

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 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 SEPTEMBER 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 November 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 SEPTEMBER 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	100,895,936,122		100,895,936,122	93,816,866,141
2. Stocks:				
2.1 Preferred stocks	43,106,957		43,106,957	49,218,802
2.2 Common stocks	1,078,479,720		1,078,479,720	1,235,674,603
3. Mortgage loans on real estate:				
3.1 First liens	15,031,869,772		15,031,869,772	15,027,338,571
3.2 Other than first liens.....	339,679,852		339,679,852	516,874,938
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$(68,365,000) encumbrances)	91,736,850		91,736,850	93,448,989
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(178,416,482)), cash equivalents (\$2,168,686,532) and short-term investments (\$413,204,755)	2,403,474,805		2,403,474,805	6,400,794,180
6. Contract loans (including \$188,881 premium notes)	928,459,036	20,634,262	907,824,774	862,222,852
7. Derivatives	1,508,527,044		1,508,527,044	1,360,005,309
8. Other invested assets	3,486,954,964	3,905,710	3,483,049,254	3,311,608,253
9. Receivables for securities	30,936,408		30,936,408	9,801,295
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	101,520,672		101,520,672	306,127,919
12. Subtotals, cash and invested assets (Lines 1 to 11)	125,940,682,202	24,539,972	125,916,142,230	122,989,981,852
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	998,917,900	13,775	998,904,125	850,812,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	352,164,143		352,164,143	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	37,089,891		37,089,891	44,897,601
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	290,819		290,819	9,910,101
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,264,284,609	659,691,778	604,592,831	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	24,376,796		24,376,796	55,081,841
24. Health care (\$) and other amounts receivable	16,906,257	16,906,257		
25. Aggregate write-ins for other than invested assets	11,060,752,134	46,724,851	11,014,027,283	10,259,644,414
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	139,696,581,575	747,876,633	138,948,704,942	135,178,524,462
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	51,223,313,086		51,223,313,086	49,807,950,030
28. Total (Lines 26 and 27)	190,919,894,661	747,876,633	190,172,018,028	184,986,474,492
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	101,520,672		101,520,672	306,127,919
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	101,520,672		101,520,672	306,127,919
2501. Interest in annuity contracts	10,698,234,067		10,698,234,067	10,235,624,129
2502. Admitted negative IMR	296,213,395		296,213,395	
2503. Miscellaneous	64,947,974	46,711,626	18,236,348	22,661,186
2598. Summary of remaining write-ins for Line 25 from overflow page	1,356,698	13,225	1,343,473	1,359,099
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,060,752,134	46,724,851	11,014,027,283	10,259,644,414

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 112,939,026,341 less \$ included in Line 6.3 (including \$ 57,097,980 Modco Reserve)	112,939,026,341	109,694,990,481
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	1,514,098,054	1,441,162,084
4. Contract claims:		
4.1 Life	1,026,563,240	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 \$ 40,115,527 ceded	40,115,527	73,344,407
9.4 Interest Maintenance Reserve	(4,581,559)	(7,715,885)
10. Commissions to agents due or accrued-life and annuity contracts \$ 6,138,119 , accident and health \$ and deposit-type contract funds \$	6,138,119	5,465,790
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	7,532,138	12,618,656
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,042,986,623) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,079,815,051)	(1,104,238,168)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(12,888,609)	(9,003,108)
15.1 Current federal and foreign income taxes, including \$ (25,710,273) on realized capital gains (losses)	62,674,024	30,985,509
15.2 Net deferred tax liability		
16. Unearned investment income	29,226,571	20,933,005
17. Amounts withheld or retained by reporting entity as agent or trustee	975,911	2,249,165
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	217,837,450	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	95,363,763	99,232,010
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,054,700,711	1,890,042,616
24.02 Reinsurance in unauthorized and certified (\$) companies	5,472,187	10,999,440
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	177,738,360	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	321,108,638	326,255,949
24.09 Payable for securities	473,250,688	405,038,203
24.10 Payable for securities lending	677,604,660	675,387,835
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,714,662,426	11,059,895,927
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	130,266,804,216	126,672,591,275
27. From Separate Accounts Statement	51,194,036,041	49,777,431,818
28. Total liabilities (Lines 26 and 27)	181,460,840,257	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	296,213,395	296,213,395
35. Unassigned funds (surplus)	3,932,389,066	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 \$ 29,277,046 in Separate Accounts Statement)	8,686,177,771	8,511,451,399
38. Totals of Lines 29, 30 and 37	8,711,177,771	8,536,451,399
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	190,172,018,028	184,986,474,492
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	10,698,234,067	10,235,624,129
2502. Derivatives-collateral liability	1,002,123,803	813,438,117
2503. Liability for interest on claims	7,383,269	7,252,816
2598. Summary of remaining write-ins for Line 25 from overflow page	6,921,287	3,580,865
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,714,662,426	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. Admitted negative IMR	296,213,395	
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)	296,213,395	

