND	1.A	49,217,090	31,051,000
12607@xa3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,758,691	17,834,452
12607@RX0	Corporate Bond Replication	2.B	50,000,000	109,573,145	68,931,424	01/20/2022	12/20/2026	CD SWAP	741,641	757,250	912810-SP-4	TREASURY BOND	1.A	19,021,329	11,940,783
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,228,105	12,761,991
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,743,036	31,051,000
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,839,034	12,420,400
9999999999 - Totals				758,478,466	492,386,581	XXX	XXX	XXX	1,969,897	(66,882,565)	XXX	XXX	XXX	756,508,569	559,269,148

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STATEMENT AS OF JUNE 30, 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	1,582,890,585					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	654,224	XXX		XXX		XXX	1,341,196
4. Less: Closed or Disposed of Transactions.....			3	825,061,465					3	825,061,465
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	1,016,105	XXX	4,876	XXX		XXX		XXX	1,020,981
7. Ending Inventory	9	1,582,890,585	6	758,478,468					6	758,478,468

STATEMENT AS OF JUNE 30, 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.....	1,095,633,338
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	166,491
3. Total (Line 1 plus Line 2)	1,095,799,829
4. Part D, Section 1, Column 6	1,377,556,726
5. Part D, Section 1, Column 7	(281,756,898)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	1,032,016,227
8. Part B, Section 1, Column 13	166,491
9. Total (Line 7 plus Line 8)	1,032,182,718
10. Part D, Section 1, Column 9	1,385,094,487
11. Part D, Section 1, Column 10	(352,911,770)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	412,066,802
14. Part B, Section 1, Column 20	1,026,425
15. Part D, Section 1, Column 12	413,093,227
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	52,036,878,967	89,262,058,577
3. Accrual of discount	48,694,046	39,573,778
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(16,339)	(178,066)
6. Deduct consideration received on disposals	53,709,043,376	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)	2,861,560,218	4,485,047,958
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,861,560,218	4,485,047,958

STATEMENT AS OF JUNE 30, 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)							
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX						XXX	XXX								
014999999. 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 ROMUI/SFPUBMPRO8K5P83	08/09/2022	08/03/2023	20,149	83,395,704	4090.85/ (4187.05)	1,150,105			1,859,374	XXX	1,859,374	1,040,134							B062						
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	09/20/2022	09/14/2023	2,966	5,455,512	1798.55/ (1880.15)	129,466			171,058	XXX	171,058	54,323								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	09/27/2022	09/21/2023	2,441	4,283,918	1668.99/ (1840.98)	210,854			349,011	XXX	349,011	112,282								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	10/25/2022	10/19/2023	3,509	6,086,869	1702/ (1767.29)	138,325			191,174	XXX	191,174	57,689								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	10/25/2022	10/18/2023	25,947	96,213,422	3759.94/ (3759.94)	1,657,494			2,559,054	XXX	2,559,054	842,260								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	11/10/2022	11/01/2023	3,111	5,701,763	1789.44/ (1876.11)	154,617			187,880	XXX	187,880	54,483								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	12/20/2022	12/13/2023	6,066	10,939,273	1758.22/ (1848.53)	288,074			398,286	XXX	398,286	111,365								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	12/28/2022	12/21/2023	107,970	414,048,755	3809.56/ (3860.14)	3,177,557			4,944,795	XXX	4,944,795	1,738,627								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	12/28/2022	12/21/2023	10,135	17,812,110	1734.81/ (1780.16)	247,699			357,315	XXX	357,315	99,484								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/28/2023	02/22/2024	9,097	17,271,974	1882/ (1915.29)	187,853			178,870	XXX	178,870	(8,983)								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	03/07/2023	03/01/2024	31,837	127,219,060	4059.14/ (4059.14)	2,535,499			3,399,996	XXX	3,399,996	864,498								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	03/28/2023	03/22/2024	69,463	275,256,168	3926/ (3999.26)	3,230,724			4,291,291	XXX	4,291,291	1,060,567								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	04/04/2023	04/01/2024	10,939	19,460,809	1742.96/ (1815.1)	458,453			555,776	XXX	555,776	97,223								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	04/11/2023	04/04/2024	5,696	10,124,782	1742/ (1813.05)	245,725			291,008	XXX	291,008	45,283								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	04/25/2023	04/19/2024	32,882	59,090,598	1805.94/ (1805.94)	345,261			407,611	XXX	407,611	62,350								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	04/25/2023	04/19/2024	77,618	321,900,474	4127/ (4167.48)	2,021,949			2,488,607	XXX	2,488,607	466,658								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	05/09/2023	05/03/2024	5,627	9,819,762	1706.27/ (1783.96)	263,512			321,695	XXX	321,695	58,183								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	05/16/2023	05/10/2024	22,899	40,076,914	1737.95/ (1762.37)	336,615			408,720	XXX	408,720	72,105								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	05/16/2023	05/10/2024	87,259	360,692,930	4117/ (4150.18)	1,901,374			2,283,971	XXX	2,283,971	382,597								B062					
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	05/23/2023	05/17/2024	8,594	15,171,160	1732.63/ (1798.01)	366,964			403,449	XXX	403,449	36,485								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/ (1784.42)	87,915			157,037	XXX	157,037	67,481								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			169,255	XXX	169,255	60,138								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/ (2031.39)	123,845			59,614	XXX	59,614	(9,646)								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			1,771,168	XXX	1,771,168	801,121								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/ (3729.16)	1,954,980			3,001,003	XXX	3,001,003	951,652								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			265,142	XXX	265,142	79,932								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			202,283	XXX	202,283	60,819								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			2,545,341	XXX	2,545,341	942,331								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/ (3902.09)	2,178,427			3,271,792	XXX	3,271,792	1,163,620								B062					

STATEMENT AS OF JUNE 30, 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	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/15/2022	11/08/2023	10,417	40,177,119	3709/ (4004.76)	1,983,918			2,841,810		2,841,810	1,054,273						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/14/2023	02/08/2024	49,164	202,754,057	4071.45/ (4176.62)		3,358,884		4,255,477		4,255,477	896,593						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	03/21/2023	03/15/2024	8,824	15,471,296	1723/ (1783.64)		330,282		399,196		399,196	68,913						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	03/28/2023	03/22/2024	10,242	17,907,010	1712.31/ (1784.47)		437,026		552,081		552,081	115,054						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/04/2023	04/01/2024	22,217	89,633,820	3936/ (4132.94)		2,890,210		3,608,781		3,608,781	718,571						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/09/2023	05/03/2024	23,117	95,330,578	4057/ (4190.66)		2,005,862		2,450,851		2,450,851	444,989						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	06/06/2023	05/31/2024	18,370	77,739,727	4152.74/ (4311.03)		2,004,167		2,203,191		2,203,191	199,024						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	08/09/2022	08/03/2023	2,239	4,299,070	1859.01/ (1981.16)		156,394		115,158		115,158	10,638						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	08/23/2022	08/17/2023	2,035	4,061,738	1940.14/ (2051.74)		118,844		45,725		45,725	(23,362)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	11/29/2022	11/24/2023	56,910	228,218,490	3972.62/ (4047.71)		2,496,926		3,794,302		3,794,302	1,565,758						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	01/18/2023	01/11/2024	24,301	96,088,463	3883.51/ (4024.68)		2,152,148		3,000,705		3,000,705	848,558						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	01/24/2023	01/18/2024	24,036	95,095,550	3888/ (4024.76)		2,123,581		2,862,691		2,862,691	739,110						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	01/24/2023	01/18/2024	6,230	11,651,969	1835.42/ (1905.18)		264,713		274,457		274,457	9,744						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	02/07/2023	01/31/2024	4,066	7,957,609	1875.96/ (2038.26)		383,017		330,081		330,081	(52,937)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	03/07/2023	02/29/2024	29,811	56,654,762	1893/ (1907.93)		259,058		261,114		261,114	2,057						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	05/02/2023	04/26/2024	21,185	87,301,478	4039.81/ (4202.01)		2,200,910		2,735,375		2,735,375	534,466						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	05/02/2023	04/26/2024	7,755	13,681,991	1723.13/ (1805.43)		356,269		461,755		461,755	105,486						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	05/23/2023	05/17/2024	27,847	116,100,548	4107.97/ (4230.49)		2,288,466		2,652,222		2,652,222	363,755						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIIP2IHZNB66K528	06/13/2023	06/07/2024	7,927	14,835,222	3813.24/ (3854.17)		391,360		388,939		388,939	(2,421)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/26/2022	07/19/2023	8,041	31,594,255	4045.05)	1,108,693			1,851,665		1,851,665	845,544						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/30/2022	08/23/2023	14,605	60,421,834	4053.65/ (4220.48)		1,331,830		2,263,536		2,263,536	1,202,852						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/07/2022	08/30/2023	16,609	66,208,457	3916.39/ (4056.21)		1,325,232		2,218,025		2,218,025	1,011,725						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/11/2022	10/05/2023	10,462	39,060,034	3612.86/ (3854.17)		1,335,265		2,411,885		2,411,885	824,135						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		2,685,670		2,685,670	814,647						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		204,245		204,245	54,300						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	12/20/2022	12/13/2023	23,015	91,228,583	3844.63/ (4083.12)		2,977,335		4,870,773		4,870,773	1,895,854						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/04/2023	12/28/2023	86,708	332,238,177	3799.31/ (3864.07)		3,395,485		5,066,328		5,066,328	1,670,842						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/21/2023	06/14/2024	30,637	134,487,852	4335.22/ (4444.22)		2,224,690		2,357,456		2,357,456	132,765						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2023	06/21/2024	50,336	219,860,098	4328/ (4407.7)		2,717,137		2,860,364		2,860,364	143,227						B062	

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STATEMENT AS OF JUNE 30, 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 ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	07/12/2022	07/06/2023	7,671	29,781,929	3820/ (3944.81)	551,008		956,597		956,597	415,563						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	07/19/2022	07/13/2023	3,955	6,888,384	1707.23/ (1776.15)	167,004		268,326		268,326	110,009						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	08/30/2022	08/23/2023	6,460	12,429,654	1895.62/ (1952.57)	193,832		162,013		162,013	19,433						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	09/07/2022	08/30/2023	1,790	3,312,180	1789/ (1911.76)	117,782		149,212		149,212	46,284						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	09/13/2022	09/07/2023	1,849	3,420,363	1791.17/ (1908.52)	127,211		147,314		147,314	45,215						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	09/20/2022	09/14/2023	14,994	59,153,654	3854.84/ (4035.47)	1,488,005		2,568,104		2,568,104	1,098,589						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	09/27/2022	09/21/2023	11,825	44,871,441	3659.45/ (3929.8)	1,726,214		3,064,727		3,064,727	1,123,215						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	10/04/2022	09/27/2023	3,953	6,650,349	1642.59/ (1722.12)	200,156		283,352		283,352	85,298						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	11/15/2022	11/08/2023	1,988	3,633,905	1752/ (1903.84)	181,976		210,902		210,902	60,179						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	11/22/2022	11/15/2023	6,403	11,925,588	1833.72/ (1891.28)	207,585		239,107		239,107	66,187						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	11/29/2022	11/22/2023	8,098	15,047,663	1837/ (1879.39)	198,314		225,269		225,269	62,627						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	12/13/2022	12/07/2023	10,011	18,223,724	1793/ (1847.74)	321,774		386,309		386,309	106,861						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	12/13/2022	12/07/2023	64,041	253,001,015	3921/ (3980.22)	2,416,267		3,390,428		3,390,428	1,317,320						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	01/04/2023	12/28/2023	7,191	12,614,776	1722/ (1786.49)		272,996		359,928		359,928	86,933					B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	01/10/2023	01/04/2024	4,138	7,393,489	1744/ (1829.46)		209,300		260,949		260,949	51,649					B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	01/10/2023	01/04/2024	22,434	86,361,141	3790.54/ (3908.59)		1,632,634		2,372,937		2,372,937	740,303					B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	01/18/2023	01/10/2024	3,236	5,926,880	1788/ (1875.09)		177,101		192,470		192,470	15,368					B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	02/01/2023	01/25/2024	11,782	22,381,028	1882.07/ (1917.12)		263,775		241,801		241,801	(21,975)					B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHNSJPFQFNF3BB653	02/01/2023	01/25/2024	68,613	277,339,921	4003/ (4081.18)		3,495,146		4,558,770		4,558,770	1,063,624					B062	

STATEMENT AS OF JUNE 30, 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

Table with 23 columns: 1 Description, 2 Description of Item(s) Hedged, Used for Income Generation or Replicated, 3 Schedule/ Exhibit Identifier, 4 Type(s) of Risk(s) (a), 5 Exchange, Counterparty or Central Clearinghouse, 6 Trade Date, 7 Date of Maturity or Expiration, 8 Number of Contracts, 9 Notional Amount, 10 Strike Price, Rate or Index Received (Paid), 11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid, 12 Current Year Initial Cost of Un-discounted Premium (Received) Paid, 13 Current Year Income, 14 Book/ Adjusted Carrying Value, 15 Code, 16 Fair Value, 17 Unrealized Valuation Increase/ (Decrease), 18 Total Foreign Exchange Change in B./A.C.V., 19 Current Year's (Amortization)/ Accretion, 20 Adjustment to Carrying Value of Hedged Item, 21 Potential Exposure, 22 Credit Quality of Reference Entity, 23 Hedge Effectiveness at Inception and at Quarter-end (b). Rows include Equity Call Options with details on Morgan Stanley and Wells Fargo Bank contracts.

E06.3

STATEMENT AS OF JUNE 30, 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. KB1H1D5PRFMYMCJFXTO9	06/27/2023	06/21/2024	18,565	34,484,488	1837.4/ (1877.6)		455,771		473,592		473,592	17,821							8062
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										48,201,192	72,407,353		165,028,170	XXX	165,028,170	47,882,835				XXX	XXX		
Interest Rate Cap	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGUFU57RNE97	10/18/2011	10/19/2023		21,500,000	SOFR 4.245%	999,750		(41,295)			24,891			(41,295)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUJISFPUBMPRO8K5P83	10/22/2014	10/15/2024		306,000,000	USD 5.62%/ (6.62%)	311,821		(15,488)	186,277		186,277	(9,487)		(15,488)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUJISFPUBMPRO8K5P83	10/22/2014	10/15/2023		306,000,000	USD 5.63%/ (6.63%)	306,937		(16,948)			(17,930)			(16,948)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	02/18/2015	02/11/2025		97,000,000	USD 3.94%/ (4.94%)	172,175		(8,552)	479,118		479,118	221,651		(8,552)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2024		82,000,000	USD 3.9%/ (4.9%)	127,000		8,675	359,925		359,925	97,456		(7,862)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2025		82,000,000	USD 3.9%/ (4.9%)	132,000		(7,264)	320,537		320,537	97,874		(7,264)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2026		82,000,000	USD 3.95%/ (4.95%)	128,000		(6,340)	239,014		239,014	36,310		(6,340)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGUFU57RNE97	08/03/2015	08/07/2023		155,000,000	USD 4.75%/ (5.75%)	213,000		1,385			(42,106)			(13,176)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGUFU57RNE97	08/03/2015	08/05/2024		155,000,000	USD 4.49%/ (5.5%)	215,000		(11,828)	386,537		386,537	143,353		(11,828)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGUFU57RNE97	08/03/2015	08/05/2025		155,000,000	USD 4.44%/ (5.44%)	225,000		(11,142)	378,029		378,029	129,028		(11,142)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1D5PRFMYMCJFXTO9	02/18/2015	02/11/2024		97,000,000	USD 4.25%/ (5.25%)	167,325		51,386	303,600		303,600	(15,918)		(9,239)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1D5PRFMYMCJFXTO9	12/09/2015	12/08/2023		219,000,000	USD 4.45%/ (5.45%)	320,401		102,421	28,044		28,044	(225,589)		(19,854)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1D5PRFMYMCJFXTO9	12/09/2015	12/08/2024		219,000,000	USD 4.45%/ (5.45%)	327,800		(18,050)	707,235		707,235	287,889		(18,050)					8053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1D5PRFMYMCJFXTO9	12/09/2015	12/08/2025		219,000,000	USD 4.45%/ (5.45%)	330,898		(16,400)	544,572		544,572	135,966		(16,400)					8053
017999999. Subtotal - Purchased Options - Hedging Other - Caps										3,977,107		10,559	3,932,888	XXX	3,932,888	863,188		(203,439)			XXX	XXX	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSE7VJJP5170UK5573	06/13/2023	06/15/2026		30,000,000	2.8% / (SOFR)		1,130,250		1,309,742		1,309,742	179,492							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	06/08/2022	06/14/2027		50,000,000	2.1% / (0.25%)	2,225,000			1,368,651		1,368,651	(322,846)							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	11/10/2022	11/10/2023		100,000,000	SOFR / (4.7%)	985,000			139,128		139,128	(715,245)							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	11/16/2022	11/20/2023		75,000,000	SOFR / (4.6%)	678,750			151,271		151,271	(595,362)							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	11/30/2022	12/01/2023		100,000,000	SOFR / (4.3%)	1,440,000			427,326		427,326	(1,012,723)							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	06/29/2023	06/29/2026		50,000,000	3% / (1.5%)		2,061,250		2,172,501		2,172,501	111,251							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. E570DZIWZ7F32TWEFA76	06/07/2022	06/10/2025		100,000,000	2.3% / (0.25%)	4,440,000			2,092,705		2,092,705	(1,192,736)							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGUFU57RNE97	11/07/2022	11/07/2023		100,000,000	SOFR / (4.8%)	1,445,000			105,672		105,672	(645,100)							80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGUFU57RNE97	11/16/2022	11/16/2023		100,000,000	5.25% / (4.25%)	635,000			395,993		395,993	(328,862)							80311