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	12,061,654,848	14,746,599,220	20,991,410,895
2. Considerations for supplementary contracts with life contingencies	37,021,313	29,422,380	41,516,292
3. Net investment income	3,735,396,258	3,051,496,233	4,230,898,285
4. Amortization of Interest Maintenance Reserve (IMR)	2,114,593	24,081,154	27,566,359
5. Separate Accounts net gain from operations excluding unrealized gains or losses	34,856,305	36,323,549	45,629,262
6. Commissions and expense allowances on reinsurance ceded	362,880	361,859	430,196
7. Reserve adjustments on reinsurance ceded	(8,343,898)	828,112	2,703,834
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	660,017,974	657,353,692	876,408,169
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	178,580,615	161,193,350	216,633,693
9. Totals (Lines 1 to 8.3)	16,701,660,888	18,707,659,549	26,433,196,985
10. Death benefits	1,678,942,483	1,793,656,930	2,342,176,087
11. Matured endowments (excluding guaranteed annual pure endowments)	2,116,692	2,712,061	3,160,620
12. Annuity benefits	2,737,258,139	2,547,966,881	3,431,175,929
13. Disability benefits and benefits under accident and health contracts	95,941	(26,576)	3,690
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	8,178,309,770	6,406,374,672	9,256,005,124
16. Group conversions	135,233	83,115	96,411
17. Interest and adjustments on contract or deposit-type contract funds	38,498,062	28,499,774	43,308,364
18. Payments on supplementary contracts with life contingencies	37,928,636	38,312,719	50,075,383
19. Increase in aggregate reserves for life and accident and health contracts	3,244,035,860	6,371,198,083	9,723,212,177
20. Totals (Lines 10 to 19)	15,917,320,816	17,188,777,659	24,849,213,785
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	420,575,421	398,058,304	594,828,640
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	741,089,491	681,976,508	946,852,504
24. Insurance taxes, licenses and fees, excluding federal income taxes	73,930,483	112,101,056	103,290,087
25. Increase in loading on deferred and uncollected premiums			(181)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(831,256,464)	711,422,047	443,946,881
27. Aggregate write-ins for deductions	82,886	46,114	64,559
28. Totals (Lines 20 to 27)	16,321,742,633	19,092,381,688	26,938,196,275
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	379,918,255	(384,722,139)	(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)	379,918,255	(384,722,139)	(504,999,290)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	191,152,856	43,619,005	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)	188,765,399	(428,341,144)	(619,253,264)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 21,042,324 (excluding taxes of \$ (61,759,853) transferred to the IMR)	(51,799,446)	(19,282,899)	(36,694,971)
35. Net income (Line 33 plus Line 34)	136,965,953	(447,624,043)	(655,948,235)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,536,451,399	9,734,361,008	9,734,361,007
37. Net income (Line 35)	136,965,953	(447,624,043)	(655,948,235)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,871,688)	14,152,598	611,943,350	220,451,700
39. Change in net unrealized foreign exchange capital gain (loss)	33,039,441	(684,632,964)	(373,925,119)
40. Change in net deferred income tax	168,411,507	183,251,302	311,023,728
41. Change in nonadmitted assets	(17,542,738)	(156,598,239)	(300,463,981)
42. Change in liability for reinsurance in unauthorized and certified companies	5,527,252	1,933,849	(1,916,080)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(164,658,095)	(13,732,666)	(16,172,324)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	35,743,608	36,218,182	48,032,887
47. Other changes in surplus in Separate Accounts Statement	(36,097,470)	(15,846,873)	(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	(815,684)	(60,164)	
54. Net change in capital and surplus for the year (Lines 37 through 53)	174,726,372	(885,148,266)	(1,197,909,609)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,711,177,771	8,849,212,742	8,536,451,398
DETAILS OF WRITE-INS			
08.301. Intercompany Income Other	67,377,142	68,222,497	89,147,647
08.302. Sundry income	58,406,943	57,108,567	75,997,686
08.303. Fee income from deposit contract	51,261,257	39,038,023	54,625,959
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,535,274	(3,175,737)	(3,137,599)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	178,580,615	161,193,350	216,633,693
2701. Fines, penalties and fees from regulatory authorities	82,886	45,585	64,032
2702. Other expenses		529	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)	82,886	46,114	64,559
5301. Change in special reserves on certain group annuity separate accounts	(815,684)	(60,164)	
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)	(815,684)	(60,164)	