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STATEMENT AS OF JUNE 30, 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)					
Swapion	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0ZV05H2G7GRS05BHJ91	05/02/2023	05/01/2026		50,000,000	2.8% / (1.55%)		2,375,000		2,083,769		2,083,769	(291,231)							B0311				
Swapion	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0ZV05H2G7GRS05BHJ91	05/09/2023	05/11/2026		50,000,000	2.75% / (SOFR)		2,680,000		2,528,410		2,528,410	(151,590)								B0311			
Swapion	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	11/10/2020	11/10/2023		30,000,000	SOFR / (1.423%)	2,635,000		9,488,590		9,488,590	289,383									B053			
Swapion	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	10/26/2022	04/26/2024		100,000,000	SOFR / (4.75%)	1,740,000		398,272		398,272	(672,114)									B0311			
Swapion	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	11/30/2022	11/30/2023		150,000,000	5.5% / (4.5%)	870,000		375,714		375,714	(466,547)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSU1DF371261	11/10/2022	11/10/2023		150,000,000	5.5% / (4.5%)	885,000		319,270		319,270	(500,676)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	06/13/2022	06/15/2026		100,000,000	2.2% / (0.25%)	4,725,000		2,577,838		2,577,838	(890,665)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	06/30/2022	01/05/2024		400,000,000	SOFR / (4.5%)	3,000,000		1,482,174		1,482,174	(2,670,841)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	07/11/2022	07/11/2023		250,000,000	SOFR / (4.25%)	1,587,500		2,236		2,236	(1,960,594)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	07/11/2022	10/11/2023		150,000,000	SOFR / (4.25%)	1,503,750		404,061		404,061	(1,603,975)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	10/21/2022	01/22/2024		175,000,000	SOFR / (4.75%)	3,745,000		465,133		465,133	(1,037,509)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	10/31/2022	11/06/2023		200,000,000	5.7% / (4.7%)	1,485,000		254,501		254,501	(619,148)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	11/07/2022	11/13/2023		150,000,000	5.8% / (4.8%)	1,108,500		164,398		164,398	(429,867)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	11/22/2022	11/27/2023		150,000,000	5.3% / (4.3%)	1,045,500		569,663		569,663	(471,341)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	11/22/2022	11/24/2023		100,000,000	SOFR / (4.5%)	1,141,250		260,941		260,941	(867,497)										B0311		
Swapion	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/28/2022	06/26/2024		100,000,000	5.3% / (4.3%)	1,202,500		700,578		700,578	(461,256)										B0311		
0209999999	Subtotal - Purchased Options - Hedging Other - Other										38,522,750	8,246,500		30,238,535	XXX	30,238,535	(17,327,601)					XXX	XXX				
0219999999	Subtotal - Purchased Options - Hedging Other										90,701,049	80,653,853	10,559	199,199,593	XXX	199,199,593	31,418,423		(203,439)				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										48,201,192	72,407,353		165,028,170	XXX	165,028,170	47,882,835							XXX	XXX		
0449999999	Total Purchased Options - Put Options														XXX										XXX	XXX	
0459999999	Total Purchased Options - Caps										3,977,107		10,559	3,932,888	XXX	3,932,888	863,188		(203,439)					XXX	XXX		
0469999999	Total Purchased Options - Floors														XXX										XXX	XXX	
0479999999	Total Purchased Options - Collars														XXX										XXX	XXX	
0489999999	Total Purchased Options - Other										38,522,750	8,246,500		30,238,535	XXX	30,238,535	(17,327,601)							XXX	XXX		
0499999999	Total Purchased Options										90,701,049	80,653,853	10,559	199,199,593	XXX	199,199,593	31,418,423		(203,439)					XXX	XXX		
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX											XXX	XXX
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX											XXX	XXX
0709999999	Subtotal - Written Options - Hedging Other														XXX											XXX	XXX
0779999999	Subtotal - Written Options - Replications														XXX											XXX	XXX
0849999999	Subtotal - Written Options - Income Generation														XXX											XXX	XXX
0919999999	Subtotal - Written Options - Other														XXX											XXX	XXX
0929999999	Total Written Options - Call Options and Warrants														XXX											XXX	XXX

STATEMENT AS OF JUNE 30, 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)																			
0939999999. Total Written Options - Put Options														XXX							XXX	XXX												XXX	XXX						
0949999999. Total Written Options - Caps														XXX																						XXX	XXX				
0959999999. Total Written Options - Floors														XXX																							XXX	XXX			
0969999999. Total Written Options - Collars														XXX																								XXX	XXX		
0979999999. Total Written Options - Other														XXX																									XXX	XXX	
0989999999. Total Written Options														XXX																										XXX	XXX
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)			36,618				465,552				91,499			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)			(23,837)				31,037				6,100			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)			4,793				186,221				36,599			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)			799				31,037				6,100			B031																		
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																				18,373	XXX		713,846									140,298	XXX	XXX							
Currency Swap	ANGLIAN WATER SERVICES FINANCING G03690AMB . SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/29/2012	04/01/2028	58,000,000	USD 4.187%/ (GBP 4.394%)			187,888	10,978,993			12,456,610				(2,531,640)			B023		632,632																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/07/2013	11/29/2023	1,307,300	USD 3.73%/ (EUR 3.06%)			7,903	216,300			209,369				(23,751)			B023		4,218																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/07/2013	11/29/2023	1,307,300	USD 3.73%/ (EUR 3.06%)			7,903	216,300			209,369				(23,751)			B023		4,218																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/07/2013	11/29/2023	6,536,500	USD 3.73%/ (EUR 3.06%)			39,517	1,081,498			1,046,847				(118,754)			B023		21,091																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/07/2013	11/29/2023	3,005,100	USD 3.73%/ (EUR 3.06%)			18,168	497,210			481,279				(54,596)			B023		9,696																
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	7,537,205	USD 3.10325%/ (GBP 2.3%)			26,781	(308,244)			392,389				(422,692)			B023		149,617																
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	15,612,781	USD 3.10325%/ (GBP 2.3%)			55,475	(638,505)			812,806				(875,576)			B023		309,921																
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28%/ (EUR 2%)			3,761	15,850			21,083				(11,875)			B023		7,427																
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	3,929,450	USD 3.28%/ (EUR 2%)			26,324	110,949			147,578				(83,128)			B023		51,992																
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28%/ (EUR 2%)			3,761	15,850			21,083				(11,875)			B023		7,427																
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	4,490,800	USD 3.28%/ (EUR 2%)			30,085	126,799			168,661				(95,003)			B023		59,419																
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%)			3,863	15,850			25,869				(11,875)			B023		8,423																
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	USD 3.365%/ (EUR 2.05%)			30,904	126,799			206,955				(95,003)			B023		67,383																
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%)			3,863	15,850			25,869				(11,875)			B023		8,423																
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	USD 3.365%/ (EUR 2.05%)			30,904	126,799			206,955				(95,003)			B023		67,383																

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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	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	1,971,000	USD 3.2255%/ (GBP 2.77%)				5,678	63,974		221,258	(102,675)				34,711		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	657,000	USD 3.2255%/ (GBP 2.77%)				1,893	21,325		73,753	(34,225)					11,570		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	3,285,000	USD 3.2255%/ (GBP 2.77%)				9,463	106,623		368,763	(171,126)					57,851		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	2,665,042	...USD 3.13%/ (CAD 3.42%)				(2,896)	20,039		(115,410)	(61,882)					44,305		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	1,066,017	...USD 3.13%/ (CAD 3.42%)				(1,158)	8,016		(46,164)	(24,753)					17,722		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	1,066,017	...USD 3.13%/ (CAD 3.42%)				(1,158)	8,016		(46,164)	(24,753)					17,722		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	12,183,050	...USD 3.13%/ (CAD 3.42%)				(13,238)	91,609		(527,588)	(282,888)					202,536		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2035	13,858,220	... USD 3.17%/ (CAD 3.46%)				(14,999)	104,205		(649,524)	(321,785)					240,579		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2035	7,690,551	... USD 3.17%/ (CAD 3.46%)				(8,324)	57,828		(360,450)	(178,573)					133,508		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525%/ (AUD 6.28%)				(66)	81,915		72,218	3,750					3,486		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525%/ (AUD 6.28%)				(415)	518,795		457,379	23,750					22,077		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525%/ (AUD 6.28%)				(415)	518,795		457,379	23,750					22,077		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	3,285,450	USD 4.5525%/ (AUD 6.28%)				(764)	955,675		842,539	43,750					40,668		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	4,036,410	USD 4.5525%/ (AUD 6.28%)				(939)	1,174,115		1,035,120	53,750					49,963		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525%/ (AUD 6.28%)				(66)	81,915		72,218	3,750					3,486		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	563,220	USD 4.5525%/ (AUD 6.28%)				(131)	163,830		144,435	7,500					6,972		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	2,428,560	... USD 3.195%/ (AUD 3.28%)				(1,706)	32,220		275,812	45,000					50,030		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	876,980	... USD 3.195%/ (AUD 3.28%)				(616)	11,635		99,599	16,250					18,066		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	2,765,860	... USD 3.195%/ (AUD 3.28%)				(1,943)	36,695		314,120	51,250					56,978		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	... USD 2.778%/ (EUR 1.45%)				18,632	185,624		231,752	(53,439)					40,346		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	293,375	... USD 2.778%/ (EUR 1.45%)				2,070	20,625		25,750	(5,938)					4,483		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	... USD 2.778%/ (EUR 1.45%)				18,632	185,624		231,752	(53,439)					40,346		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	3,520,500	... USD 2.778%/ (EUR 1.45%)				24,843	247,499		309,002	(71,252)					53,795		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	2,053,625	... USD 3.085%/ (EUR 1.7%)				15,224	144,374		214,734	(41,564)					36,070		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	586,750	... USD 3.085%/ (EUR 1.7%)				4,350	41,250		61,352	(11,875)					10,306		B023

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Currency Swap	VTG FINANCE SA L96198AB5 COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	SOCIETE GENERALE .. 02RNE81BX4R0TD8PU41	10/01/2020	10/29/2035		2,933,750	USD 3.085%/ EUR 1.7%)			21,749	206,249		306,762	(59,377)						51,528	B023													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	07/22/2015	12/01/2030		3,265,800	USD 3.866%/ EUR 2.07%)			29,684	(7,201)		70,899	(71,252)						44,502	B023													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	07/22/2015	12/01/2030		43,544,000	USD 3.866%/ EUR 2.07%)			395,783	(96,014)		945,320	(950,032)						593,358	B023													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	07/22/2015	12/01/2030		25,037,800	USD 3.866%/ EUR 2.07%)			227,575	(55,208)		543,559	(546,269)						341,181	B023													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	07/22/2015	12/01/2030		3,265,800	USD 3.866%/ EUR 2.07%)			29,684	(7,201)		70,899	(71,252)						44,502	B023													
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	10/05/2016	10/27/2024		671,880	USD 3.01%/ EUR 0.98%)			6,850	17,280		20,212	(14,250)						3,872	B023													
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	10/05/2016	10/27/2024		335,940	USD 3.01%/ EUR 0.98%)			3,425	8,640		10,106	(7,125)						1,936	B023													
Currency Swap	EVIDES NV N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	05/27/2020	12/11/2024		11,008,000	USD 2.236%/ EUR 1.25%)			55,365	97,997		2,451	(237,508)						66,324	B023													
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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA 3ML / (2.25%)	09/18/2012	09/20/2027		100,000,000	2.235% / (3ML)			(1,292,968)	(7,579,165)		(7,579,165)	(426,169)							1,028,032	B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 3ML / (2.25%)	06/13/2022	06/15/2029		68,000,000	SOFR / (3.1275%)			623,751	2,449,302		2,449,302	430,928							830,351	B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 3ML / (2.75%)	12/01/2022	03/01/2033		100,000,000	SOFR / (3.029%)				2,762,516		2,762,516	662,413							1,555,371	B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 3ML / (2.4%)	12/28/2022	06/26/2034		75,000,000	SOFR / (3.355%)				(229,435)		(229,435)	100,932							1,243,579	B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 1.47% / (3ML)	02/24/2023	02/28/2025		150,000,000	4.925% / (SOFR)			3,234	(248,215)		(248,215)	(248,215)							968,776	B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 3ML / (2.5%)	03/21/2023	03/23/2030		50,000,000	SOFR / (3.41%)			219,036	928,352		928,352	928,352							648,761	B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 3.8375% / (SOFR)	03/21/2023	03/23/2024		50,000,000	4.731% / (SOFR)			(35,564)	(266,009)		(266,009)	(266,009)							213,820	B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC SOFR / (3.138%)	01/24/2022	01/15/2024		500,000,000	1.167% / (3ML)			(9,458,982)	(12,065,518)		(12,065,518)	7,601,170							1,845,950	B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 2.376% / (3ML)	01/21/2022	01/04/2024		500,000,000	1.0925% / (1ML)			(9,232,417)	(11,200,436)		(11,200,436)	7,822,357							1,794,206	B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 2.235% / (3ML)	01/27/2022	01/26/2024		250,000,000	1.2985% / (3ML)			(4,556,293)	(6,139,076)		(6,139,076)	3,601,651							948,141	B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 2.325% / (3ML)	02/03/2022	01/15/2024		350,000,000	1.275% / (1ML)			(6,142,202)	(7,973,546)		(7,973,546)	5,056,612							1,292,165	B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 2.38% / (3ML)	11/28/2022	11/30/2052		18,000,000	3ML / (1.75%)		1,105,200	273,648	5,742,514		5,742,514	40,230						(18,255)	488,337	B053												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 4.1795% / (SOFR)	01/17/2023	01/19/2033		140,000,000	3ML / (2.35%)		1,942,500	1,606,648	16,741,727		16,741,727	14,885,903						(86,676)	2,164,844	B053												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC SOFR / (3.31217%)	01/21/2022	01/11/2024		500,000,000	1.1045% / (1ML)			(9,183,160)	(11,592,873)		(11,592,873)	7,703,828							1,827,303	B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 4.71928% / (SOFR)	05/27/2022	06/01/2032		72,000,000	3ML / (2%)		993,600	1,035,430	10,124,254		10,124,254	(52,728)						(49,164)	1,075,718	B053												

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC																			
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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)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	06/15/2023	06/20/2028		50,000,000	SOFR / (3.7042%)			18,761	475,534		475,534	475,534				557,790		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	06/29/2023	07/03/2025		50,000,000	4.7949% / (SOFR)				(16,632)		(16,632)	(16,632)				354,521		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	06/29/2023	07/03/2030		50,000,000	SOFR / (3.7085%)				(26,667)		(26,667)	(26,667)				662,085		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	06/07/2022	06/09/2027		104,000,000	SOFR / (2.796%)			1,033,304	4,965,434		4,965,434	920,947				1,032,852		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	06/08/2022	06/10/2032		24,000,000	SOFR / (2.831%)			234,285	1,408,459		1,408,459	51,751				359,067		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/06/2020	11/09/2032		500,000,000	3ML / (0.795%)			10,331,221	119,502,510		119,502,510	(3,335,513)				7,652,558		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	04/23/2013	04/25/2033		1,000,000	2.615% / (3ML)			(11,655)	(98,257)		(98,257)	1,475				15,674		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/17/2015	04/13/2027		500,000	2.364% / (6ML)			(6,037)	(36,683)		(36,683)	(1,030)				4,866		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/17/2015	04/13/2027		1,000,000	2.364% / (6ML)			(12,075)	(73,365)		(73,365)	(2,060)				9,733		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/17/2015	04/13/2027		2,000,000	2.364% / (6ML)			(24,150)	(146,731)		(146,731)	(4,120)				19,465		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/17/2020	03/24/2035		150,000,000	3ML / (0.915%)			3,032,858	40,939,381		40,939,381	(1,176,704)				2,569,746		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/10/2020	11/09/2032		500,000,000	3ML / (0.75%)			10,443,721	121,254,795		121,254,795	(3,427,239)				7,652,558		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	11/09/2011	11/14/2026		100,000,000	2.54625% / (3ML)			(1,212,672)	(6,212,019)		(6,212,019)	(590,387)				918,978		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	09/18/2012	09/20/2037		30,000,000	2.665% / (3ML)			(339,703)	(3,694,702)		(3,694,702)	73,698				565,952		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	11/14/2011	11/16/2031		10,000,000	2.7625% / (3ML)			(109,605)	(773,479)		(773,479)	11,269				144,796		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	11/14/2011	11/16/2036		15,000,000	2.82625% / (3ML)			(159,627)	(1,466,248)		(1,466,248)	73,910				274,461		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	11/07/2012	11/09/2032		500,000,000	2.3785% / (3ML)			(6,372,471)	(57,841,543)		(57,841,543)	107,801				7,652,558		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	09/18/2012	09/20/2032		10,000,000	2.555% / (3ML)			(118,734)	(1,012,342)		(1,012,342)	(7,399)				151,928		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	11/09/2011	11/14/2036		15,000,000	2.75% / (3ML)			(166,620)	(1,586,407)		(1,586,407)	77,267				274,405		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	03/17/2020	03/24/2030		250,000,000	3ML / (0.878%)			5,101,013	45,706,702		45,706,702	(1,081,198)				3,244,463		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFQTQ27	11/09/2011	11/14/2031		10,000,000	2.6825% / (3ML)			(114,455)	(830,293)		(830,293)	14,076				144,748		B0311	
111999999	Subtotal - Swaps - Hedging Other - Interest Rate									11,197,010	4,167,500	(44,479,308)	259,262,204	XXX	259,262,204	80,277,288		(564,698)		92,017,171	XXX	XXX	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033			USD 4.935% / (GBP 4.63%)			76,175	3,362,097		3,362,097	(189,484)				235,936		B023	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033			USD 4.935% / (GBP 4.63%)			38,465	1,697,692		1,697,692	(95,680)				119,136		B023	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033			USD 4.935% / (GBP 4.63%)			297,160	13,115,506		13,115,506	(739,176)				920,385		B023	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033			USD 4.935% / (GBP 4.63%)			7,542	332,881		332,881	(18,761)				23,360		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030			USD 4.574% / (GBP 4.07%)			14,522	567,582		567,582	(37,505)				31,050		B023	