STATEMENT AS OF SEPTEMBER 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	12,141,595,076	14,695,449,013	20,995,040,220
2. Net investment income	3,454,767,474	2,771,845,766	3,888,392,152
3. Miscellaneous income	840,148,168	821,917,853	1,094,501,688
4. Total (Lines 1 to 3)	16,436,510,718	18,289,212,632	25,977,934,060
5. Benefit and loss related payments	12,666,772,249	10,895,213,088	15,140,239,064
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(852,543,313)	568,306,880	333,640,434
7. Commissions, expenses paid and aggregate write-ins for deductions	1,140,484,225	1,119,048,010	1,579,252,204
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (2,596,857) tax on capital gains (losses)	118,746,812	55,461,199	101,371,390
10. Total (Lines 5 through 9)	13,073,459,973	12,638,029,177	17,154,503,092
11. Net cash from operations (Line 4 minus Line 10)	3,363,050,745	5,651,183,455	8,823,430,968
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	7,783,443,651	10,010,630,337	12,156,790,079
12.2 Stocks	258,102,535	241,014,214	305,200,376
12.3 Mortgage loans	1,494,843,103	949,276,290	1,366,478,254
12.4 Real estate			
12.5 Other invested assets	100,310,658	287,405,326	350,844,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	599,565	(890,530)	1,405,936,728
12.7 Miscellaneous proceeds	226,534,405	512,423,076	301,855,639
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,863,833,917	11,999,858,713	15,887,105,867
13. Cost of investments acquired (long-term only):			
13.1 Bonds	14,841,414,476	13,663,341,611	16,779,961,031
13.2 Stocks	48,877,064	104,462,478	124,431,775
13.3 Mortgage loans	1,333,851,830	2,352,044,353	2,631,633,399
13.4 Real estate			
13.5 Other invested assets	333,560,346	509,476,200	624,829,198
13.6 Miscellaneous applications	78,948,152	30,263,580	75,667,525
13.7 Total investments acquired (Lines 13.1 to 13.6)	16,636,651,868	16,659,588,222	20,236,522,928
14. Net increase (or decrease) in contract loans and premium notes	45,268,742	(3,259,406)	9,242,790
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,818,086,693)	(4,656,470,103)	(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		(210,281)	(210,281)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	49,956,849	(28,374,098)	(65,030,685)
16.5 Dividends to stockholders		400,000,000	400,000,000
16.6 Other cash provided (applied)	(592,240,274)	63,816,559	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)	(542,283,425)	(364,767,820)	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)	(3,997,319,373)	629,945,532	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)	2,403,474,807	2,392,723,342	6,400,794,179

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

20.0001. Transfer/exchange of bond investment to bond investment	391,407,823	365,269,420	6,759,939,028
20.0002. Depreciation/amortization on fixed assets	72,690,856	52,768,624	72,815,561
20.0003. Capitalized interest on bonds	45,637,062	68,981,756	88,071,344
20.0004. Low income housing tax credit unfunded commitments	23,564,947	72,097,315	67,815,612
20.0005. Transfer between equity investment to equity investment	23,002,853	10,019,899	34,377,839
20.0006. Transfer/exchange of bond investment to equity investment	15,148,323	66,768,510	145,645,029
20.0007. Capitalized interest on mortgage loans	11,956,241	3,477,446	7,149,765
20.0008. Transfer of other invested assets to bonds	4,560,000	28,585,396	
20.0009. Transfer of mortgage loans to other invested assets	2,184,372	22,504,983	44,158,245
20.0010. Dividend reinvestment of equities	279,653	16,157	16,157

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

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

20.0011. Stock Distribution	208,421		
20.0012. Distribution of shares from other invested assets to equity	96,882	6,046,110	6,046,110
20.0013. Capital contribution to affiliated other invested asset			250,000,000
20.0014. Bonds to be announced commitments – purchased/sold		19,345,991	19,345,991

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	1,319,616,533	1,497,343,010	1,908,017,719
3. Ordinary individual annuities	10,214,967,480	12,676,395,589	18,359,059,285
4. Credit life (group and individual)			
5. Group life insurance	29,337,179	51,258,884	70,634,008
6. Group annuities	23,500	(8,000)	29,000
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	11,563,944,692	14,224,989,483	20,337,740,012
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	11,563,944,692	14,224,989,483	20,337,740,012
14. Deposit-type contracts	300,467,266	154,194,509	308,075,289
15. Total (Lines 13 and 14)	11,864,411,958	14,379,183,992	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 September 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	\$ 136,965,953	\$ (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>\$ 136,965,953</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	\$ 8,711,177,771	\$ 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>\$ 8,711,177,771</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.

The NAIC adopted INT 23-01T, which is an interpretation that prescribes limited-time, optional, statutory accounting guidance as an exception to the existing guidance detailed in SSAP No. 7 "Asset Valuation Reserve and Interest Maintenance Reserve" and the annual statement instructions that requires non-admittance of a negative interest maintenance reserve "IMR". Under the INT, reporting entities are allowed to admit negative IMR if certain criteria are met. The adoption of this guidance allowed the Company to admit \$296,213,395 of negative IMR at September 30, 2023. New disclosures required under the INT have been included in Note 21 Other Items.

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 September 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	9,705,507	454,502	—	9,251,005
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	9,705,507	454,502	—	9,251,005
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>\$ 575,346</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>\$ 575,346</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	\$ 6,409,055	\$ 5,633,564	\$ 775,491	\$ 5,633,564	\$ 4,506,135	9/30/2023
15132EFL7	29,967	29,768	199	29,768	28,669	9/30/2023
16162WNB1	628,674	518,334	110,340	518,334	495,703	9/30/2023
32052MAA9	6,239	—	6,239	—	—	9/30/2023
3622MPAB4	183,084	182,926	158	182,926	172,391	9/30/2023
3623416X2	133,446	132,604	842	132,604	118,759	9/30/2023
38237KAA8	8,844,827	8,844,823	4	8,844,823	7,700,612	9/30/2023
45660LEW5	488,305	248,319	239,986	248,319	453,612	9/30/2023
93934FEM0	500,401	499,696	705	499,696	435,624	9/30/2023
93934FLW0	553,489	551,632	1,857	551,632	498,802	9/30/2023
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	2,429,807	XXX	XXX	
Guaranteed Separate Accounts						
001406AA5	1,990,211	1,749,396	240,815	1,749,396	1,399,295	9/30/2023
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	452,562	XXX	XXX	
Grand Total	XXX	XXX	\$ 2,882,369	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 September 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	\$ 5,278,859,661	\$ 349,085,728	\$19,587,159,792	\$ 2,705,084,950	\$24,866,019,453	\$ 3,054,170,678
Guaranteed Separate Accounts	300,062,718	10,257,809	1,137,059,775	211,794,160	1,437,122,493	222,051,969
Total	\$ 5,578,922,379	\$ 359,343,537	\$20,724,219,567	\$ 2,916,879,110	\$26,303,141,946	\$ 3,276,222,647

- (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.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

- a. No change.
- b. The Company has not sold or re-pledged collateral received from securities lending agreements. All collateral is received in cash.
- c. No change.

(4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At September 30, 2023, the carrying value and fair value of securities held under agreements to purchase and resell was \$209,568,000, 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 two days and a weighted average yield of 5.29%.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter 2023	Second Quarter 2023	Third Quarter 2023
a. Maximum Amount			
1. Open - no maturity			
2. Overnight			
3. 2 days to 1 week	\$ 220,821,000	\$ 221,665,000	\$ 223,881,000
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	\$ 209,568,000
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	Third Quarter 2023
a. Maximum Amount	\$ 220,821,000	\$ 221,665,000	\$ 223,881,000
b. Ending Balance	\$ 206,055,000	\$ 221,343,000	\$ 209,568,000

NOTES TO FINANCIAL STATEMENTS

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV		\$ 209,568,000						
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	\$ —	\$ 209,568,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

	First Quarter 2023	Second Quarter 2023	Third Quarter 2023
a. Maximum Amount			
1. Cash			
2. Securities (FV)	\$ 225,237,420	\$ 226,098,300	\$ 228,358,620
3. Securities (BACV)	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX
b. Ending Balance			
1. Cash			
2. Securities (FV)	\$ 210,176,806	\$ 225,770,177	\$ 213,759,678
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	\$ 213,759,678	\$ 213,759,678

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

(10) At September 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.

NOTES TO FINANCIAL STATEMENTS

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	23	10
Aggregate Amount of Investment Income	\$ 2,439,549	\$ 597,770

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

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

A. No change.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

	<u>Total</u>	<u>General Account</u>	<u>Separate Accounts</u>
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	\$ 6,947,435,247	\$ 6,947,435,247	\$ —

2. Prior Year

	<u>Total</u>	<u>General Account</u>	<u>Separate Accounts</u>
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.

NOTES TO FINANCIAL STATEMENTS

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 September 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	\$ 3,001,106,808	\$ 3,001,106,808	\$ —
2. Current year general account	\$ 3,001,106,808	\$ 3,001,106,808	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,175,107,913	\$ 1,175,107,913	\$ —

¹ Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

- a. At September 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 - H. No change.

I. The Company's special surplus funds increased from December 31, 2022 to September 30, 2023 by \$296,213,395 due to the admittance of negative IMR. For more details, refer to Note 21 Other Items.

J - 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.

NOTES TO FINANCIAL STATEMENTS

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases
A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

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

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the nine months ended September 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		3	354,787	336,294	7,804
		<u>3</u>	<u>\$ 354,787</u>	<u>\$ 336,294</u>	<u>\$ 7,804</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.

NOTES TO FINANCIAL STATEMENTS

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

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

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of September 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					
Redeemable preferred stocks	\$ —	\$ —	\$ —	\$ —	\$ —
Perpetual preferred stocks	—	15,007,075	28,099,882	—	43,106,957
1. Preferred stocks	—	15,007,075	28,099,882	—	43,106,957
2. Bonds					
SVO identified bond ETF	1,482,920,020	—	—	—	1,482,920,020
U.S. corporate	—	—	—	—	—
Non-agency commercial mortgage-backed securities	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	190,800	—	—	190,800
Non-agency asset-backed securities	—	—	—	—	—
Total bonds	1,482,920,020	190,800	—	—	1,483,110,820
3. Common stocks	967,117,480	40,743	111,321,497	—	1,078,479,720
4. Derivative assets					
Foreign currency swaps	—	592,884,194	—	—	592,884,194
Interest rate swaps	—	662,874,775	—	—	662,874,775
Equity options	—	162,867,817	—	—	162,867,817
Interest rate options	—	45,575,833	4,914,708	—	50,490,541
Foreign currency forwards	—	8,394,709	—	—	8,394,709
Futures	21,921	—	—	—	21,921
Total derivative assets	21,921	1,472,597,328	4,914,708	—	1,477,533,957
5. Separate accounts assets	43,366,055,413	10,637,453	15,000,764	1,225,603,853	44,617,297,483
6 Other invested assets	—	—	164,520,525	—	164,520,525
Total assets at fair value	\$ 45,816,114,834	\$ 1,498,473,399	\$ 323,857,376	\$ 1,225,603,853	\$ 48,864,049,462
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 272,416,715	\$ —	\$ —	\$ 272,416,715
Foreign currency swaps	—	20,244,208	—	—	20,244,208
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	171,776	—	—	171,776
Inflation swaps	—	—	—	—	—
Total return swaps	—	—	—	—	—
Futures	1,136,796	—	—	—	1,136,796
Bond Forwards	—	26,686,557	—	—	26,686,557
Total derivative liabilities	1,136,796	319,519,256	—	—	320,656,052
2. Separate accounts liabilities - derivatives ¹					
Total liabilities at fair value	\$ 1,136,796	\$ 321,993,945	\$ —	\$ —	\$ 323,130,741