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Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	06/25/2013	09/12/2030		USD 4.574%/(GBP 4.07%)				9,682	378,388		378,388	(25,004)				20,700	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	06/25/2013	09/12/2030		USD 4.574%/(GBP 4.07%)				84,713	3,310,894		3,310,894	(218,781)				181,124	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AT3	D1	Currency	BARCLAYS BANK PLC	06/26/2013	10/15/2023		USD 3.966%/(GBP 3.537%)				32,435	1,041,772		1,041,772	(247,557)				16,240	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AT3	D1	Currency	BARCLAYS BANK PLC	06/26/2013	10/15/2023		USD 3.966%/(GBP 3.537%)				32,435	1,041,772		1,041,772	(247,557)				16,240	B023	
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	06/26/2013	10/15/2023		USD 3.966%/(GBP 3.537%)				182,966	5,876,661		5,876,661	(1,396,478)				91,612	B023	
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	11/15/2018	03/12/2044		USD 4.846%/(AUD 5.043%)				16,114	2,313,141		2,313,141	243,365				261,615	B023	
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	11/15/2018	03/12/2044		USD 4.846%/(AUD 5.043%)				4,895	702,726		702,726	73,934				79,478	B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047		USD 4.162%/(GBP 3.23%)				250,169	9,212,193		9,212,193	(231,208)				1,129,580	B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047		USD 4.162%/(GBP 3.23%)				209,937	7,730,700		7,730,700	(194,025)				947,922	B023	
Currency Swap	GROSVENOR LIMITED G4133#AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		USD 5.6975%/(GBP 5.57%)				70,246	3,132,607		3,132,607	(195,420)				158,918	B023	
Currency Swap	GROSVENOR LIMITED G4133#AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		USD 5.6975%/(GBP 5.57%)				68,268	3,044,364		3,044,364	(189,916)				154,441	B023	
Currency Swap	GROSVENOR LIMITED G4133#AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		USD 5.6975%/(GBP 5.57%)				72,225	3,220,849		3,220,849	(200,925)				163,395	B023	
Currency Swap	GROSVENOR LIMITED G4133#AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		USD 5.6975%/(GBP 5.57%)				4,947	220,606		220,606	(13,762)				11,191	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		USD 3.951%/(GBP 3.77%)				67,451	3,117,407		3,117,407	(287,109)				101,410	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		USD 3.951%/(GBP 3.77%)				124,835	5,769,530		5,769,530	(531,365)				187,685	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		USD 3.951%/(GBP 3.77%)				124,835	5,769,530		5,769,530	(531,365)				187,685	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		USD 3.951%/(GBP 3.77%)				203,360	9,398,750		9,398,750	(865,611)				305,745	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		USD 3.951%/(GBP 3.77%)				11,074	511,813		511,813	(47,137)				16,649	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		USD 3.951%/(GBP 3.77%)				22,148	1,023,626		1,023,626	(94,274)				33,299	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039		USD 4.355%/(GBP 4.09%)				29,355	1,451,310		1,451,310	(11,987)				86,310	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039		USD 4.355%/(GBP 4.09%)				5,871	290,262		290,262	(2,397)				17,262	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039		USD 4.355%/(GBP 4.09%)				64,582	3,192,882		3,192,882	(26,371)				189,881	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2034		USD 4.1325%/(GBP 3.87%)				14,014	688,806		688,806	(16,714)				35,890	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2034		USD 4.1325%/(GBP 3.87%)				2,803	137,761		137,761	(3,343)				7,178	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2034		USD 4.1325%/(GBP 3.87%)				30,831	1,515,374		1,515,374	(36,770)				78,958	B023	

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Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	.07/16/2014	.09/16/2044			USD 4.6425%/ (GBP 4.38%)			12,392	619,908		619,908	(6,910)				39,492		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	.07/16/2014	.09/16/2044			USD 4.6425%/ (GBP 4.38%)			3,098	154,977		154,977	(1,728)				9,873		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	.07/16/2014	.09/16/2044			USD 4.6425%/ (GBP 4.38%)			30,981	1,549,770		1,549,770	(17,276)				98,730		B023
Currency Swap	MULLEN GROUP LTD C5864#AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024			USD 3.9375%/ (CAD 3.95%)			900	41,976		41,976	(4,288)				1,334		B023
Currency Swap	MULLEN GROUP LTD C5864#AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024			USD 3.9375%/ (CAD 3.95%)			5,400	251,855		251,855	(25,728)				8,004		B023
Currency Swap	MULLEN GROUP LTD C5864#AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024			USD 3.9375%/ (CAD 3.95%)			5,400	251,855		251,855	(25,728)				8,004		B023
Currency Swap	MULLEN GROUP LTD C5864#AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024			USD 3.9375%/ (CAD 3.95%)			10,800	503,710		503,710	(51,456)				16,007		B023
Currency Swap	MULLEN GROUP LTD C5864#AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024			USD 3.9375%/ (CAD 3.95%)			900	41,976		41,976	(4,288)				1,334		B023
Currency Swap	MULLEN GROUP LTD C5864#AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024			USD 3.9375%/ (CAD 3.95%)			900	41,976		41,976	(4,288)				1,334		B023
Currency Swap	MULLEN GROUP LTD C5864#AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026			USD 4.035%/ (CAD 4.07%)			902	41,734		41,734	(4,095)				2,118		B023
Currency Swap	MULLEN GROUP LTD C5864#AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026			USD 4.035%/ (CAD 4.07%)			5,410	250,401		250,401	(24,569)				12,708		B023
Currency Swap	MULLEN GROUP LTD C5864#AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026			USD 4.035%/ (CAD 4.07%)			5,410	250,401		250,401	(24,569)				12,708		B023
Currency Swap	MULLEN GROUP LTD C5864#AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026			USD 4.035%/ (CAD 4.07%)			10,819	500,803		500,803	(49,138)				25,415		B023
Currency Swap	MULLEN GROUP LTD C5864#AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026			USD 4.035%/ (CAD 4.07%)			902	41,734		41,734	(4,095)				2,118		B023
Currency Swap	MULLEN GROUP LTD C5864#AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026			USD 4.035%/ (CAD 4.07%)			902	41,734		41,734	(4,095)				2,118		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029			USD 3.81%/ (GBP 3.58%)			2,455	125,276		125,276	(6,302)				5,347		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029			USD 3.81%/ (GBP 3.58%)			17,188	876,931		876,931	(44,112)				37,430		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029			USD 3.81%/ (GBP 3.58%)			17,188	876,931		876,931	(44,112)				37,430		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029			USD 3.81%/ (GBP 3.58%)			34,377	1,753,861		1,753,861	(88,223)				74,860		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029			USD 3.81%/ (GBP 3.58%)			2,455	125,276		125,276	(6,302)				5,347		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029			USD 3.81%/ (GBP 3.58%)			2,455	125,276		125,276	(6,302)				5,347		B023
Currency Swap	IIMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	.02/19/2015	.04/13/2025			EUR 1.39%			17,332	84,495		84,495	(42,083)				11,425		B023
Currency Swap	IIMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	.02/19/2015	.04/13/2025			EUR 1.39%			51,997	253,486		253,486	(126,249)				34,275		B023
Currency Swap	IIMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	.02/19/2015	.04/13/2025			EUR 1.39%			75,106	366,147		366,147	(182,360)				49,508		B023

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STATEMENT AS OF JUNE 30, 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#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025			USD 3.39%/ (EUR 1.39%)			5,777	28,165		28,165	(14,028)				3,808		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025			EUR 1.39%			11,555	56,330		56,330	(28,055)				7,617		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026			USD 4.0655%/ (EUR 2.434%)			60,595	350,469		350,469	(197,055)				64,616		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026			EUR 2.434%			5,864	33,916		33,916	(19,070)				6,253		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026			USD 4.0655%/ (EUR 2.434%)			977	5,653		5,653	(3,178)				1,042		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026			EUR 2.434%			1,955	11,305		11,305	(6,357)				2,084		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024			USD 3.54125%/ (EUR 1.54%)			260,833	741,622		741,622	(562,223)				114,456		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024			EUR 1.54%			175,779	499,789		499,789	(378,890)				77,134		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024			USD 3.54125%/ (EUR 1.54%)			11,341	32,244		32,244	(24,445)				4,976		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024			EUR 1.54%			11,341	32,244		32,244	(24,445)				4,976		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027			USD 3.946%/ (EUR 1.71%)			11,706	24,152		24,152	(34,998)				10,544		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027			EUR 1.71%			11,706	24,152		24,152	(34,998)				10,544		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027			USD 3.946%/ (EUR 1.71%)			23,412	48,305		48,305	(69,995)				21,088		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027			EUR 1.71%			11,706	24,152		24,152	(34,998)				10,544		B023
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048			USD 4.572%/ (AUD 4.98%)			1,896	1,021,338		1,021,338	208,345				143,128		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031			USD 3.845%/ (AUD 3.64%)			9,571	569,160		569,160	3,633				86,563		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031			USD 3.845%/ (AUD 3.64%)			10,538	626,716		626,716	4,000				95,317		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031			AUD 3.64%			4,732	281,383		281,383	1,796				42,795		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031			USD 3.845%/ (AUD 3.64%)			15,377	914,494		914,494	5,837				139,085		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035			USD 2.704%/ (EUR 1.38%)			26,639	377,169		377,169	(138,611)				66,456		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035			EUR 1.38%			13,320	188,585		188,585	(69,305)				33,228		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035			USD 2.704%/ (EUR 1.38%)			44,121	624,686		624,686	(229,574)				110,068		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031			USD 3.0735%/ (EUR 1.62%)			42,725	480,022		480,022	(194,224)				75,430		B023

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STATEMENT AS OF JUNE 30, 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	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031			USD 3.0735%/ (EUR 1.62%)			53,633	602,581		602,581	(243,813)				94,688		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031			USD 3.0735%/ (EUR 1.62%)			42,725	480,022		480,022	(194,224)				75,430		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031			USD 3.0735%/ (EUR 1.62%)			69,086	776,207		776,207	(314,064)				121,971		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056			USD 3.318%/ (GBP 2.51%)			26,727	1,385,691		1,385,691	(39,568)				157,325		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056			USD 3.318%/ (GBP 2.51%)			10,023	519,634		519,634	(14,838)				58,997		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056			USD 3.318%/ (GBP 2.51%)			3,341	173,211		173,211	(4,946)				19,666		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032			USD 2.857%/ (CAD 3.19%)			(373)	2,899		2,899	(9,204)				5,818		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032			USD 2.857%/ (CAD 3.19%)			(1,043)	8,117		8,117	(25,772)				16,289		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032			USD 2.857%/ (CAD 3.19%)			(2,012)	15,653		15,653	(49,703)				31,415		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032			USD 2.857%/ (CAD 3.19%)			(373)	2,899		2,899	(9,204)				5,818		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032			USD 2.857%/ (CAD 3.19%)			(224)	1,739		1,739	(5,523)				3,491		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032			USD 2.857%/ (CAD 3.19%)			(373)	2,899		2,899	(9,204)				5,818		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036			USD 3.256%/ (EUR 1.57%)			47,272	700,227		700,227	(202,068)				96,020		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036			USD 3.256%/ (EUR 1.57%)			36,767	544,621		544,621	(157,164)				74,682		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034			USD 3.3%/ (GBP 2.64%)			5,235	197,531		197,531	(11,222)				21,943		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034			USD 3.3%/ (GBP 2.64%)			31,411	1,185,188		1,185,188	(67,335)				131,656		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034			USD 3.3%/ (GBP 2.64%)			15,705	592,594		592,594	(33,667)				65,828		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034			USD 3.3%/ (GBP 2.64%)			15,705	592,594		592,594	(33,667)				65,828		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034			USD 3.3%/ (GBP 2.64%)			26,176	987,657		987,657	(56,112)				109,713		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970#AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032			USD 3.376%/ (GBP 2.83%)			9,433	357,382		357,382	(40,929)				38,721		B023

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STATEMENT AS OF JUNE 30, 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	PEEL PORTS PP FINANCE LIMITED 66970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032			USD 3.376%/ (GBP 2.83%)			496	18,810		18,810	(2,154)				2,038		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032			USD 3.376%/ (GBP 2.83%)			6,951	263,334		263,334	(30,158)				28,531		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032			USD 3.376%/ (GBP 2.83%)			1,489	56,429		56,429	(6,463)				6,114		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032			USD 3.376%/ (GBP 2.83%)			1,986	75,238		75,238	(8,617)				8,152		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032			USD 3.376%/ (GBP 2.83%)			496	18,810		18,810	(2,154)				2,038		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034			EUR 2.38%			55,016	316,358		316,358	(337,938)				130,304		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034			EUR 2.38%			3,056	17,575		17,575	(18,774)				7,239		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034			EUR 2.38%			43,554	250,450		250,450	(267,534)				103,158		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034			EUR 2.38%			9,169	52,726		52,726	(56,323)				21,717		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034			EUR 2.38%			11,462	65,908		65,908	(70,404)				27,147		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034			EUR 2.38%			3,056	17,575		17,575	(18,774)				7,239		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037			EUR 2.58%			35,029	235,084		235,084	(220,945)				96,200		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037			EUR 2.58%			8,198	55,020		55,020	(51,710)				22,515		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037			EUR 2.58%			32,048	215,077		215,077	(202,141)				88,013		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037			EUR 2.58%			2,981	20,007		20,007	(18,804)				8,187		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032			GBP 3.23%			81,447	2,293,418		2,293,418	(224,543)				259,914		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032			GBP 3.23%			8,145	229,342		229,342	(22,454)				25,991		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032			GBP 3.23%			294,462	8,291,587		8,291,587	(811,811)				939,687		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032			GBP 3.23%			16,289	458,684		458,684	(44,909)				51,983		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032			GBP 3.23%			8,145	229,342		229,342	(22,454)				25,991		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034			EUR 3.27%			11,351	13,350		13,350	(74,554)				26,498		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034			EUR 3.27%			3,784	4,450		4,450	(24,851)				8,833		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034			EUR 3.27%			136,213	160,196		160,196	(894,645)				317,979		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034			EUR 3.27%			3,784	4,450		4,450	(24,851)				8,833		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035			USD 5.7825%/ (GBP 6.31%)			105,600	(237,012)		(237,012)	(114,864)				29,363		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035			USD 5.7825%/ (GBP 6.31%)			105,600	(237,012)		(237,012)	(114,864)				29,363		B023

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STATEMENT AS OF JUNE 30, 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	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6KMZ0031MB27	10/04/2022	04/13/2035		USD 5.7825%/ (GBP 6.31%)			28,160	(63,203)		(63,203)	(30,630)				7,830		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6KMZ0031MB27	02/09/2023	02/28/2030		USD 5.4375%/ (EUR 4.32%)			(56,100)	(115,664)		(115,664)	(115,664)				69,453		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6KMZ0031MB27	05/23/2023	12/05/2034		USD 5.6175%/ (GBP 5.97%)			(4,160)	(28,005)		(28,005)	(28,005)				46,226		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6KMZ0031MB27	05/23/2023	12/05/2034		USD 5.6175%/ (GBP 5.97%)			(1,702)	(11,457)		(11,457)	(11,457)				18,911		B023
Currency Swap	BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6KMZ0031MB27	06/08/2023	10/11/2033		USD 5.51%/ (GBP 6.02%)				104,301		104,301	104,301				321,685		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037		USD 3.8725%/ (GBP 3.27%)			27,025	1,100,627		1,100,627	(31,070)				139,503		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037		USD 3.8725%/ (GBP 3.27%)			6,274	255,503		255,503	(7,213)				32,385		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037		USD 3.8725%/ (GBP 3.27%)			24,612	1,002,356		1,002,356	(28,296)				127,048		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037		USD 3.8725%/ (GBP 3.27%)			1,930	78,616		78,616	(2,219)				9,965		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		USD 5.1225%/ (CAD 5.34%)			34,294	1,446,224		1,446,224	(145,121)				80,632		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		USD 5.1225%/ (CAD 5.34%)			31,312	1,320,465		1,320,465	(132,502)				73,620		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		USD 5.1225%/ (CAD 5.34%)			50,695	2,137,896		2,137,896	(214,527)				119,195		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		USD 5.1225%/ (CAD 5.34%)			83,498	3,521,240		3,521,240	(353,339)				196,321		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		USD 4.56%/ (GBP 4.378%)			34,627	1,685,352		1,685,352	(98,083)				70,490		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		USD 4.56%/ (GBP 4.378%)			63,143	3,073,288		3,073,288	(178,857)				128,541		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		USD 4.56%/ (GBP 4.378%)			63,143	3,073,288		3,073,288	(178,857)				128,541		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		USD 4.56%/ (GBP 4.378%)			102,862	5,006,485		5,006,485	(291,363)				209,398		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		USD 4.56%/ (GBP 4.378%)			6,111	297,415		297,415	(17,309)				12,439		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		USD 4.56%/ (GBP 4.378%)			11,203	545,261		545,261	(31,733)				22,806		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034		USD 4.045%/ (GBP 3.79%)			31,488	1,608,649		1,608,649	(38,228)				85,942		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034		USD 4.045%/ (GBP 3.79%)			5,248	268,108		268,108	(6,371)				14,324		B023
Currency Swap	Fixed income Portfolio	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034		USD 4.045%/ (GBP 3.79%)			68,225	3,485,406		3,485,406	(82,828)				186,207		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	12/10/2015	09/05/2027		USD 3.97%/ (GBP 3.37%)			38,635	1,348,976		1,348,976	(149,334)				65,939		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	02/16/2018	06/05/2028		USD 4.101%/ (GBP 2.7%)			5,902	129,164		129,164	(16,374)				7,794		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	02/16/2018	06/05/2028		USD 4.101%/ (GBP 2.7%)			11,804	258,328		258,328	(32,748)				15,588		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIEFA76	02/16/2018	06/05/2028		USD 4.101%/ (GBP 2.7%)			23,608	516,656		516,656	(65,496)				31,176		B023