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

NOTES TO FINANCIAL STATEMENTS

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended September 30, 2023:

	Balance at 07/01/2023	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 09/30/2023
Assets:										
Preferred stocks	\$ 28,099,882	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 28,099,882
Bonds:										
U.S. corporate	—	—	—	—	—	—	—	—	—	—
Non-agency CMBS	—	—	—	—	—	—	—	—	—	—
Non-agency asset-backed securities	14,288,388	—	—	(1,523,231)	1,984,038	—	—	—	(14,749,195)	—
Non-agency RMBS	—	—	—	—	—	—	—	—	—	—
Total Bonds	14,288,388	—	—	(1,523,231)	1,984,038	—	—	—	(14,749,195)	—
Common stocks	102,189,299	26,112	—	—	9,159,364	—	—	(53,278)	—	111,321,497
Derivatives	3,932,888	—	—	(99,402)	1,081,222	—	—	—	—	4,914,708
Separate accounts assets	14,323,552	—	—	(499,847)	2,375,399	—	—	—	(1,198,340)	15,000,764
Other invested assets	139,120,376	6,967,178	—	(3,112,125)	(891,873)	23,575,597	—	(1,138,628)	—	164,520,525
Total	\$301,954,385	\$ 6,993,290	\$ —	\$ (5,234,605)	\$ 13,708,150	\$23,575,597	\$ —	\$ (1,191,906)	\$ (15,947,535)	\$323,857,376

Transfers between levels

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

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$6,993,290 for the three months ended September 30, 2023, which relates to \$6,967,178 of residual tranches of securitizations that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; and \$26,112 of a common stock security that had a price level change from 1 to 3. The Company did not have any transfers out of Level 3 for the three months ended September 30, 2023.

(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 September 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.

NOTES TO FINANCIAL STATEMENTS

Common stocks

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

Derivatives

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

Separate accounts assets

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

Level 2 measurements

Preferred stocks

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

Bonds

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

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

NOTES TO FINANCIAL STATEMENTS

Preferred and common stocks

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

Derivatives

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

Other Invested Assets

Other invested assets include preferred units of a limited partnership 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.

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at September 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	\$89,138,762,661	\$100,895,936,122	\$ 1,482,920,020	\$83,876,255,110	\$ 3,779,587,531	\$ —	\$ —
Preferred stocks	43,106,957	43,106,957	—	15,007,075	28,099,882	—	—
Common stocks	1,078,479,720	1,078,479,720	967,117,480	40,743	111,321,497	—	—
Mortgage loans	14,056,007,084	15,371,549,624	—	—	14,056,007,084	—	—
Cash, cash equivalents and short-term investments	2,403,474,805	2,403,474,805	185,083,522	2,218,391,283	—	—	—
Derivatives	1,507,955,286	1,508,527,044	21,921	1,502,988,170	4,945,195	—	—
Derivatives - collateral	101,520,672	101,520,672	—	101,520,672	—	—	—
Other invested assets ¹	590,884,409	593,781,195	—	114,492,106	476,392,303	—	—
Investment income due and accrued	998,904,125	998,904,125	—	998,904,125	—	—	—
Separate accounts assets	50,320,824,989	51,223,313,086	43,384,195,311	4,766,213,479	944,812,346	1,225,603,853	—
Total assets	\$160,239,920,708	\$174,218,593,350	\$46,019,338,254	\$93,593,812,763	\$19,401,165,838	\$1,225,603,853	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,102,624,529	\$ 1,177,808,040	\$ —	\$ —	\$ 1,102,624,529	\$ —	\$ —
Derivatives	423,134,714	321,108,638	1,136,796	421,967,430	30,488	—	—
Derivatives - collateral	1,002,123,803	1,002,123,803	—	1,002,123,803	—	—	—
Payable to parent and affiliate	177,738,360	177,738,360	—	177,738,360	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	677,604,660	677,604,660	—	677,604,660	—	—	—
Separate accounts liabilities - derivatives	25,214,797	19,452,912	—	19,452,912	5,761,885	—	—
Total liabilities	\$ 3,408,440,863	\$ 3,375,836,413	\$ 1,136,796	\$ 2,298,887,165	\$ 1,108,416,902	\$ —	\$ —

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.

NOTES TO FINANCIAL STATEMENTS

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$2,041,917,719 and a fair value of \$2,031,299,747 at September 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 \$727,612,680 at September 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.

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:

NOTES TO FINANCIAL STATEMENTS

9/30/2023

Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,115,629,435	\$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Private Equity	Venture Capital	55,337,947	—	Quarterly	95 days or less
Hedge Fund	Fixed Income Arbitrage	49,946,500	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	4,627,234	—	Monthly	30 days
Hedge Fund	Sector Investing	62,737	—	Monthly	30 days
		<u>\$ 1,225,603,853</u>	<u>\$ —</u>		

21. Other Items

- A. No change.
- B. Not applicable.
- C. **Admitted Negative IMR**

The Company admitted negative IMR of \$296,213,395 at September 30, 2023 which includes \$4,581,559 of positive IMR in the insulated separate accounts. The Company's IMR balance includes interest-related realized gains and losses arising from sales of its fixed income investments that are done in compliance with the Company's investment management policies. The Company engages in prudent portfolio management that may require sales of its fixed income investments in order to rebalance the portfolio and match the duration of the Company's insurance liabilities. Proceeds from the sale of fixed income investments done for these purposes are reinvested in similar assets. If sales are executed due to excess withdrawal activity on the Company's insurance contracts, related realized gains and losses are not deferred into the IMR. The Company did not have any excess withdrawals as of September 30, 2023.

The Company's IMR balance also includes interest-related gains and losses on derivatives. The Company uses different derivative instruments to manage interest rate risk. Derivatives trading is done in accordance with the Company's investment management policies and is in accordance with the Company's derivatives use plan, which is filed with NYDFS. The Company is allowed to include realized losses arising from these transactions as the Company's policy has historically been to defer in the IMR realized gains and losses from all of its interest rate hedges where the underlying is subject to the IMR. The Company's negative IMR balance includes gains and losses, after tax, on derivatives that were reported at fair value while they were held in the general account of \$360,013,869 and \$413,378,057 respectively. At September 30, 2023, there were no gains and losses in the insulated separate accounts.

Negative IMR was admitted up to 10% of the Company's adjusted Capital and Surplus. Capital and Surplus was adjusted to exclude net positive admitted goodwill, electronic data processing equipment and operating system software and net deferred tax assets (surplus will also be adjusted for any admitted negative IMR in subsequent reporting periods). The computation of adjusted Capital and Surplus for purposes of negative IMR admissibility is included below:

	Calculation of Limitation as of	
	June 30, 2023	September 30, 2023
Capital and surplus	\$ 8,349,267,119	
Less:		
Admitted positive goodwill	—	
Admitted EDP equipment and operating system software	—	
Admitted net deferred taxes	556,890,498	
Total adjustments	556,890,498	
Adjusted capital and surplus	<u>\$ 7,792,376,621</u>	
Limitation on amount of negative IMR (adjusted capital and surplus times 10%)	\$ 779,237,662	
Current period reported admitted negative IMR		\$ 296,213,395
Current period admitted negative IMR as a % of prior period adjusted capital and surplus		4 %

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

22. Events Subsequent

At November 10, 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.

NOTES TO FINANCIAL STATEMENTS

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 SEPTEMBER 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 Limited	Sydney, AUS				YES

STATEMENT AS OF SEPTEMBER 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).
 Moved Key Company Contacts on Table of Contents to Policy Center.
- 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: \$ 13,894,489

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: \$ 654,462,153
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 | \$ 3,045,502,680 |
| 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 | \$ 2,110,614,864 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 5,154,535,450 | \$ 5,156,117,544 |
| 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. \$ 714,655,668
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 714,362,431
- 16.3 Total payable for securities lending reported on the liability page. \$ 677,604,660

STATEMENT AS OF SEPTEMBER 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	549300S5H0L5GCLLY165	SEC	DS.....
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS.....
109591	New York Life Investment Management LLC	1GJ1X7QLRC5K7CY9GE11	SEC	NO.....
154625	Credit Value Partners, LLC	PH9L08JDKW4453VQ1706	SEC	NO.....
106595	Wellington Management Company LLP	549300YHP12TEZNLX41	SEC	NO.....
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO.....
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO.....