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STATEMENT AS OF JUNE 30, 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		USD 4,203,750/ (AUD 4.65%)				4,100	499,978		499,978	3,650				40,732		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		USD 4,203,750/ (AUD 4.65%)				1,738	212,112		212,112	1,548					17,280		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		USD 4,203,750/ (AUD 4.65%)				5,342	651,487		651,487	4,756					53,074		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		USD 4,203,750/ (AUD 4.65%)				497	60,603		60,603	442					4,937		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048		USD 4,442,500/ (AUD 5%)				20,694	3,514,104		3,514,104	516,194					394,883		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048		USD 4,442,500/ (AUD 5%)				2,368	402,111		402,111	59,067					45,186		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048		USD 4,442,500/ (AUD 5%)				7,001	1,188,851		1,188,851	174,633					133,592		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048		USD 4,442,500/ (AUD 5%)				515	87,416		87,416	12,841					9,823		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038		USD 4,530/ (GBP 2.97%)				231,384	6,819,500		6,819,500	(153,811)					570,932		B023
Currency Swap	G41338AE3 GROSVENOR LTD	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028		USD 4,245/ (GBP 2.75%)				8,719	139,241		139,241	(26,836)					13,410		B023
Currency Swap	G41338AE3 GROSVENOR LTD	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028		USD 4,245/ (GBP 2.75%)				969	15,471		15,471	(2,982)					1,490		B023
Currency Swap	G41338AE3 GROSVENOR LTD	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028		USD 4,245/ (GBP 2.75%)				17,438	278,483		278,483	(53,673)					26,821		B023
Currency Swap	G41338AF0 BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033		USD 4,468/ (GBP 2.95%)				45,268	1,065,984		1,065,984	(77,726)					95,297		B023
Currency Swap	G1128*AD0 BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049		USD 5,028/ (GBP 3.21%)				58,827	2,304,666		2,304,666	(42,505)					163,429		B023
Currency Swap	G1128*AD0 FLINDERS PORT HOLDINGS	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049		USD 5,028/ (GBP 3.21%)				17,648	691,400		691,400	(12,751)					49,029		B023
Currency Swap	PTY LTD Q3917#AD6 FLINDERS PORT HOLDINGS	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039		USD 4,615/ (AUD 4.72%)				1,342	212,132		212,132	11,708					24,145		B023
Currency Swap	PTY LTD Q3917#AD6 FLINDERS PORT HOLDINGS	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039		USD 4,615/ (AUD 4.72%)				3,156	499,134		499,134	27,547					56,811		B023
Currency Swap	PTY LTD Q3917#AD6 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039		USD 4,615/ (AUD 4.72%)				158	24,957		24,957	1,377					2,841		B023
Currency Swap	Q1629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		USD 3,666/ (AUD 3.48%)				693	55,716		55,716	2,348					7,818		B023
Currency Swap	Q1629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		USD 3,666/ (AUD 3.48%)				8,322	668,591		668,591	28,178					93,813		B023
Currency Swap	Q1629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		USD 3,666/ (AUD 3.48%)				2,620	210,482		210,482	8,871					29,534		B023
Currency Swap	Q1629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		USD 3,666/ (AUD 3.48%)				693	55,716		55,716	2,348					7,818		B023
Currency Swap	Q1629#AW7 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031		USD 3,771/ (AUD 3.66%)				410	60,992		60,992	388					8,009		B023
Currency Swap	Q1629#AW7 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031		USD 3,771/ (AUD 3.66%)				1,589	236,344		236,344	1,503					31,034		B023

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STATEMENT AS OF JUNE 30, 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	BRISBANE AIRPORT CORPORATION PTY L 01629#AW7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031			USD 3.771%/ (AUD 3.66%)			410	60,992		60,992	388				8,009		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AW7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031			USD 3.771%/ (AUD 3.66%)			5,075	754,777		754,777	4,799				99,109		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027			USD 3.647%/ (EUR 1.18%)			42,223	232,133		232,133	(109,685)				33,299		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027			USD 3.647%/ (EUR 1.18%)			70,372	386,889		386,889	(182,809)				55,498		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027			USD 3.647%/ (EUR 1.18%)			49,261	270,822		270,822	(127,966)				38,848		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027			USD 3.647%/ (EUR 1.18%)			21,112	116,067		116,067	(54,843)				16,649		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026			USD 3.197%/ (EUR 1.07%)			53,353	230,119		230,119	(148,060)				45,815		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026			USD 3.197%/ (EUR 1.07%)			243,052	1,048,321		1,048,321	(674,495)				208,714		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026			USD 3.197%/ (EUR 1.07%)			17,784	76,706		76,706	(49,353)				15,272		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026			USD 3.197%/ (EUR 1.07%)			17,784	76,706		76,706	(49,353)				15,272		B023	
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061			USD 3.362%/ (GBP 2.07%)			10,318	530,154		530,154	(16,300)				42,806		B023	
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061			USD 3.362%/ (GBP 2.07%)			5,159	265,077		265,077	(8,150)				21,403		B023	
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061			USD 3.362%/ (GBP 2.07%)			15,477	795,230		795,230	(24,449)				64,209		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028			USD 2.723%/ (GBP 2.06%)			7,440	245,245		245,245	(32,754)				19,362		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028			USD 2.723%/ (GBP 2.06%)			4,464	147,147		147,147	(19,652)				11,617		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028			USD 2.723%/ (GBP 2.06%)			7,440	245,245		245,245	(32,754)				19,362		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028			USD 2.723%/ (GBP 2.06%)			17,857	588,588		588,588	(78,610)				46,468		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028			USD 2.723%/ (GBP 2.06%)			4,464	147,147		147,147	(19,652)				11,617		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041			USD 3.552%/ (EUR 1.84%)			11,716	237,140		237,140	(53,581)				25,862		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041			USD 3.552%/ (EUR 1.84%)			35,148	711,420		711,420	(160,744)				77,587		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041			USD 3.552%/ (EUR 1.84%)			46,864	948,561		948,561	(214,325)				103,449		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041			USD 3.552%/ (EUR 1.84%)			11,716	237,140		237,140	(53,581)				25,862		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042			USD 3.299%/ (EUR 1.56%)			11,685	206,043		206,043	(55,068)				26,570		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042			USD 3.299%/ (EUR 1.56%)			17,527	309,065		309,065	(82,601)				39,855		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042			USD 3.299%/ (EUR 1.56%)			11,685	206,043		206,043	(55,068)				26,570		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		4,874,400	USD 1.56% (EUR 1.56%)			46,740	824,173		824,173	(220,270)				106,281		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		1,218,600	USD 1.56% (EUR 1.56%)			11,685	206,043		206,043	(55,068)				26,570		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		1,218,600	USD 1.56% (EUR 1.56%)			11,685	206,043		206,043	(55,068)				26,570		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	NORTHERN GAS NETWORKS LTD G6656AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1,383,500	USD 2.773%/ (GBP 2.02%)				6,361	247,326		247,326	(4,440)				25,174	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	4,842,250	USD 2.773%/ (GBP 2.02%)				22,264	865,640		865,640	(15,539)				88,110	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	6,225,750	USD 2.773%/ (GBP 2.02%)				28,625	1,112,965		1,112,965	(19,979)				113,284	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	2,767,000	USD 2.773%/ (GBP 2.02%)				12,722	494,651		494,651	(8,879)				50,348	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AEG	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	2,075,250	USD 2.911%/ (GBP 2.1%)				10,176	390,507		390,507	(5,093)				38,840	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AEG	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	5,534,000	USD 2.911%/ (GBP 2.1%)				27,135	1,041,352		1,041,352	(13,582)				103,572	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AEG	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	6,225,750	USD 2.911%/ (GBP 2.1%)				30,527	1,171,521		1,171,521	(15,280)				116,519	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AEG	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	3,458,750	USD 2.911%/ (GBP 2.1%)				16,959	650,845		650,845	(8,489)				64,733	B023	
Currency Swap	MAGNA HOUSING LIMITED G5744AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	4,083,000	USD 3.295%/ (GBP 2.51%)				19,576	939,552		939,552	(17,147)				108,795	B023	
Currency Swap	MAGNA HOUSING LIMITED G5744AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	1,361,000	USD 3.295%/ (GBP 2.51%)				6,525	313,184		313,184	(5,716)				36,265	B023	
Currency Swap	MAGNA HOUSING LIMITED G5744AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 3.295%/ (GBP 2.51%)				3,263	156,592		156,592	(2,858)				18,132	B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,185,750	USD 3.905%/ (GBP 3.18%)				4,953	151,542		151,542	(15,551)				17,794	B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	527,000	USD 3.905%/ (GBP 3.18%)				2,201	67,352		67,352	(6,912)				7,909	B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	6,719,250	USD 3.905%/ (GBP 3.18%)				28,069	858,736		858,736	(88,125)				100,835	B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	527,000	USD 3.905%/ (GBP 3.18%)				2,201	67,352		67,352	(6,912)				7,909	B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,185,750	USD 3.905%/ (GBP 3.18%)				4,953	151,542		151,542	(15,551)				17,794	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029	13,018,750	USD 4.812%/ (EUR 3.3%)				88,327	(416,250)		(416,250)	(484,986)				159,446	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029	520,750	USD 4.812%/ (EUR 3.3%)				3,533	(16,650)		(16,650)	(19,399)				6,378	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029	28,641,250	USD 4.812%/ (EUR 3.3%)				194,319	(915,750)		(915,750)	(1,066,970)				350,782	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029	520,750	USD 4.812%/ (EUR 3.3%)				3,533	(16,650)		(16,650)	(19,399)				6,378	B023	
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A.	07/01/2022	07/14/2032	50,984,500	USD 5.196%/ (EUR 3.93%)				263,338	(2,359,553)		(2,359,553)	(2,321,995)				766,744	B023	
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A.	07/01/2022	07/14/2032	7,803,750	USD 5.196%/ (EUR 3.93%)				40,307	(361,156)		(361,156)	(355,407)				117,359	B023	
Currency Swap	SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	2,120,920	USD 5.423%/ (GBP 5.49%)					75,644		75,644	75,644				41,393	B023	
Currency Swap	SOUTH WEST WATER LTD KINGSPAN SECURITIES	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	10,230,320	USD 5.423%/ (GBP 5.49%)					364,871		364,871	364,871				199,659	B023	
Currency Swap	LIMITED G5264#AN9	D1	Currency	INTERNATIONAL GOLDMAN SACHS	09/10/2020	12/11/2032	1,785,000	USD 1.66%/ (EUR 2.935%)				12,781	171,865		171,865	(65,898)				27,447	B023	
Currency Swap	LIMITED G5264#AN9	D1	Currency	INTERNATIONAL GOLDMAN SACHS	09/10/2020	12/11/2032	2,380,000	USD 1.66%/ (EUR 2.935%)				17,042	229,153		229,153	(87,864)				36,596	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	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	1,785,000	USD 2.935%/EUR 1.66%				12,781	171,865		171,865	(65,898)				27,447		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94%/GBP 2.34%				2,863	112,414		112,414	(8,309)				10,045		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94%/GBP 2.34%				2,863	112,414		112,414	(8,309)				10,045		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94%/GBP 2.34%				2,863	112,414		112,414	(8,309)				10,045		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	1,399,900	USD 2.94%/GBP 2.34%				5,726	224,828		224,828	(16,617)				20,090		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94%/GBP 2.34%				2,863	112,414		112,414	(8,309)				10,045		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94%/GBP 2.34%				2,863	112,414		112,414	(8,309)				10,045		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	USD 5.125%/GBP 5.01%				1,770	83,760		83,760	(1,800)				5,894		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	3,441,900	USD 5.125%/GBP 5.01%				19,470	921,356		921,356	(19,798)				64,838		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	1,720,950	USD 5.125%/GBP 5.01%				9,735	460,678		460,678	(9,899)				32,419		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	10,325,700	USD 5.125%/GBP 5.01%				58,411	2,764,069		2,764,069	(59,395)				194,514		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	USD 5.125%/GBP 5.01%				1,770	83,760		83,760	(1,800)				5,894		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	2,094,040	USD 4.92%/GBP 4.41%				14,597	572,154		572,154	(42,097)				24,625		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	3,382,680	USD 4.92%/GBP 4.41%				23,580	924,249		924,249	(68,003)				39,779		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	10,631,280	USD 4.92%/GBP 4.41%				74,107	2,904,782		2,904,782	(213,723)				125,019		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	9,342,640	USD 4.92%/GBP 4.41%				65,125	2,552,687		2,552,687	(187,817)				109,865		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	10,953,440	USD 5.265%/GBP 4.68%				83,890	3,471,783		3,471,783	(134,258)				177,755		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	7,248,600	USD 5.265%/GBP 4.68%				55,515	2,297,504		2,297,504	(88,847)				117,632		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	48,162,920	USD 5.265%/GBP 4.68%				368,869	15,265,636		15,265,636	(590,339)				781,600		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	1,063,000	USD 3.586%/EUR 1.53%				10,624	(15,887)		(15,887)	(28,044)				7,239		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	3,189,000	USD 3.586%/EUR 1.53%				31,872	(47,660)		(47,660)	(84,132)				21,716		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	4,252,000	USD 3.586%/EUR 1.53%				42,497	(63,547)		(63,547)	(112,176)				28,954		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	35,525,500	USD 3.8475%/EUR 2.186%				309,594	1,371,178		1,371,178	(784,553)				208,105		B023	
Currency Swap	Fixed income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	3,178,000	USD 3.8475%/EUR 2.186%				27,695	122,661		122,661	(70,184)				18,616		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	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	681,000	USD 3.8475%/ (EUR 2.186%)				5,935	26,285		26,285	(15,039)				3,989		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	1,248,500	USD 3.8475%/ (EUR 2.186%)				10,880	48,188		48,188	(27,572)					7,314		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	7,824,420	USD 4.083%/ (GBP 3.54%)				44,614	1,861,950		1,861,950	(117,631)					106,068		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	1,534,200	USD 4.083%/ (GBP 3.54%)				8,748	365,088		365,088	(23,065)					20,798		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	3,068,400	USD 4.083%/ (GBP 3.54%)				17,496	730,176		730,176	(46,130)					41,595		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	86,222,040	USD 4.083%/ (GBP 3.54%)				491,624	20,517,956		20,517,956	(1,296,245)					1,168,832		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	USD 3.433%/ (GBP 2.36%)				234,111	5,491,318		5,491,318	(611,664)					688,046		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	USD 3.433%/ (GBP 2.36%)				243,057	5,701,177		5,701,177	(635,040)					714,340		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	USD 3.433%/ (GBP 2.36%)				131,221	3,077,936		3,077,936	(342,843)					385,656		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	USD 3.433%/ (GBP 2.36%)				9,692	227,348		227,348	(25,324)					28,486		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026	787,290	USD 3.0675%/ (EUR 1.12%)				7,756	39,049		39,049	(22,281)					7,081		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026	3,036,690	USD 3.0675%/ (EUR 1.12%)				29,914	150,617		150,617	(85,941)					27,312		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028	2,361,870	USD 3.195%/ (EUR 1.31%)				22,574	148,527		148,527	(78,548)					27,029		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028	8,885,130	USD 3.195%/ (EUR 1.31%)				84,921	558,745		558,745	(295,489)					101,679		B023
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	5,994,300	USD 4.15375%/ (AUD 4.44%)				5,078	823,752		823,752	43,062					67,385		B023
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	2,536,050	USD 4.15375%/ (AUD 4.44%)				2,148	348,511		348,511	18,219					28,509		B023
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	11,988,600	USD 4.15375%/ (AUD 4.44%)				10,155	1,647,505		1,647,505	86,125					134,769		B023
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	7,685,000	USD 4.15375%/ (AUD 4.44%)				6,510	1,056,093		1,056,093	55,208					86,390		B023
Currency Swap	Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	845,350	USD 4.15375%/ (AUD 4.44%)				716	116,170		116,170	6,073					9,503		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	4,278,660	USD 4.287%/ (AUD 4.42%)				5,576	469,112		469,112	28,854					49,066		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	442,620	USD 4.287%/ (AUD 4.42%)				577	48,529		48,529	2,985					5,076		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	6,196,680	USD 4.287%/ (AUD 4.42%)				8,076	679,404		679,404	41,789					71,061		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048	2,615,600	USD 4.1645%/ (GBP 2.66%)				21,016	800,779		800,779	(12,499)					65,626		B023

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STATEMENT AS OF JUNE 30, 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#AZ1 CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039		5,871,150	USD 4.3325%/GBP 2.79%			45,502	1,425,109		1,425,109	(25,521)							117,644	B023		
Currency Swap	G2316@ACO CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053		4,041,160	USD 4.625%/GBP 2.94%			35,630	1,527,706		1,527,706	(32,200)								111,337	B023	
Currency Swap	G1746#ACO CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		12,834,000	USD 4.316%/GBP 2.89%			94,254	2,221,734		2,221,734	(152,319)								210,161	B023	
Currency Swap	G1746#ACO CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		29,518,200	USD 4.316%/GBP 2.89%			216,783	5,109,988		5,109,988	(350,334)								483,370	B023	
Currency Swap	G1746#ACO CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.316%/GBP 2.89%			9,425	222,173		222,173	(15,232)								21,016	B023	
Currency Swap	G1746#A08 CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		11,550,600	USD 4.494%/GBP 2.99%			89,419	2,571,162		2,571,162	(55,461)								229,046	B023	
Currency Swap	G1746#A08 CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		26,951,400	USD 4.494%/GBP 2.99%			208,643	5,999,377		5,999,377	(129,410)								534,440	B023	
Currency Swap	G1746#A08 1SPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 3.65%/GBP 2.99%			9,935	285,685		285,685	(6,162)								25,450	B023	
Currency Swap	Q4822#AB2 1SPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		2,279,970	AUD 3.57%/USD 3.65%			2,390	205,053		205,053	1,961								32,579	B023	
Currency Swap	Q4822#AB2 1SPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		2,556,330	AUD 3.57%/USD 3.65%			2,680	229,908		229,908	2,198								36,528	B023	
Currency Swap	Q4822#AB2 1SPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		1,174,530	AUD 3.57%/USD 3.65%			1,231	105,633		105,633	1,010								16,783	B023	
Currency Swap	Q4822#AB2 1SPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		3,661,770	AUD 3.57%/USD 3.65%			3,838	329,328		329,328	3,149								52,323	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		6,188,805	USD 2.965%/JPY 0.28%			85,225	1,061,610		1,061,610	276,177								76,743	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		13,855,533	USD 2.965%/JPY 0.28%			190,801	2,376,738		2,376,738	618,307								171,813	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965%/JPY 0.28%			12,720	158,449		158,449	41,220								11,454	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965%/JPY 0.28%			12,720	158,449		158,449	41,220								11,454	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		4,618,511	USD 2.965%/JPY 0.28%			63,600	792,246		792,246	206,102								57,271	B023	
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		5,668,200	USD 3.785%/GBP 2.66%			28,249	853,534		853,534	(13,460)								131,892	B023	
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		7,718,400	USD 3.785%/GBP 2.66%			38,467	1,162,259		1,162,259	(18,328)								179,598	B023	
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785%/GBP 2.66%			1,202	36,321		36,321	(573)								5,612	B023	
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785%/GBP 2.66%			1,202	36,321		36,321	(573)								5,612	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034		24,342,950	USD 3.1571%/GBP 2.27%			114,030	2,958,276		2,958,276	(180,259)								411,252	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034		13,509,700	USD 3.5922%/GBP 2.27%			63,284	1,641,766		1,641,766	(100,039)								228,234	B023	
Currency Swap	G9385#AC9 VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045		6,946,560	USD 3.712%/GBP 2.54%			39,026	1,358,518		1,358,518	(15,432)								161,720	B023	
Currency Swap	G9385#AF2 VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045		19,038,720	USD 3.712%/GBP 2.64%			109,757	3,879,543		3,879,543	(49,172)								450,814	B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		714,300	USD 5.878%/GBP 6.60567%			(2,276)	(58,792)		(58,792)	(47,768)								10,963	B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		2,976,250	USD 5.878%/GBP 6.60567%			(9,484)	(244,966)		(244,966)	(199,031)								45,678	B023	