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

- 18.2 If no, list exceptions:

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

-Filings that have been submitted but not yet rated by the SVO: 9

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

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 SEPTEMBER 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	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	16,256,664	108,083,495		124,340,159	3,405,784
2. Alaska	AK	L	4,847,639	36,597,563		41,445,202	1,352,599
3. Arizona	AZ	L	19,940,961	228,359,808		248,300,769	6,182,136
4. Arkansas	AR	L	7,020,074	33,695,365		40,715,439	587,247
5. California	CA	L	201,091,367	1,298,502,406		1,499,593,773	25,944,549
6. Colorado	CO	L	15,967,419	191,632,343		207,599,762	10,417,928
7. Connecticut	CT	L	12,539,665	121,867,816		134,407,481	2,823,449
8. Delaware	DE	L	5,888,079	37,068,200		42,956,279	431,216
9. District of Columbia	DC	L	4,932,660	14,095,142		19,027,802	
10. Florida	FL	L	73,434,813	645,642,331		719,077,144	22,626,638
11. Georgia	GA	L	24,835,681	154,477,511		179,313,192	8,949,312
12. Hawaii	HI	L	5,103,780	71,005,483		76,109,263	1,109,586
13. Idaho	ID	L	3,529,379	44,242,427		47,771,806	928,987
14. Illinois	IL	L	43,082,068	274,453,530		317,535,598	6,549,164
15. Indiana	IN	L	8,873,171	87,773,286		96,646,457	1,704,265
16. Iowa	IA	L	13,466,119	114,199,041		127,665,160	3,829,637
17. Kansas	KS	L	8,285,830	63,754,124		72,039,954	2,524,422
18. Kentucky	KY	L	7,871,020	58,289,535		66,160,555	3,811,334
19. Louisiana	LA	L	23,652,767	197,372,039		221,024,806	6,095,495
20. Maine	ME	L	2,394,361	37,772,185		40,166,546	2,188,809
21. Maryland	MD	L	27,978,316	147,098,784		175,077,100	6,509,748
22. Massachusetts	MA	L	49,405,458	439,468,495		488,873,953	15,641,723
23. Michigan	MI	L	32,669,884	216,111,821		248,781,705	2,844,117
24. Minnesota	MN	L	71,277,023	121,899,838		193,176,861	5,222,244
25. Mississippi	MS	L	11,614,546	46,945,586		58,560,132	2,461,672
26. Missouri	MO	L	15,591,926	184,928,461		200,520,387	9,069,156
27. Montana	MT	L	3,518,779	24,278,358		27,797,137	855,835
28. Nebraska	NE	L	5,980,275	45,493,824		51,474,099	647,786
29. Nevada	NV	L	9,458,875	62,558,032		72,016,907	1,777,736
30. New Hampshire	NH	L	6,352,595	76,128,189		82,480,784	3,264,471
31. New Jersey	NJ	L	45,729,157	443,378,496		489,107,653	10,887,045
32. New Mexico	NM	L	5,820,786	80,429,157		86,249,943	6,998,254
33. New York	NY	L	169,963,047	1,556,160,848		1,726,123,895	28,913,586
34. North Carolina	NC	L	21,619,314	209,048,241		230,667,555	5,788,220
35. North Dakota	ND	L	4,052,717	23,113,504		27,166,221	1,070,746
36. Ohio	OH	L	25,312,982	304,392,653		329,705,635	6,980,105
37. Oklahoma	OK	L	8,950,020	83,447,200		92,397,220	3,415,922
38. Oregon	OR	L	10,010,587	105,727,209		115,737,796	2,305,343
39. Pennsylvania	PA	L	38,791,986	326,319,083		365,111,069	9,979,930
40. Rhode Island	RI	L	4,094,849	41,956,931		46,051,780	1,899,732
41. South Carolina	SC	L	12,118,492	120,009,320		132,127,812	2,548,876
42. South Dakota	SD	L	12,887,961	51,340,918		64,228,879	408,725
43. Tennessee	TN	L	13,721,128	119,632,610		133,353,738	2,819,737
44. Texas	TX	L	120,553,266	787,590,811		908,144,077	26,242,111
45. Utah	UT	L	8,013,469	62,191,593		70,205,062	2,996,492
46. Vermont	VT	L	1,970,054	23,494,668		25,464,722	347,807
47. Virginia	VA	L	49,220,813	265,493,562		314,714,375	14,497,877
48. Washington	WA	L	34,401,757	263,324,525		297,726,282	7,005,577
49. West Virginia	WV	L	1,960,756	26,819,146		28,779,902	556,198
50. Wisconsin	WI	L	14,509,831	100,026,975		114,536,806	5,000,267
51. Wyoming	WY	L	2,289,912	29,927,341		32,217,253	47,672
52. American Samoa	AS	N					
53. Guam	GU	L	4,395	6,491,309		6,495,704	
54. Puerto Rico	PR	N	72,512	2,700		75,212	
55. U.S. Virgin Islands	VI	L	15,364			15,364	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	653,105	164,571		817,676	
58. Aggregate Other Aliens	OT	XXX	4,682,346	712,591		5,394,937	
59. Subtotal	XXX		1,348,281,800	10,214,990,980		11,563,272,780	300,467,267
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		61,043			61,043	
94. Aggregate or other amounts not allocable by State	XXX		610,869			610,869	
95. Totals (Direct Business)	XXX		1,348,953,712	10,214,990,980		11,563,944,692	300,467,267
96. Plus Reinsurance Assumed	XXX		956,947,553			956,947,553	
97. Totals (All Business)	XXX		2,305,901,265	10,214,990,980		12,520,892,245	300,467,267
98. Less Reinsurance Ceded	XXX		416,318,482			416,318,482	
99. Totals (All Business) less Reinsurance Ceded	XXX		1,889,582,783	10,214,990,980		12,104,573,763	300,467,267
DETAILS OF WRITE-INS							
58001.	XXX		4,682,346	712,591		5,394,937	
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		4,682,346	712,591		5,394,937	
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
- 2. R - Registered - Non-domiciled RRGs.....
- 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
- 4. Q - Qualified - Qualified or accredited reinsurer.....
- 5. N - None of the above - Not allowed to write business in the state..... 4