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STATEMENT AS OF JUNE 30, 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	ABP ACQUISITIONS UK LTD G2956#A18	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGFU57RNE97	11/15/2022	11/28/2032	952,400	5.878%/GBP				(3,035)	(78,389)		(78,389)	(63,690)				14,617	B023		
Currency Swap	DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGFU57RNE97	06/30/2023	07/11/2033	43,526,323	5.674%/USD					304,545		304,545	304,545					689,530	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	3,336,670	3.175%/JPY				41,800	400,606		400,606	250,460					22,955	B023	
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%/USD				125,401	1,201,817		1,201,817	751,379					68,865	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				73,151	701,060		701,060	438,304					40,171	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	834,168	0.79%/JPY				10,450	100,151		100,151	62,615					5,739	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%/USD				157,312	3,832,197		3,832,197	(359,640)					397,154	B023	
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	25,070,700	2.86%/GBP				151,050	3,679,671		3,679,671	(345,326)					381,347	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				846	346,346		346,346	39,232					42,488	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	4.85%/AUD				748	306,383		306,383	34,705					37,585	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				1,244	380,961		380,961	76,733					51,009	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				1,155	353,750		353,750	71,252					47,365	B023	
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX57XV54	10/31/2018	01/15/2049	10,208,000	4.75%/USD				89,060	3,435,577		3,435,577	(62,165)					258,065	B023	
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX57XV54	10/31/2018	01/15/2049	3,828,000	4.75%/GBP				33,398	1,288,342		1,288,342	(23,312)					96,774	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P 603698BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	5,424,300	4.307%/USD				43,264	784,934		784,934	(119,826)					64,244	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P 603698BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	2,910,600	4.307%/GBP				23,215	421,184		421,184	(64,297)					34,472	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P 603698BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	396,900	4.307%/GBP				3,166	57,434		57,434	(8,768)					4,701	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				7,466	34,110		34,110	(16,976)					4,647	B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	898,000	0.9%/EUR				11,946	54,575		54,575	(27,162)					7,436	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%/USD				89,596	409,315		409,315	(203,715)					55,767	B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	4,265,500	0.9%/EUR				56,744	259,233		259,233	(129,020)					35,319	B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	336,750	0.9%/EUR				4,480	20,466		20,466	(10,186)					2,788	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%/USD				13,245	65,532		65,532	(31,106)					8,844	B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	1,571,500	0.9%/EUR				20,603	101,938		101,938	(48,387)					13,758	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%/USD				153,053	757,255		757,255	(359,449)					102,202	B023	

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STATEMENT AS OF JUNE 30, 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	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	7,408,500	USD 3.515%/ (EUR 0.9%)				97,130	480,565		480,565	(228,112)				64,859		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	561,250	USD 3.515%/ (EUR 0.9%)				7,358	36,406		36,406	(17,281)				4,914		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	USD 4.2075%/ (AUD 4.35%)				1,275	380,341		380,341	22,508				45,735		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	USD 4.2075%/ (AUD 4.35%)				8,129	2,424,673		2,424,673	143,486				291,563		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	USD 4.2075%/ (AUD 4.35%)				11,994	3,577,581		3,577,581	211,713				430,199		B023	
Currency Swap	Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	3,661,770	USD 3.38%/ (AUD 3.54%)				5,177	257,567		257,567	14,089				45,468		B023	
Currency Swap	Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	5,941,740	USD 3.38%/ (AUD 3.54%)				8,400	417,939		417,939	22,861				73,778		B023	
Currency Swap	Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	4,076,310	USD 3.38%/ (AUD 3.54%)				5,763	286,725		286,725	15,684				50,615		B023	
Currency Swap	Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	1,865,430	USD 3.38%/ (AUD 3.54%)				2,637	131,213		131,213	7,177				23,163		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	3,116,478	USD 5.4275%/ (JPY 2.13%)				(160,154)	140,632		140,632	140,632				53,291		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	4,869,497	USD 5.4275%/ (JPY 2.13%)				(250,241)	219,737		219,737	219,737				83,267		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	5,064,277	USD 5.4275%/ (JPY 2.13%)				(260,250)	228,527		228,527	228,527				86,597		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	2,142,579	USD 5.4275%/ (JPY 2.13%)				(110,106)	96,684		96,684	96,684				36,637		B023	
Currency Swap	HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	21,182,000	USD 5.736%/ (GBP 5.94%)					438,221		438,221	438,221				411,347		B023	
Currency Swap	HEATHROW AIRPORT LTD SEVERN TRENT WATER LTD G8056#AC3	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	6,853,000	USD 5.736%/ (GBP 5.94%)					141,777		141,777	141,777				133,083		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/05/2015	03/03/2028	50,719,550	USD 3.788%/ (GBP 3.37%)				264,462	10,684,067		10,684,067	(1,036,069)				548,584		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	11,773,600	USD 3.7175%/ (GBP 3.28%)				51,883	2,193,614		2,193,614	(217,449)				135,682		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	1,471,700	USD 3.7175%/ (GBP 3.28%)				6,485	274,202		274,202	(27,181)				16,960		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	1,471,700	USD 3.7175%/ (GBP 3.28%)				6,485	274,202		274,202	(27,181)				16,960		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	16,188,700	USD 3.7175%/ (GBP 3.28%)				71,339	3,016,220		3,016,220	(298,992)				186,563		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	3,247,420	EUR 1.5%				30,279	211,740		211,740	(114,949)				40,857		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	6,158,900	EUR 1.35%				57,426	401,576		401,576	(218,006)				77,487		B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	1,119,800	EUR 1.5%				10,441	73,014		73,014	(39,637)				14,088		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

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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	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		2,015,640	USD 3.351%/ (EUR 1.5%)			18,794	131,425		131,425	(71,347)				25,359		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	11/23/2028		9,768,000	USD 3.346%/ (GBP 2.59%)			33,224	363,567		363,567	(195,687)				113,551		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	11/23/2028		4,884,000	USD 3.346%/ (GBP 2.59%)			16,612	181,784		181,784	(97,844)				56,776		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	10/31/2028		5,509,500	USD 3.3226%/ (EUR 1.53%)			49,227	222,399		222,399	(186,191)				63,673		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	10/31/2028		2,754,750	USD 3.3226%/ (EUR 1.53%)			24,613	111,200		111,200	(93,096)				31,836		B023
Currency Swap	LITTELFUSE NETHERLAND CV N5276#AA5	D1	Currency	ROYAL BANK OF CANADA	11/18/2016	12/08/2023		2,754,440	USD 1.14%/ (EUR 3.44%)			31,370	(76,482)		(76,482)	(63,261)				9,147		B023
Currency Swap	LITTELFUSE NETHERLAND CV N5276#AA5	D1	Currency	ROYAL BANK OF CANADA	11/18/2016	12/08/2023		3,284,140	EUR 1.14%			37,402	(91,190)		(91,190)	(75,427)				10,906		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		2,493,000	USD 3.645%/ (GBP 2.15%)			18,414	(7,436)		(7,436)	(128,015)				11,798		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		2,493,000	USD 3.645%/ (GBP 2.15%)			18,414	(7,436)		(7,436)	(128,015)				11,798		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		3,739,500	USD 3.645%/ (GBP 2.15%)			27,621	(11,154)		(11,154)	(192,023)				17,697		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		5,609,250	USD 3.645%/ (GBP 2.15%)			41,432	(16,730)		(16,730)	(288,034)				26,546		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		623,250	USD 3.645%/ (GBP 2.15%)			4,604	(1,859)		(1,859)	(32,004)				2,950		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		623,250	USD 3.74625%/ (GBP 2.15%)			4,604	(1,859)		(1,859)	(32,004)				2,950		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,798,250	EUR 1.77%			28,431	150,141		150,141	(88,195)				28,448		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,238,600	USD 3.74625%/ (EUR 1.77%)			22,744	120,113		120,113	(70,556)				22,759		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		10,913,175	USD 3.74625%/ (EUR 1.77%)			110,879	585,550		585,550	(343,961)				110,948		B023
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		11,472,825	USD 3.74625%/ (EUR 1.77%)			116,565	615,578		615,578	(361,600)				116,638		B023
Currency Swap	SPIRAX-SARCO ENGINEERING PLC G8356*AA4	D1	Currency	ROYAL BANK OF CANADA	08/03/2017	09/06/2023		42,667,200	USD 3.159%/ (EUR 1.05%)			469,227	3,403,065		3,403,065	(783,047)				92,081		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325%/ (CAD 3.68%)			386	11,009		11,009	(5,715)				3,262		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		1,527,086	USD 3.7325%/ (CAD 3.68%)			2,445	69,721		69,721	(36,195)				20,659		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		642,983	USD 3.7325%/ (CAD 3.68%)			1,029	29,356		29,356	(15,240)				8,698		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		2,652,307	USD 3.7325%/ (CAD 3.68%)			4,247	121,095		121,095	(62,864)				35,881		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325%/ (CAD 3.68%)			386	11,009		11,009	(5,715)				3,262		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325%/ (CAD 3.68%)			386	11,009		11,009	(5,715)				3,262		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	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%			4,890	139,442		139,442	(72,389)				41,318		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%			390	10,544		10,544	(6,371)				3,681		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%			2,987	80,841		80,841	(48,841)				28,222		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%			1,299	35,148		35,148	(21,235)				12,271		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		3,214,917	USD 3.8375%/ CAD 3.79%			5,196	140,592		140,592	(84,941)				49,082		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%			390	10,544		10,544	(6,371)				3,681		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%			390	10,544		10,544	(6,371)				3,681		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		3,697,155	USD 3.8375%/ CAD 3.79%			5,975	161,681		161,681	(97,682)				56,445		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		710,750	USD 3.825%/ GBP 2.45%			5,871	135,494		135,494	(16,382)				7,799		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		5,686,000	USD 3.825%/ GBP 2.45%			46,968	1,083,954		1,083,954	(131,059)				62,394		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		2,843,000	USD 3.825%/ GBP 2.45%			23,484	541,977		541,977	(65,529)				31,197		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		10,661,250	USD 3.825%/ GBP 2.45%			88,065	2,032,414		2,032,414	(245,735)				116,988		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		710,750	USD 3.825%/ GBP 2.45%			5,871	135,494		135,494	(16,382)				7,799		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		710,750	USD 3.825%/ GBP 2.45%			5,871	135,494		135,494	(16,382)				7,799		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	04/22/2028		12,793,500	USD 3.825%/ GBP 2.45%			105,678	2,438,897		2,438,897	(294,882)				140,386		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		710,750	USD 3.92875%/ GBP 2.55%			5,925	151,940		151,940	(12,628)				9,220		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		5,686,000	USD 3.92875%/ GBP 2.55%			47,396	1,215,518		1,215,518	(101,022)				73,762		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		2,843,000	USD 3.92875%/ GBP 2.55%			23,698	607,759		607,759	(50,511)				36,881		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		10,661,250	USD 3.92875%/ GBP 2.55%			88,868	2,279,096		2,279,096	(189,416)				138,304		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		710,750	USD 3.92875%/ GBP 2.55%			5,925	151,940		151,940	(12,628)				9,220		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		710,750	USD 3.92875%/ GBP 2.55%			5,925	151,940		151,940	(12,628)				9,220		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/24/2018	03/22/2030		12,793,500	USD 3.92875%/ GBP 2.55%			106,642	2,734,916		2,734,916	(227,299)				165,965		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		1,403,100	USD 4.2125%/ GBP 2.79%			12,021	294,374		294,374	(25,593)				18,478		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		701,550	USD 4.2125%/ GBP 2.79%			6,010	147,187		147,187	(12,796)				9,239		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		2,104,650	USD 4.2125%/ GBP 2.79%			18,031	441,562		441,562	(38,389)				27,716		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	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA	02/16/2018	06/05/2030		2,104,650	USD 4.2125%/ (GBP 2.79%)			18,031	441,562		441,562	(38,389)				27,716		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA	03/27/2018	06/27/2036		3,253,580	USD 4.09%/ (GBP 2.61%)			28,236	901,032		901,032	(24,257)				58,661		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA	03/27/2018	06/27/2036		1,414,600	USD 4.09%/ (GBP 2.61%)			12,276	391,753		391,753	(10,547)				25,505		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA	03/27/2018	06/27/2036		4,385,260	USD 4.09%/ (GBP 2.61%)			38,057	1,214,434		1,214,434	(32,694)				79,065		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA	03/27/2018	06/27/2036		424,380	USD 4.09%/ (GBP 2.61%)			3,683	117,526		117,526	(3,164)				7,651		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898@AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		4,211,520	USD 4.195%/ (GBP 2.74%)			32,965	677,657		677,657	(77,217)				56,697		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898@AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		526,440	USD 4.195%/ (GBP 2.74%)			4,121	84,707		84,707	(9,652)				7,087		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898@AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		6,054,060	USD 4.195%/ (GBP 2.74%)			47,387	974,131		974,131	(110,999)				81,501		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		4,343,130	USD 4.195%/ (GBP 2.74%)			33,995	698,833		698,833	(79,630)				58,468		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		394,830	USD 4.195%/ (GBP 2.74%)			3,090	63,530		63,530	(7,239)				5,315		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		6,185,670	USD 4.195%/ (GBP 2.74%)			48,417	995,308		995,308	(113,412)				83,273		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6658@AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		3,306,750	USD 4.4%/ (GBP 2.97%)			25,239	554,871		554,871	(60,293)				45,391		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6658@AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		661,350	USD 4.4%/ (GBP 2.97%)			5,048	110,974		110,974	(12,059)				9,078		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6658@AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		5,290,800	USD 4.4%/ (GBP 2.97%)			40,382	887,794		887,794	(96,469)				72,626		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		13,680,000	EUR 1.61%/ (USD 4.193%)			179,170	1,531,560		1,531,560	(506,581)				161,507		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		5,130,000	EUR 1.61%/ (USD 4.193%)			67,189	574,335		574,335	(189,968)				60,565		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		9,316,260	USD 4.5%/ (GBP 2.87%)			74,637	1,142,026		1,142,026	(217,040)				110,178		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		3,318,120	USD 4.5%/ (GBP 2.87%)			26,583	406,749		406,749	(77,302)				39,241		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	01/09/2034		2,570,000	USD 4.5575%/ (GBP 3.01%)			19,899	470,977		470,977	(33,386)				41,712		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	01/09/2034		963,750	USD 4.5575%/ (GBP 3.01%)			7,462	176,617		176,617	(12,520)				15,642		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	11/14/2034		11,886,250	USD 4.65%/ (GBP 3.11%)			91,588	2,277,893		2,277,893	(138,481)				200,518		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	11/14/2034		3,533,750	USD 4.65%/ (GBP 3.11%)			27,229	677,211		677,211	(41,170)				59,614		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA	04/17/2019	06/14/2029		2,261,200	EUR 1.5%/ (USD 3.897%)			27,744	225,719		225,719	(83,537)				27,605		B023
Currency Swap	SONEPAR SA F8568@AF6	D1	Currency	ROYAL BANK OF CANADA	04/17/2019	06/14/2029		7,914,200	EUR 1.5%/ (USD 3.897%)			97,104	790,017		790,017	(292,378)				96,618		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B85	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		3,201,000	USD 3.6225%/ (GBP 2.46%)			19,533	258,984		258,984	(88,017)				31,757		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B85	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		4,801,500	USD 3.6225%/ (GBP 2.46%)			29,299	388,476		388,476	(132,026)				47,635		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B85	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		3,201,000	USD 3.6225%/ (GBP 2.46%)			19,533	258,984		258,984	(88,017)				31,757		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	CRODA INTERNATIONAL PLC 227047B85	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		1,600,500	USD 3.6225%/ (GBP 2.46%)			9,766	129,492		129,492	(44,009)				15,878		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		2,232,000	EUR 1.64%			24,332	270,584		270,584	(96,438)				36,912		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		669,600	EUR 1.64%			7,300	81,175		81,175	(28,931)				11,074		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		111,600	EUR 1.64%			1,217	13,529		13,529	(4,822)				1,846		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		5,245,200	EUR 2.14%			53,745	765,248		765,248	(212,182)				107,029		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		1,562,400	EUR 2.14%			16,009	227,946		227,946	(63,203)				31,881		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		223,200	EUR 2.14%			2,287	32,564		32,564	(9,029)				4,554		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA	10/28/2021	11/08/2041		17,739,000	USD 2.95%/ (CAD 3.536%)			(30,012)	(352,750)		(352,750)	(550,006)				380,176		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA	10/28/2021	11/08/2041		14,944,500	USD 2.95%/ (CAD 3.536%)			(25,284)	(297,180)		(297,180)	(463,361)				320,285		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA	10/28/2021	11/08/2041		2,187,000	USD 2.95%/ (CAD 3.536%)			(3,700)	(43,490)		(43,490)	(67,809)				46,871		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA	02/11/2022	06/30/2051		6,858,494	USD 4.045%/ (CAD 4.56%)			(7,330)	(373,410)		(373,410)	(262,159)				181,521		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA	02/11/2022	06/30/2051		1,576,665	USD 4.045%/ (CAD 4.56%)			(1,685)	(85,841)		(85,841)	(60,266)				41,729		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA	02/11/2022	06/30/2051		6,306,661	USD 4.045%/ (CAD 4.56%)			(6,740)	(343,365)		(343,365)	(241,065)				166,916		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA	02/11/2022	06/30/2051		551,833	USD 4.045%/ (CAD 4.56%)			(590)	(30,044)		(30,044)	(21,093)				14,605		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC	02/06/2013	09/05/2032		2,190,300	USD 4.77%/ (GBP 4.61%)			11,994	547,457		547,457	(28,485)				33,203		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC	02/06/2013	09/05/2032		1,251,600	USD 4.77%/ (GBP 4.61%)			6,854	312,833		312,833	(16,277)				18,973		B023
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC	02/06/2013	09/05/2032		6,883,800	USD 4.77%/ (GBP 4.61%)			37,696	1,720,580		1,720,580	(89,526)				104,351		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC	12/04/2014	02/03/2027		24,288,500	USD 4.0025%/ (GBP 3.434%)			148,885	5,535,725		5,535,725	(617,008)				230,421		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC	12/04/2014	02/03/2027		12,536,000	USD 4.0025%/ (GBP 3.434%)			76,844	2,857,148		2,857,148	(318,456)				118,927		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC	12/04/2014	02/03/2027		49,360,500	USD 4.0025%/ (GBP 3.434%)			302,573	11,250,021		11,250,021	(1,253,919)				468,275		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE	06/24/2013	03/26/2026		13,403,220	USD 4.4675%/ (GBP 3.97%)			81,207	2,752,628		2,752,628	(407,624)				110,926		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

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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	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	13,403,220	USD 4.4675%/ GBP 3.97%				81,207	2,752,628		2,752,628	(407,624)				110,926		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	75,335,340	USD 4.4675%/ GBP 3.97%				456,440	15,471,669		15,471,669	(2,291,126)				623,480		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	2,313,000	USD 4.22875%/ GBP 3.75%				13,547	486,147		486,147	(63,881)				20,706		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	2,313,000	USD 4.22875%/ GBP 3.75%				13,547	486,147		486,147	(63,881)				20,706		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	13,107,000	USD 4.22875%/ GBP 3.75%				76,765	2,754,833		2,754,833	(361,990)				117,333		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	USD 4.705%/ GBP 4.1%				23,713	950,001		950,001	(35,551)				51,506		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	USD 4.705%/ GBP 4.1%				23,713	950,001		950,001	(35,551)				51,506		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	14,346,000	USD 4.705%/ GBP 4.1%				106,710	4,275,006		4,275,006	(159,981)				231,779		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	EUR 2.75%/ USD 4.3225%				14,610	268,921		268,921	(26,866)				8,084		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	EUR 2.75%/ USD 4.3225%				43,829	806,762		806,762	(80,598)				24,252		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	EUR 2.75%/ USD 4.3225%				43,829	806,762		806,762	(80,598)				24,252		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	8,182,800	EUR 2.75%/ USD 4.3225%				87,657	1,613,524		1,613,524	(161,196)				48,505		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	9,546,600	EUR 2.75%/ USD 4.3225%				102,267	1,882,444		1,882,444	(188,062)				56,589		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	EUR 2.75%/ USD 4.3225%				14,610	268,921		268,921	(26,866)				8,084		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	EUR 2.75%/ USD 4.3225%				14,610	268,921		268,921	(26,866)				8,084		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	18,312,780	USD 3.996%/ GBP 3.54%				111,666	4,938,879		4,938,879	(290,017)				230,547		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	5,023,860	USD 3.996%/ GBP 3.54%				30,634	1,354,914		1,354,914	(79,562)				63,247		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	21,553,980	USD 3.996%/ GBP 3.54%				131,429	5,813,017		5,813,017	(341,347)				271,352		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	31,439,640	USD 3.996%/ GBP 3.54%				191,709	8,479,138		8,479,138	(497,905)				395,806		B023	
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%				2,965	131,121		131,121	(7,700)				6,121		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	839,651	USD 3.863%/ AUD 4.876%				(1,735)	84,013		84,013	9,873				8,391		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	2,798,835	USD 3.863%/ AUD 4.876%				(5,784)	280,043		280,043	32,911				27,969		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	4,254,230	USD 3.863%/ AUD 4.876%				(8,792)	425,665		425,665	50,024				42,513		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	279,884	USD 3.863%/ AUD 4.876%				(578)	28,004		28,004	3,291				2,797		B023	

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STATEMENT AS OF JUNE 30, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		3,684,300	USD 4.17%/EUR 1.96%			44,755	648,905		648,905	(135,460)				58,983		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17%/EUR 1.96%			14,918	216,302		216,302	(45,153)				19,661		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		6,140,500	USD 4.17%/EUR 1.96%			74,592	1,081,508		1,081,508	(225,766)				98,306		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17%/EUR 1.96%			104,429	1,514,112		1,514,112	(316,073)				137,628		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.435%/GBP 2.92%			44,980	673,367		673,367	(136,081)				64,667		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435%/GBP 2.92%			5,111	76,519		76,519	(15,464)				7,348		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		11,319,440	USD 4.435%/GBP 2.92%			89,959	1,346,733		1,346,733	(272,162)				129,333		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AN6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,829,860	USD 4.4325%/GBP 2.92%			22,454	336,356		336,356	(68,009)				32,333		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AN6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325%/GBP 2.92%			3,062	45,867		45,867	(9,274)				4,409		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AN6	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325%/GBP 2.92%			44,909	672,712		672,712	(136,018)				64,667		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375%/EUR 1.71%			77,126	515,011		515,011	(199,419)				59,554		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		10,154,700	USD 4.375%/EUR 1.71%			138,826	927,019		927,019	(358,954)				107,197		B023
Currency Swap	SOUTH EAST WATER LIMITED 682790AB4	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		3,951,000	USD 4.67%/GBP 3.22%			31,829	1,041,521		1,041,521	(16,096)				86,624		B023
Currency Swap	SOUTH EAST WATER LIMITED 682790AB4	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	USD 4.67%/GBP 3.22%			47,743	1,562,282		1,562,282	(24,144)				129,936		B023
Currency Swap	SOUTH EAST WATER LIMITED 682790AB4	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	USD 4.67%/GBP 3.22%			180,363	5,901,954		5,901,954	(91,209)				490,868		B023
Currency Swap	SOUTH EAST WATER LIMITED 682790AB4	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		1,317,000	USD 4.67%/GBP 3.22%			10,610	347,174		347,174	(5,365)				28,875		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A12	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205%/AUD 4.19%			492	43,443		43,443	176				5,379		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A12	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	USD 4.205%/AUD 4.19%			688	60,820		60,820	246				7,531		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A12	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	USD 4.205%/AUD 4.19%			3,245	286,724		286,724	1,161				35,501		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A12	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205%/AUD 4.19%			197	17,377		17,377	70				2,152		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A12	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	USD 4.205%/AUD 4.19%			5,113	451,807		451,807	1,829				55,941		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 66656#ACO	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		6,963,000	USD 4.0225%/GBP 2.71%			44,672	1,309,231		1,309,231	(24,025)				139,260		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 66656#ACO	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225%/GBP 2.71%			12,183	357,063		357,063	(6,552)				37,980		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 66656#ACO	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		633,000	USD 4.0225%/GBP 2.71%			4,061	119,021		119,021	(2,184)				12,660		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225%/GBP 2.54%			41,983	749,463		749,463	(135,161)				95,380		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. C2PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225%/GBP 2.54%			46,252	825,679		825,679	(148,906)				105,080		B023

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Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/23/2019	.01/16/2030		3,789,000	USD 3.7225%/ (GBP 2.54%)			21,347	381,083		381,083	(68,726)				48,499		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/23/2019	.01/16/2030		11,998,500	USD 3.7225%/ (GBP 2.54%)			67,600	1,206,762		1,206,762	(217,632)				153,579		B023
Currency Swap	BRUKER CORPORATION 116794B86	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.11/25/2019	.12/11/2029		2,805,611	CHF 1.01% / USD 3.358%			31,499	(345,615)		(345,615)	(169,949)				35,640		B023
Currency Swap	BRUKER CORPORATION 116794B86	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.11/25/2019	.12/11/2029		44,288,577	CHF 1.01% / USD 3.358%			497,229	(5,455,775)		(5,455,775)	(2,682,766)				562,604		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		4,282,500	EUR 1.83% / USD 3.0765%			28,405	333,715		333,715	(150,665)				89,522		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		1,427,500	EUR 1.83% / USD 3.0765%			9,468	111,238		111,238	(50,222)				29,841		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		6,566,500	EUR 1.83% / USD 3.0765%			43,554	511,697		511,697	(231,020)				137,268		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/29/2020	.01/31/2031		3,861,000	EUR 1.37% / USD 2.778%			28,629	325,752		325,752	(134,316)				53,201		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/29/2020	.01/31/2031		4,797,000	EUR 1.37% / USD 2.778%			35,569	404,723		404,723	(166,877)				66,098		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/29/2020	.01/31/2031		3,861,000	EUR 1.37% / USD 2.778%			28,629	325,752		325,752	(134,316)				53,201		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/29/2020	.01/31/2031		6,201,000	EUR 1.37% / USD 2.778%			45,980	523,178		523,178	(215,719)				85,444		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.11/13/2020	.12/08/2040		5,084,750	EUR 2.94% / USD 4.666%			50,355	857,319		857,319	(205,915)				106,218		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.11/13/2020	.12/08/2040		7,095,000	EUR 2.94% / USD 4.666%			70,263	1,196,259		1,196,259	(287,324)				148,211		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/06/2021	.11/02/2041		4,861,850	GBP 2.664% / USD 3.6735%			30,163	1,152,991		1,152,991	(8,981)				104,151		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/06/2021	.11/02/2041		9,723,700	GBP 2.664% / USD 3.6735%			60,326	2,305,982		2,305,982	(17,963)				208,302		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/06/2021	.11/02/2041		16,669,200	GBP 2.664% / USD 3.6735%			103,417	3,953,112		3,953,112	(30,793)				357,088		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/06/2021	.11/02/2041		1,389,100	GBP 2.664% / USD 3.6735%			8,618	329,426		329,426	(2,566)				29,757		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/23/2021	.09/23/2031		598,350	EUR 1.33% / USD 2.946%			5,150	72,001		72,001	(21,442)				8,587		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/23/2021	.09/23/2031		598,350	EUR 1.33% / USD 2.946%			5,150	72,001		72,001	(21,442)				8,587		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/23/2021	.09/23/2031		1,795,050	EUR 1.33% / USD 2.946%			15,449	216,004		216,004	(64,325)				25,761		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/23/2021	.09/23/2031		598,350	EUR 1.33% / USD 2.946%			5,150	72,001		72,001	(21,442)				8,587		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.06/23/2021	.09/23/2031		598,350	EUR 1.33% / USD 2.946%			5,150	72,001		72,001	(21,442)				8,587		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/04/2021	.10/01/2031		1,308,922	EUR 2.07% / USD 3.6675%			11,404	146,090		146,090	(49,249)				18,810		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/04/2021	.10/01/2031		3,272,306	EUR 2.07% / USD 3.6675%			28,509	365,225		365,225	(123,123)				47,024		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/04/2021	.10/01/2031		3,272,306	EUR 2.07% / USD 3.6675%			28,509	365,225		365,225	(123,123)				47,024		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.08/04/2021	.10/01/2031		3,272,306	EUR 2.07% / USD 3.6675%			28,509	365,225		365,225	(123,123)				47,024		B023

STATEMENT AS OF JUNE 30, 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 .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675%/ (EUR 2.07%)			11,404	146,090		146,090	(49,249)				18,810		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675%/ (EUR 2.07%)			11,404	146,090		146,090	(49,249)				18,810		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965%/ (GBP 2.97%)			1,583	57,427		57,427	(3,987)				5,295		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965%/ (GBP 2.97%)			6,331	229,706		229,706	(15,949)				21,181		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965%/ (GBP 2.97%)			9,497	344,559		344,559	(23,924)				31,772		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965%/ (GBP 2.97%)			1,583	57,427		57,427	(3,987)				5,295		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975%/ (GBP 3%)			1,708	63,060		63,060	(2,795)				5,828		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975%/ (GBP 3%)			6,833	252,238		252,238	(11,178)				23,310		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975%/ (GBP 3%)			10,250	378,357		378,357	(16,767)				34,966		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975%/ (GBP 3%)			1,708	63,060		63,060	(2,795)				5,828		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		41,180,698	USD 3.7225%/ (GBP 2.9%)			202,602	7,053,961		7,053,961	(295,057)				915,388		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		34,671,491	USD 3.7225%/ (GBP 2.9%)			170,578	5,938,980		5,938,980	(248,419)				770,698		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607%/ (AUD 4.64%)			(572)	9,002		9,002	718				2,171		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607%/ (AUD 4.64%)			(2,862)	45,012		45,012	3,591				10,853		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607%/ (AUD 4.64%)			(1,431)	22,506		22,506	1,796				5,427		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		3,104,600	USD 3.607%/ (AUD 4.64%)			(12,305)	193,550		193,550	15,442				46,668		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,227,400	USD 3.607%/ (AUD 4.64%)			(4,865)	76,520		76,520	6,105				18,450		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607%/ (AUD 4.64%)			(2,862)	45,012		45,012	3,591				10,853		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607%/ (AUD 4.64%)			(572)	9,002		9,002	718				2,171		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607%/ (AUD 4.64%)			(1,145)	18,005		18,005	1,436				4,341		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607%/ (AUD 4.64%)			(4,006)	63,016		63,016	5,028				15,194		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607%/ (AUD 4.64%)			(2,003)	31,508		31,508	2,514				7,597		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		4,693,000	USD 3.607%/ (AUD 4.64%)			(18,601)	292,576		292,576	23,343				70,545		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,805,000	USD 3.607%/ (AUD 4.64%)			(7,154)	112,529		112,529	8,978				27,133		B023
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607%/ (AUD 4.64%)			(4,006)	63,016		63,016	5,028				15,194		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	ALS GROUP FINANCE PTY LTD Q0006*AA4 WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607%/AUD 4.64%			(1,145)	18,005		18,005	1,436				4,341		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		324,300	EUR 4.223%/EUR 2.6%			2,625	9,714		9,714	(13,877)				4,835		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		5,513,100	EUR 4.223%/EUR 2.6%			44,631	165,141		165,141	(235,906)				82,191		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	EUR 4.223%/EUR 2.6%			4,376	16,190		16,190	(23,128)				8,058		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		20,322,800	EUR 4.223%/EUR 2.6%			164,523	608,756		608,756	(869,616)				302,980		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	EUR 4.223%/EUR 2.6%			8,751	32,381		32,381	(46,256)				16,116		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	EUR 4.223%/EUR 2.6%			4,376	16,190		16,190	(23,128)				8,058		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		13,546,000	USD 4.884%/EUR 3.59%			76,980	(538,374)		(538,374)	(594,566)				229,341		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884%/EUR 3.59%			5,922	(41,413)		(41,413)	(45,736)				17,642		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		28,134,000	USD 4.884%/EUR 3.59%			159,882	(1,118,161)		(1,118,161)	(1,234,868)				476,324		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 4.884%/EUR 3.59%			5,922	(41,413)		(41,413)	(45,736)				17,642		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575%/EUR 4.17%			14,905	(398,726)		(398,726)	(136,003)				42,868		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575%/EUR 4.17%			14,905	(398,726)		(398,726)	(136,003)				42,868		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		976,900	EUR 4.17%/USD 5.467%			4,258	(113,922)		(113,922)	(38,858)				12,248		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		987,440	GBP 5.4%/USD 5.467%			(26,872)	16,130		16,130	16,130				20,442		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		2,221,740	GBP 5.4%/USD 5.45%			(60,461)	36,292		36,292	36,292				45,994		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUI DF371261	03/16/2023	03/30/2028		21,176,000	EUR 4.49%/USD 5.6375%			694,085	(956,545)		(956,545)	(956,545)				230,843		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUI DF371261	03/16/2023	06/01/2030		6,882,200	EUR 4.75%/USD 5.6375%			97,538	(379,122)		(379,122)	(379,122)				90,561		B023
Currency Swap	BIDCORP FOODSERVICE SOUTH WEST WATER LTD G8279#AD8	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUI DF371261	03/16/2023	06/01/2030		14,293,800	EUR 4.75%/USD 5.335%/GBP 5.48%			202,579	(787,408)		(787,408)	(787,408)				188,087		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUI DF371261	04/05/2023	05/12/2035		4,616,120	GBP 5.48%/USD 5.335%			(3,599)	58,296		58,296	58,296				79,533		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUI DF371261	04/05/2023	05/12/2035		20,710,160	GBP 5.48%			(16,146)	261,546		261,546	261,546				356,822		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662%/EUR 1.27%			12,627	(10,148)		(10,148)	(26,695)				4,940		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662%/EUR 1.27%			12,627	(10,148)		(10,148)	(26,695)				4,940		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662%/EUR 1.27%			12,627	(10,148)		(10,148)	(26,695)				4,940		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		2,151,200	USD 3.662%/EUR 1.27%			25,254	(20,295)		(20,295)	(53,391)				9,881		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		3,917,550	USD 3.875%/EUR 2%			37,961	251,999		251,999	(140,458)				48,525		B023

STATEMENT AS OF JUNE 30, 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	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON	05/24/2017	08/17/2029		3,078,075	USD 3.875%/ (EUR 2%)			29,827	197,999		197,999	(110,360)				38,126		B023		
Currency Swap	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON	05/24/2017	08/17/2029		15,390,375	USD 3.875%/ (EUR 2%)			149,134	989,995		989,995	(551,798)					190,632		B023	
Currency Swap	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON	05/24/2017	08/17/2029		16,509,675	USD 3.875%/ (EUR 2%)			159,980	1,061,995		1,061,995	(591,929)					204,497		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON	11/30/2017	01/31/2024		24,948,000	USD 3.586%/ (EUR 1.16%)			312,610	2,082,928		2,082,928	(532,937)					95,737		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON	11/30/2017	01/31/2024		1,188,000	USD 3.586%/ (EUR 1.16%)			14,886	99,187		99,187	(25,378)					4,559		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6658#AA4	D1	Currency	UBS AG, LONDON	10/11/2018	01/10/2029		4,629,450	USD 4.282%/ (GBP 2.84%)			35,182	668,826		668,826	(103,115)					54,467		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6658#AA4	D1	Currency	UBS AG, LONDON	10/11/2018	01/10/2029		2,645,400	USD 4.282%/ (GBP 2.84%)			20,104	382,186		382,186	(58,923)					31,124		B023	
Currency Swap	TRITAX BIG BOX REIT PLC G9075#AB0	D1	Currency	UBS AG, LONDON	11/15/2018	02/28/2030		34,549,200	USD 4.597%/ (GBP 2.98%)			282,875	4,811,972		4,811,972	(708,191)					446,181		B023	
Currency Swap	TRITAX BIG BOX REIT PLC G9075#AB0	D1	Currency	UBS AG, LONDON	11/15/2018	02/28/2030		9,916,900	USD 4.597%/ (GBP 2.98%)			81,196	1,381,214		1,381,214	(203,277)					128,070		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON	11/19/2020	03/10/2028		4,260,600	USD 2.07%/ (EUR 0.79%)			28,603	328,630		328,630	(117,830)					46,177		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON	11/19/2020	03/10/2028		2,485,350	USD 2.07%/ (EUR 0.79%)			16,685	191,701		191,701	(68,734)					26,937		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON	11/19/2020	03/10/2028		3,905,550	USD 2.07%/ (EUR 0.79%)			26,220	301,244		301,244	(108,011)					42,329		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON	11/19/2020	03/10/2028		1,538,550	USD 2.07%/ (EUR 0.79%)			10,329	118,672		118,672	(42,550)					16,675		B023	
Currency Swap	G6164#AF5	D1	Currency	UBS AG, LONDON	10/29/2021	12/16/2030		344,125	USD 3.515%/ (GBP 2.84%)			1,480	52,406		52,406	(5,014)					4,702		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON	10/29/2021	12/16/2030		1,376,500	USD 3.515%/ (GBP 2.84%)			5,919	209,622		209,622	(20,057)					18,809		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON	10/29/2021	12/16/2030		2,064,750	USD 3.515%/ (GBP 2.84%)			8,878	314,434		314,434	(30,085)					28,213		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON	10/29/2021	12/16/2030		344,125	USD 3.515%/ (GBP 2.84%)			1,480	52,406		52,406	(5,014)					4,702		B023	
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956#AM3	D1	Currency	UBS AG, LONDON	05/09/2014	07/17/2023		5,730,700	USD 4.1%/ (GBP 4.08%)			27,983	1,407,093		1,407,093	(210,607)					6,184		B023	
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956#AM3	D1	Currency	UBS AG, LONDON	05/09/2014	07/17/2023		10,450,100	USD 4.1%/ (GBP 4.08%)			51,028	2,565,876		2,565,876	(384,048)					11,276		B023	
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956#AM3	D1	Currency	UBS AG, LONDON	05/09/2014	07/17/2023		10,450,100	USD 4.1%/ (GBP 4.08%)			51,028	2,565,876		2,565,876	(384,048)					11,276		B023	
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956#AM3	D1	Currency	UBS AG, LONDON	05/09/2014	07/17/2023		17,023,550	USD 4.1%/ (GBP 4.08%)			83,126	4,179,895		4,179,895	(625,627)					18,369		B023	
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956#AM3	D1	Currency	UBS AG, LONDON	05/09/2014	07/17/2023		1,011,300	USD 4.1%/ (GBP 4.08%)			4,938	248,311		248,311	(37,166)					1,091		B023	
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956#AM3	D1	Currency	UBS AG, LONDON	05/09/2014	07/17/2023		1,854,050	USD 4.1%/ (GBP 4.08%)			9,053	455,236		455,236	(68,138)					2,001		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566#AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		446,657	USD 5.08%/ (GBP 7.028%)			1,195	101,486		101,486	(31,974)					5,472		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566#AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		2,769,275	USD 5.08%/ (GBP 7.028%)			7,410	629,211		629,211	(116,405)					33,924		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566#AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		2,769,275	USD 5.08%/ (GBP 7.028%)			7,410	629,211		629,211	(116,405)					33,924		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566#AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		5,002,562	USD 5.08%/ (GBP 7.028%)			13,385	1,136,638		1,136,638	(210,279)					61,283		B023	

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Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		5,895,876	USD 5.08%/GBP 7.028%			15,775	1,339,610		1,339,610	(247,829)				72,226		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		446,657	USD 5.08%/GBP 7.028%			1,195	101,486		101,486	(31,974)				5,472		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		893,315	USD 5.08%/GBP 7.028%			2,390	202,971		202,971	(63,948)				10,943		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		1,235,200	USD 4.393%/GBP 3.72%			8,388	312,208		312,208	(19,896)				16,619		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		463,200	USD 4.393%/GBP 3.72%			3,145	117,078		117,078	(7,461)				6,232		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		10,962,400	USD 4.393%/GBP 3.72%			74,442	2,770,846		2,770,846	(176,577)				147,495		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520	USD 3.373%/GBP 2.93%			1,735	62,653		62,653	(12,582)				3,628		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		5,609,760	USD 3.373%/GBP 2.93%			22,549	814,489		814,489	(163,561)				47,164		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520	USD 3.373%/GBP 2.93%			1,735	62,653		62,653	(12,582)				3,628		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		5,753,600	USD 3.373%/GBP 2.93%			23,127	835,373		835,373	(167,755)				48,373		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		11,773,600	USD 3.825%/GBP 3.33%			55,666	2,382,854		2,382,854	(159,383)				167,130		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		11,773,600	USD 3.825%/GBP 3.33%			55,666	2,382,854		2,382,854	(159,383)				167,130		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		5,886,800	USD 3.825%/GBP 3.33%			27,833	1,191,427		1,191,427	(79,691)				83,565		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		2,524,025	USD 3.303%/GBP 2.8%			10,422	380,062		380,062	(71,100)				21,839		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		3,605,750	USD 3.303%/GBP 2.8%			14,888	542,945		542,945	(101,572)				31,198		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		3,910,900	USD 1.43%/EUR 3.274%			36,606	151,439		151,439	(107,927)				33,838		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		5,587,000	USD 3.274%/EUR 1.43%			52,294	216,341		216,341	(154,182)				48,341		B023
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	USD 3.346%/GBP 2.78%			129,927	5,176,123		5,176,123	(338,316)				386,433		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	USD 3.346%/GBP 2.78%			83,824	3,339,434		3,339,434	(218,268)				249,312		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	USD 3.346%/GBP 2.78%			58,677	2,337,604		2,337,604	(152,788)				174,518		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	USD 3.346%/GBP 2.78%			4,191	166,972		166,972	(10,913)				12,466		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	USD 3.01%/EUR 0.98%			19,408	57,267		57,267	(44,645)				10,972		B023

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Currency Swap	STRONA DENTAL SERVICES GMBH 08286#AAB	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024	1	1,007,820	USD 3.01%/ EUR 0.98%			10,275	30,318		30,318	(23,635)				5,809		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	USD 3.687%/ JPY 0.65%			596,793	6,105,491		6,105,491	1,426,875				562,876		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	USD 3.687%/ JPY 0.65%			205,499	2,102,362		2,102,362	491,330				193,820		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	USD 3.687%/ JPY 0.65%			211,130	2,159,961		2,159,961	504,791				199,131		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	USD 3.687%/ JPY 0.65%			14,075	143,997		143,997	33,653				13,275		B023
Currency Swap	APTARGROUP INC 038336E#6	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2023	571	100	USD 3.112%/ EUR 0.98%			6,191	25,801		25,801	(11,010)				651		B023
Currency Swap	APTARGROUP INC 038336E#6	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2023	14	277,500	USD 3.112%/ EUR 0.98%			154,763	645,017		645,017	(275,247)				16,287		B023
Currency Swap	APTARGROUP INC 038336E#6	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2023	1	713,300	USD 3.112%/ EUR 0.98%			18,572	77,402		77,402	(33,030)				1,954		B023
Currency Swap	APTARGROUP INC 038336F#9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024	1	142,200	USD 3.2636%/ EUR 1.17%			12,202	54,107		54,107	(25,705)				5,865		B023
Currency Swap	APTARGROUP INC 038336F#9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024	1	142,200	USD 3.2636%/ EUR 1.17%			12,202	54,107		54,107	(25,705)				5,865		B023
Currency Swap	APTARGROUP INC 038336F#9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024	6	282,100	USD 3.2636%/ EUR 1.17%			67,108	297,589		297,589	(141,375)				32,260		B023
Currency Swap	APTARGROUP INC 038336F#9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024	5	139,900	USD 3.2636%/ EUR 1.17%			54,907	243,482		243,482	(115,671)				26,394		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028	1	791,750	USD 3.405%/ EUR 1.53%			18,048	200,054		200,054	(55,362)				19,317		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028	1	194,500	USD 3.405%/ EUR 1.53%			12,032	133,369		133,369	(36,908)				12,878		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028	5	375,250	USD 3.405%/ EUR 1.53%			54,145	600,162		600,162	(166,087)				57,951		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028	5	972,500	USD 3.405%/ EUR 1.53%			60,161	666,846		666,846	(184,541)				64,390		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	USD 4.204%/ AUD 4.36%			16,797	1,344,455		1,344,455	57,646				116,138		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	USD 4.204%/ AUD 4.36%			1,923	153,945		153,945	6,601				13,298		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	USD 4.204%/ AUD 4.36%			24,362	1,949,972		1,949,972	83,609				168,445		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH#4	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2023	4	323,333	USD 4.135%/ GBP 2.53%			35,881	107,603		107,603	(235,056)				12,599		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH#2	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025	1	729,333	USD 4.2775%/ GBP 2.76%			13,639	124,286		124,286	(67,665)				13,234		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH#2	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025	1	297,000	USD 4.2775%/ GBP 2.76%			10,229	93,215		93,215	(50,749)				9,925		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031	26	220,000	USD 4.3005%/ EUR 1.83%			330,561	3,420,882		3,420,882	(1,072,417)				360,831		B023

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STATEMENT AS OF JUNE 30, 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	TENNET HOLDING BV NBS05#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031	1	9,120,000	USD 4.3005%/EUR 1.83%			114,978	1,189,872		1,189,872	(373,015)				125,506		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028	1	65,899,400	USD 4.494%/GBP 2.86%			554,730	7,295,868		7,295,868	(1,763,771)				711,934		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028	1	17,914,400	USD 4.494%/GBP 2.86%			150,800	1,983,343		1,983,343	(479,472)				193,535		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039	1	2,592,800	USD 4.503%/GBP 3.01%			19,786	599,807		599,807	(12,179)				51,634		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039	1	6,482,000	USD 4.503%/GBP 3.01%			49,465	1,499,517		1,499,517	(30,447)				129,084		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	1	779,130	USD 4.286%/AUD 4.31%			959	109,363		109,363	1,481				13,053		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	1	1,345,770	USD 4.286%/AUD 4.31%			1,657	188,899		188,899	2,558				22,547		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	1	5,028,930	USD 4.286%/AUD 4.31%			6,190	705,886		705,886	9,557				84,253		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	1	283,320	USD 4.286%/AUD 4.31%			349	39,768		39,768	538				4,747		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1	1,785,000	USD 2.825%/EUR 1.59%			12,365	156,749		156,749	(60,154)				24,368		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1	2,380,000	USD 2.825%/EUR 1.59%			16,487	208,998		208,998	(80,206)				32,491		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1	1,785,000	USD 2.825%/EUR 1.59%			12,365	156,749		156,749	(60,154)				24,368		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AHS	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1	1,737,500	USD 2.7%/GBP 2.06%			7,299	241,870		241,870	(33,481)				19,098		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AHS	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1	1,042,500	USD 2.7%/GBP 2.06%			4,380	145,122		145,122	(20,089)				11,459		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AHS	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1	1,737,500	USD 2.7%/GBP 2.06%			7,299	241,870		241,870	(33,481)				19,098		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AHS	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1	4,170,000	USD 2.7%/GBP 2.06%			17,518	580,488		580,488	(80,355)				45,836		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AHS	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1	1,042,500	USD 2.7%/GBP 2.06%			4,380	145,122		145,122	(20,089)				11,459		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1	1,308,922	EUR 3.345%/USD 1.89%			10,389	114,960		114,960	(38,380)				18,810		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1	3,272,306	EUR 3.345%/USD 1.89%			25,971	287,399		287,399	(95,949)				47,024		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1	3,272,306	EUR 3.345%/USD 1.89%			25,971	287,399		287,399	(95,949)				47,024		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1	3,272,306	EUR 3.345%/USD 1.89%			25,971	287,399		287,399	(95,949)				47,024		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1	1,308,922	EUR 3.345%/USD 1.89%			10,389	114,960		114,960	(38,380)				18,810		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1	1,308,922	EUR 3.345%/USD 1.89%			10,389	114,960		114,960	(38,380)				18,810		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1	938,560	EUR 2.295%/USD 0.89%			6,905	66,321		66,321	(23,118)				8,319		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1	2,229,080	EUR 2.295%/USD 0.89%			16,400	157,513		157,513	(54,904)				19,757		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1	2,229,080	EUR 2.295%/USD 0.89%			16,400	157,513		157,513	(54,904)				19,757		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1	2,229,080	EUR 2.295%/USD 0.89%			16,400	157,513		157,513	(54,904)				19,757		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1	938,560	EUR 2.295%/USD 0.89%			6,905	66,321		66,321	(23,118)				8,319		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1	1,662,480	EUR 2.301%/GBP 1.98%			4,113	184,719		184,719	(43,219)				14,735		B023

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STATEMENT AS OF JUNE 30, 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	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	4,294,740	USD 2.301%/GBP 1.98%				10,626	477,191		477,191	(111,649)				38,066		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	USD 2.301%/GBP 1.98%				10,626	477,191		477,191	(111,649)				38,066		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	USD 2.301%/GBP 1.98%				10,626	477,191		477,191	(111,649)				38,066		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	USD 2.301%/GBP 1.98%				4,113	184,719		184,719	(43,219)				14,735		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	USD 2.7865%/GBP 2.04%				6,413	242,210		242,210	(6,112)				24,368		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	USD 2.7865%/GBP 2.04%				9,619	363,314		363,314	(9,167)				36,553		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	USD 2.7865%/GBP 2.04%				19,239	726,629		726,629	(18,335)				73,105		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	USD 2.7865%/GBP 2.04%				6,413	242,210		242,210	(6,112)				24,368		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	691,100	USD 2.7865%/GBP 2.04%				3,206	121,105		121,105	(3,056)				12,184		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927%/EUR 1.27%				5,102	58,940		58,940	(21,549)				8,450		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	1,746,750	USD 2.927%/EUR 1.27%				15,307	176,821		176,821	(64,647)				25,350		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	3,493,500	USD 2.927%/EUR 1.27%				30,614	353,642		353,642	(129,294)				50,700		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927%/EUR 1.27%				5,102	58,940		58,940	(21,549)				8,450		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927%/EUR 1.27%				5,102	58,940		58,940	(21,549)				8,450		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026	11,525,000	USD 3.318%/EUR 1.77%				95,876	705,774		705,774	(311,336)				106,640		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026	6,915,000	USD 3.318%/EUR 1.77%				57,525	423,464		423,464	(186,802)				63,984		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	USD 3.453%/GBP 2.84%				12,475	474,074		474,074	(39,032)				51,815		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	USD 3.453%/GBP 2.84%				542	20,612		20,612	(1,697)				2,253		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	USD 3.453%/GBP 2.84%				9,763	371,014		371,014	(30,547)				40,551		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	543,200	USD 3.453%/GBP 2.84%				2,170	82,448		82,448	(6,788)				9,011		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	679,000	USD 3.453%/GBP 2.84%				2,712	103,059		103,059	(8,485)				11,264		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	USD 3.453%/GBP 2.84%				542	20,612		20,612	(1,697)				2,253		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	2,805,000	USD 3.323%/EUR 1.65%				24,260	118,029		118,029	(80,569)				26,963		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	2,244,000	USD 3.323%/EUR 1.65%				19,408	94,423		94,423	(64,456)				21,570		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	561,000	USD 3.323%/EUR 1.65%				4,852	23,606		23,606	(16,114)				5,393		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	561,000	USD 3.323%/EUR 1.65%				4,852	23,606		23,606	(16,114)				5,393		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	3,927,000	USD 3.5%/EUR 1.88%				33,079	199,030		199,030	(132,555)				46,872		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	2,805,000	USD 3.5%/EUR 1.88%				23,628	142,164		142,164	(94,682)				33,480		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	561,000	USD 3.5%/EUR 1.88%				4,726	28,433		28,433	(18,937)				6,696		B023

STATEMENT AS OF JUNE 30, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	561,000	USD 3.5% EUR 1.88%				4,726	28,433		28,433	(18,937)				6,696		B023		
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% EUR 2.29%				4,653	15,784		15,784	(19,551)					8,179		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	5,984,000	USD 4.032% EUR 2.29%				51,179	173,625		173,625	(215,062)					89,965		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% EUR 2.29%				4,653	15,784		15,784	(19,551)					8,179		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	21,488,000	USD 4.032% EUR 2.29%				183,780	623,473		623,473	(772,267)					323,055		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	1,088,000	USD 4.032% EUR 2.29%				9,305	31,568		31,568	(39,102)					16,357		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	EUR 2.29%				4,653	15,784		15,784	(19,551)					8,179		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	USD 4.463% EUR 2.7%				9,242	44,049		44,049	(47,069)					16,111		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	12,984,000	USD 4.463% EUR 2.7%				110,901	528,589		528,589	(564,826)					193,332		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	USD 4.463% EUR 2.7%				9,242	44,049		44,049	(47,069)					16,111		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	45,444,000	EUR 2.7%				388,155	1,850,063		1,850,063	(1,976,891)					676,662		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	3,246,000	USD 4.463% EUR 2.7%				27,725	132,147		132,147	(141,207)					48,333		B023	
Currency Swap	SHV NEDERLAND BV 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	EUR 2.7%				9,242	44,049		44,049	(47,069)					16,111		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% EUR 3.12%				3,943	3,463		3,463	(23,437)					7,985		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	1,601,700	USD 4.633% EUR 3.12%				11,829	10,390		10,390	(70,310)					23,966		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% EUR 3.12%				3,943	3,463		3,463	(23,437)					7,985		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	18,686,500	USD 4.633% EUR 3.12%				138,010	121,217		121,217	(820,288)					279,486		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	EUR 3.12%				3,943	3,463		3,463	(23,437)					7,985		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033	322,680	USD 5.47% EUR 4.44%				(3,464)	(9,387)		(9,387)	(9,387)					5,018		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033	215,120	USD 5.47% EUR 4.44%				(2,310)	(6,258)		(6,258)	(6,258)					3,345		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033	322,680	EUR 4.44%				(3,464)	(9,387)		(9,387)	(9,387)					5,018		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033	322,680	USD 5.47% EUR 4.44%				(3,464)	(9,387)		(9,387)	(9,387)					5,018		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033	215,120	USD 5.47% EUR 4.44%				(2,310)	(6,258)		(6,258)	(6,258)					3,345		B023	
Currency Swap	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033	12,100,000	USD 5.785% GBP 5.61%					678,286		678,286	678,286					192,780		B023	
Currency Swap	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033	12,705,000	USD 5.785% GBP 5.61%					712,200		712,200	712,200					202,419		B023	
Currency Swap	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033	6,050,000	USD 6.315% GBP 6.2%					339,143		339,143	339,143					96,390		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	7,212,000	USD 6.315% GBP 6.2%					239,652		(110,208)	(110,208)					79,833		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	21,636,000	USD 6.315% GBP 6.2%					718,955		(330,624)	(330,624)					239,500		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	21,636,000	GBP 6.2%					718,955		(330,624)	(330,624)					239,500		B023	

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STATEMENT AS OF JUNE 30, 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	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030		218,360	USD 5.088%/EUR 4.27%			(265)	(4,962)		(4,962)	(4,962)				2,884		B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		5,131,460	EUR 4.39%			(6,220)	(144,481)		(144,481)	(144,481)					81,058		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		2,183,600	EUR 4.39%			(2,647)	(61,481)		(61,481)	(61,481)					34,493		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		6,606,000	USD 6.141%/CAD 5.96%			228,499	(312,483)		(312,483)	(312,483)					104,493		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		2,862,600	USD 6.141%/CAD 5.96%			99,016	(135,409)		(135,409)	(135,409)					45,280		B023
Currency Swap	BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/08/2023	10/11/2035		20,056,000	USD 5.593%/GBP 6.05%				78,597		78,597	78,597					351,558		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												30,429,937	624,356,506	XXX	624,356,506	(78,724,847)			62,643,877	XXX	XXX		
1169999999. Subtotal - Swaps - Hedging Other										11,197,010	4,167,500	(14,049,371)	883,618,710	XXX	883,618,710	1,552,441			(564,698)		154,661,048	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	05/19/2022	06/20/2027		50,000,000	1%/credit event	177,599		234,078	138,674		786,000					(17,310)	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	03/23/2022	06/20/2027		50,000,000	1%/credit event	707,637		184,470	536,089		786,000					(66,919)	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	09/27/2022	12/20/2027		50,000,000	1%/credit event	(189,738)		269,369	(162,221)		715,100					17,980	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	12/06/2021	12/20/2026		50,000,000	1%/credit event	1,038,011		149,225	715,714		757,250					(102,164)	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	01/19/2022	12/20/2026		50,000,000	1%/credit event	1,049,878		145,524	741,641		757,250					(105,865)	50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										2,783,387		982,666	1,969,897	XXX	3,801,600			(274,278)		250,000,000	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										2,783,387		982,666	1,969,897	XXX	3,801,600			(274,278)		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	4,167,500	(44,460,935)	259,262,204	XXX	259,976,050	80,277,288		(564,698)		92,157,469	XXX	XXX	
1369999999. Total Swaps - Credit Default										2,783,387		982,666	1,969,897	XXX	3,801,600			(274,278)		250,000,000	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange												31,729,103	642,001,564	XXX	646,523,069	(86,315,980)				66,420,001	XXX	XXX	
1389999999. Total Swaps - Total Return														XXX							XXX	XXX	
1399999999. Total Swaps - Other														XXX								XXX	XXX
1409999999. Total Swaps										13,980,397	4,167,500	(11,749,166)	903,233,665	XXX	910,300,719	(6,038,692)		(838,976)		408,577,470	XXX	XXX	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	05/09/2022	07/14/2023		7,583,100	0.94 USD/(EUR)				(57,069)		(57,069)	(78,567)				7,426		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	05/25/2022	11/17/2023		55,007,500	0.94 USD/(EUR)				72,286		72,286	(580,520)				170,337		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	06/08/2022	09/15/2023		2,434,955	0.83 USD/(GBP)				(16,496)		(16,496)	(117,427)				5,592		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	06/08/2022	09/15/2023		1,585,551	0.83 USD/(GBP)				(10,742)		(10,742)	(76,464)				3,641		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	06/08/2022	09/15/2023		7,946,632	0.83 USD/(GBP)				(53,837)		(53,837)	(383,232)				18,250		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	06/08/2022	09/15/2023		5,417,301	0.83 USD/(GBP)				(36,701)		(36,701)	(261,253)				12,441		B024	

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STATEMENT AS OF JUNE 30, 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	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		660,647	0.83 USD/(GBP)				(4,476)		(4,476)	(31,860)					1,517	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)				(5,627)		(5,627)	(40,053)					1,907	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)				(20,923)		(20,923)	(3,432)					608	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)				(13,622)		(13,622)	(2,234)					396	B024	
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)				(68,286)		(68,286)	(11,201)					1,965	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)				(46,549)		(46,549)	(7,635)					1,353	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)				(5,676)		(5,676)	(931)					165	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)				(7,132)		(7,132)	(1,170)					207	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)				39,290		39,290	37,174					1,651	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)				25,584		25,584	24,207					1,075	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)				128,224		128,224	121,321					5,389	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)				87,412		87,412	82,706					3,674	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)				10,660		10,660	10,086					448	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)				13,401		13,401	12,680					563	B024	
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/21/2023	07/21/2023		28,556,363	0.91688 USD/(EUR)				(279,985)		(279,985)	(279,985)					34,248	B024	
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/17/2023	09/22/2023		12,063,600	1.49622 USD/(AUD)				54,942		54,942	54,942					28,936	B024	
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/17/2023	09/22/2023		10,053,000	1.49622 USD/(AUD)				45,785		45,785	45,785					24,113	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/15/2023	07/14/2023		8,388,666	0.91688 USD/(EUR)				(124,545)		(124,545)	(124,545)					8,214	B023	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	03/15/2023	07/21/2023		16,804,090	0.91688 USD/(EUR)				(445,762)		(445,762)	(445,762)					20,153	B024	

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STATEMENT AS OF JUNE 30, 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	WELLS FARGO BANK, N.A.	03/20/2023	07/21/2023		97,212,600	0.91688 USD/(EUR)				(1,050,466)		(1,050,466)	(1,050,466)					116,588		B024														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		431,623	0.91688 USD/(EUR)				3,609		3,609	3,609					518		B024														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		281,876	0.91688 USD/(EUR)				2,357		2,357	2,357					338		B024														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		1,409,382	0.91688 USD/(EUR)				11,784		11,784	11,784					1,690		B024														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		960,142	0.91688 USD/(EUR)				8,028		8,028	8,028					1,152		B024														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		114,512	0.91688 USD/(EUR)				957		957	957					137		B024														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		140,938	0.91688 USD/(EUR)				1,178		1,178	1,178					169		B024														
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		1,086,630	0.78805 USD/(GBP)				(22,042)		(22,042)	(22,042)					1,303		B024														
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		707,805	0.78805 USD/(GBP)				(14,358)		(14,358)	(14,358)					849		B024														
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		3,558,962	0.78805 USD/(GBP)				(72,194)		(72,194)	(72,194)					4,268		B024														
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		2,422,486	0.78805 USD/(GBP)				(49,140)		(49,140)	(49,140)					2,905		B024														
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		289,103	0.78805 USD/(GBP)				(5,864)		(5,864)	(5,864)					347		B024														
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		368,856	0.78805 USD/(GBP)				(7,482)		(7,482)	(7,482)					442		B024														
Currency Forward; Long: USD Short: EUR	Fixed Income Security	D1	Currency	WELLS FARGO BANK, N.A.	04/19/2023	07/21/2023		3,072,292	0.91688 USD/(EUR)				25,964		25,964	25,964					3,685		B024														
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A.	04/04/2023	04/07/2026		75,000,000	102.241333				(2,485,098)		(2,485,098)	(2,485,098)					624,417		B0311														
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A.	04/18/2023	04/16/2026		150,000,000	100.303304				(2,427,307)		(2,427,307)	(2,427,307)					1,254,376		B0311														
143999999. Subtotal - Forwards - Hedging Other																				(6,799,920)	XXX	(6,799,920)	(8,137,449)							2,367,476	XXX	XXX					
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	07/26/2021	04/19/2024		250,000,000	105.148546				2,355,541		(70,684,165)						1,121,856		B0311														
144999999. Subtotal - Forwards - Replication																				2,355,541	XXX	(70,684,165)								1,121,856	XXX	XXX					
147999999. Subtotal - Forwards																				2,355,541	(6,799,920)	XXX	(77,484,086)	(8,137,449)							3,489,332	XXX	XXX				
150999999. Subtotal - SSAP No. 108 Adjustments																						XXX											XXX	XXX			
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																									1,317,539	17,645,059	XXX	22,880,409	(7,591,133)					3,916,422	XXX	XXX	
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																											XXX								XXX	XXX	
170999999. Subtotal - Hedging Other																							101,898,059	84,821,353	(14,038,812)	1,076,018,383	XXX	1,076,018,383	24,833,415				(768,138)	157,028,524	XXX	XXX	
171999999. Subtotal - Replication																							2,783,387		3,338,207	1,969,897	XXX	(66,882,565)						(274,278)	251,121,856	XXX	XXX

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STATEMENT AS OF JUNE 30, 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)										
1729999999. Subtotal - Income Generation														XXX								XXX	XXX									
1739999999. Subtotal - Other														XXX														XXX	XXX			
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX																	XXX	XXX
1759999999 - Totals															104,681,446	84,821,353	(9,383,066)	1,095,633,338	XXX	1,032,016,227	17,242,282		(1,042,416)		412,066,802		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
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 JUNE 30, 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
FVU3	23	2,300,000	SEP 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT	05/23/2023	109.0063	107.0938					(44,023)	(44,023)	38,844	B0311	1,000	
ZNU3	68	6,800,000	SEP 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT	05/23/2023	114.0063	112.2656	9,563	9,563			(118,468)	(118,468)	114,844	B0311	1,000	
ZTU3	14	2,800,000	SEP 23 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT	05/23/2023	103.0219	101.6719	(438)	(438)			(37,844)	(37,844)	47,289	B0311	2,000	
ESU3	40	8,833,400	Sep-23 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	09/15/2023	CME	06/14/2023	4,416.7000	4,488.7813	105,000	105,000			143,100	143,100	116,390	B062	50	
RTYU3	20	1,916,600	Sep-23 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	09/15/2023	CME	06/14/2023	1,916.6000	1,903.7000	5,600	5,600			(12,900)	(12,900)	25,253	B062	50	
USU3	50	5,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT	06/01/2023	128.8125	126.9063	37,500	37,500			(95,313)	(95,313)	65,881	B0311	1,000	
1539999999. Subtotal - Long Futures - Hedging Other												157,225	157,225			(165,448)	(165,448)	408,502	XXX	XXX	
1579999999. Subtotal - Long Futures												157,225	157,225			(165,448)	(165,448)	408,502	XXX	XXX	
TNU3	7	700,000	SEP 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	09/20/2023	CBT	05/23/2023	119.3705	118.4375	2,078	2,078			(6,531)	(6,531)	11,822	B0311	1,000	
TUJ3	230	46,000,000	Sep-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/29/2023	CBT	05/25/2023	102.8313	101.6719	7,188	7,188			533,671	533,671	606,101	B0311	2,000	
1609999999. Subtotal - Short Futures - Hedging Other												9,266	9,266			527,140	527,140	617,923	XXX	XXX	
1649999999. Subtotal - Short Futures												9,266	9,266			527,140	527,140	617,923	XXX	XXX	
1679999999. Subtotal - SSAP No. 108 Adjustments																			XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX	
1709999999. Subtotal - Hedging Other												166,491	166,491			361,692	361,692	1,026,425	XXX	XXX	
1719999999. Subtotal - Replication																			XXX	XXX	
1729999999. Subtotal - Income Generation																			XXX	XXX	
1739999999. Subtotal - Other																			XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX	
1759999999 - Totals												166,491	166,491			361,692	361,692	1,026,425	XXX	XXX	

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merrill Lynch	(12,742)	23,945	11,203
Royal Bank of Canada	78,106	77,182	155,288
Total Net Cash Deposits	65,364	101,127	166,491

(a) Code	Description of Hedged Risk(s)

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

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STATEMENT AS OF JUNE 30, 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		166,928	(438)	166,928	166,928	(438)	166,928	1,026,425	1,026,425
BARCLAYS BANK PLC	Y	Y	65,980,000		62,972,740				64,450,357				4,707,011	1,699,751
BNP PARIBAS	Y	Y	25,873,000		26,235,218			362,218	26,235,218			362,218		
BANK OF AMERICA, NA	Y	Y	116,234,528		115,826,492		(1,986,237)		116,967,245		(1,039,489)		8,042,749	5,648,476
CREDIT AGRICOLE CIB	Y	Y	2,530,000		2,437,102				2,437,102				308,900	216,002
CITIBANK, N.A.	Y	Y	69,430,000		71,200,585		(4,086,010)		71,200,585		(4,086,010)		7,153,348	4,837,922
CREDIT SUISSE INTERNATIONAL	Y	Y	930,000		919,476				919,476					
GOLDMAN SACHS INTERNATIONAL	Y	Y	18,020,000		18,282,306			262,306	18,282,306			262,306	161,807	161,807
HSBC BANK USA, N.A.	Y	Y												
JP MORGAN CHASE	Y	Y	146,860,000		144,950,043		(72,704,468)		145,691,203		(72,704,468)		20,161,087	
MJFG SECURITIES EMEA PLC	Y	Y	11,640,000		11,302,940				11,302,940				1,094,677	757,617
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	39,140,000		37,919,532				37,919,532					
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	4,730,000		4,723,919				4,723,919				354,839	348,758
MIZUHO CAPITAL MARKETS LLC	Y	Y	11,140,000		10,958,986				10,958,986				1,364,472	1,183,457
ROYAL BANK OF CANADA	Y	Y	51,510,000		57,639,859		(9,319,391)		57,350,146		(11,064,691)		7,526,877	4,337,344
NATWEST MARKETS PLC	Y	Y	23,990,000		22,223,764				22,223,764				974,150	
SOCIETE GENERALE	Y	Y	123,790,000		126,695,266		(8,452,126)		127,240,352		(8,452,126)		11,016,319	5,469,459
TORONTO DOMINION BANK	Y	Y			639,112		(2,123,075)		639,112		(2,123,075)		945,846	
UBS AG, LONDON	Y	Y	30,894,000		29,060,315		(50,738)		29,060,315		(50,738)		1,728,606	
WELLS FARGO BANK, N.A.	Y	Y	36,890,000		112,104,293		(8,340,831)		113,643,822		(78,859,373)		13,926,429	13,926,429
NOMURA GLOBAL FINANCIAL PRODUCTS IN	Y	Y	5,520,000		5,877,758			357,758	5,877,758			357,758	804,222	804,222
0299999999. Total NAIC 1 Designation			784,501,528		861,969,705		(107,062,877)	67,855,744	867,124,138		(178,379,969)	982,282	80,271,336	39,391,244
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			266,052,665		515,420,092		(174,693,584)	79,448,896	517,803,421		(174,531,363)	81,280,599	331,795,467	327,020,415
0999999999 - Gross Totals			1,050,554,193		1,377,556,726		(281,756,898)	147,471,568	1,385,094,487		(352,911,770)	82,429,809	413,093,227	367,438,083
1. Offset per SSAP No. 64														
2. Net after right of offset per SSAP No. 64					1,377,556,726		(281,756,898)							

STATEMENT AS OF JUNE 30, 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)
TORONTO DOMINION BANK	Cash	PT308789TSU1DF371261	Cash Collateral	1,230,000		1,230,000		V
BANK OF AMERICA, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	820,082	2,362,600	1,238,324	12/15/2051	I
BANK OF AMERICA, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	227,496	655,400	343,519	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	333,677	961,300	503,852	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	299,833	863,800	452,748	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	440,830	1,270,000	665,654	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	847,817	2,442,500	1,280,203	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	322,257	928,400	486,609	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	2,011,815	5,795,900	3,037,840	12/15/2051	I
CME	Cash	ES71P3U3RH1GC71XB11	Cash Collateral	53,007,531		53,007,531		IV
RBC CAPITAL MARKETS	Cash	549300EX04Q2QBFQT027	Cash Collateral	32,077,703		32,077,703		IV
CBT	Cash	549300LC02FLSSVFFR64	Cash Collateral	825,125		825,125		V
BOFA SECURITIES INC	Cash	549300HN4UKV1E2R3U73	Cash Collateral	213,500		213,500		V
0199999999 - Total				92,657,666	15,279,900	95,362,608	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	65,980,000		XXX		V
BNP PARIBAS	Cash	ROMUJISFPUBMPPR08K5P83	Cash Collateral	25,873,000		XXX		V
CREDIT AGRICOLE CIB	Cash	1VUV7VQFKUOQSJ21A208	Cash Collateral	2,530,000		XXX		V
CITIBANK, N.A.	Cash	E570DZVZ7FF32TWF7A76	Cash Collateral	69,430,000		XXX		V
CREDIT SUISSE INTERNATIONAL	Cash	E58DKGMJYYYJLN8C3888	Cash Collateral	930,000		XXX		V
GOLDMAN SACHS INTERNATIONAL	Cash	W22LR0WP21HZNB6K528	Cash Collateral	18,020,000		XXX		V
JP MORGAN CHASE	Cash	7H6GLYDRUGFU57RNE97	Cash Collateral	146,860,000		XXX		V
MUFG SECURITIES EMEA PLC	Cash	K5HU16E3LMSVCCJJU255	Cash Collateral	11,640,000		XXX		V
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Cash	4PQUHNSJPFQFNF3BB653	Cash Collateral	39,140,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES, INC	Cash	17331LVCZKQKX5T7XV54	Cash Collateral	4,730,000		XXX		V
MIZUHO CAPITAL MARKETS LLC	Cash	0V6W8S6QX2D1J8570P30	Cash Collateral	11,140,000		XXX		V
NOMURA GLOBAL FINANCIAL PRODUCTS IN	Cash	0ZV0SH2G7GRS05BHJ91	Cash Collateral	5,520,000		XXX		V
ROYAL BANK OF CANADA	Cash	ES71P3U3RH1GC71XB11	Cash Collateral	51,510,000		XXX		V
NATWEST MARKETS PLC	Cash	0X0002A000084EA44E	Cash Collateral	23,390,000		XXX		V
SOCIETE GENERALE	Cash	02PNE81BXP4R0TD8PU41	Cash Collateral	123,790,000		XXX		V
UBS AG, LONDON	Cash	BFM8T61CT2L1QCEMIK50	Cash Collateral	30,894,000		XXX		V
WELLS FARGO BANK, N.A.	Cash	KB1H1DSPREMYMCJFXT09	Cash Collateral	36,890,000		XXX		V
BOFA SECURITIES INC	Cash	549300HN4UKV1E2R3U73	Cash Collateral	1,272,401		XXX		V
RBC CAPITAL MARKETS	Cash	549300EX04Q2QBFQT027	Cash Collateral	264,780,264		XXX		V
BANK OF AMERICA, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	3,870,000	5,334,300	XXX	02/15/2051	I
CITIBANK, N.A.	Treasury	E570DZVZ7FF32TWF7A76	TREASURY NOTE	6,520,000	22,372,600	XXX	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPREMYMCJFXT09	TREASURY NOTE	19,480,000	11,268,900	XXX	02/15/2051	I
0299999999 - Total				964,189,665	38,975,800	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 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									