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 OH LP (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 Estates Ltd.(India)
 Max I Ltd. (IND)
 Max Assets Services 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 II LLC (DE)
 MSSDF II Member LLC (DE)
 Madison Square Structured Debt Fund II LP (DE)
 MSSDF REIT II (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)
 MSSDF -OFCB Hanover 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)

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

NYL Investors LLC

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)
Madison -IND LNDL Tabor Road NJ 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

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 Strategic Bonds Portfolio (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 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)
	Mackay Shields Series Fund Managing Member LLC (DE)
	Mackay Shield Series Fund (DE)
	Emerging Markets Sovereign Debt (Hard Currency Series (DE)
	Emerging Markets Sovereign Debt – Local Currency Series (DE)
	Emerging Markets Corporate Debt – Investment Grade Series (DE)
	Emerging Markets Corporate Debt – High Yield Series (DE)
	Structured Products Opportunities Series (DE)
	Mackay Shields Emerging Markets Sovereign Debt Feeder 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)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<p>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) Apogem Umbrella (Cayman Islands) Apogem Direct Lending Nighthawk Fund (Cayman Islands) Apogem US Direct Lending Limited I (Cayman Islands) MCF Senior Debt Fund – 2020 LP (CYM) Montpelier Carry Parent, LLC (DE) Montpelier Carry, LLC (DE) Montpelier GP, LLC (DE) Montpelier Fund, L.P. (DE) MCF Mezzanine Carry I LLC (DE) MCF Mezzanine Fund I LLC (DE) MCF PD Fund GP LLC (DE) MCF PD Fund LP (DE) MCF Senior Debt Funds 2019-I GP LLC (DE) MCF Senior Debt Fund 2019-I LP (DE) Warwick Seller Representative, LLC (DE) New York Life Capital Partners III GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar, L.P. (DE) New York Life Capital Partners IV, L.P. (DE) GoldPoint Core Opportunities Fund, L.P. (DE) GoldPoint Core Opportunities Fund II L.P. (DE) GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE) GoldPoint Mezzanine Partners IV GenPar, LP (DE) GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE) GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”) GPP Mezz IV A Blocker LP (DE) (“GPPMBA”) GPP Mezz IV A Preferred Blocker LP (DE) GPP Mezz IV B Blocker LP (DE) (“GPPMBB”) GPP Mezz IV C Blocker LP (DE) (“GPPMBC”) GPP Mezz IV D Blocker LP (DE) (“GPPMBD”) GPP Mezz IV E Blocker LP (DE) GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezz IV F Blocker LP (DE) GPP Mezz IV G Blocker LP (DE) GPP Mezz IV H Blocker LP (DE) GPP Mezz IV I Blocker LP (DE) GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM) GoldPoint Partners Co-Investment V GenPar GP LLC (DE) GoldPoint Partners Co-Investment V GenPar, L.P. (DE) GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V - ECI Aggregator LP (DE)</p>	<p>GPP V G Blocker Holdco LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) GoldPoint Partners Private Debt Offshore V, LP (CYM) GPP Private Debt V RS LP (DE) GoldPoint Partners Private Debt V GenPar, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP PD V A Blocker LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE) GPP PD V B Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada V GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN) GoldPoint Partners Canada III GenPar Inc (CAN) GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) GoldPoint Partners Co-Investment VI GenPar, LP (DE) GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE) GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GPP VI Blocker F LLC (DE) GPP VI Blocker G LLC (DE) GPP VI Blocker H LLC (DE) GPP VI Blocker I LLC (DE) Apogem Co-Invest VII GenPar, GP LLC (DE) Apogem Co-Invest VII GenPar, LP (DE) Apogem Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Canada II GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund II, L.P. (CAN)</p>
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
 NYLIM Mezzanine Partners II GenPar, LP (DE)
 NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
 NYLCAP Mezzanine Partners III GenPar, LP (DE)
 NYLCAP Mezzanine Partners III, LP (DE)
 NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
 NYLCAP Select Manager GenPar, LP (DE)
 NYLCAP Select Manager II GenPar GP, LLC (DE)
 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)
 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)
 Evolence 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)

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)

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

	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)		Curzon Capital Partners IV Sarl (LUX) CCP IV IREF 1 Holding Sarl (LUX) CCP IV IREF 1 (ITA) CCP IV IREF 2 Holding Sarl (ITA) CCP IV Bolt 1 Sarl (LUX) Stratford City Offices Jersey Unit Bolt Nominee 1 Limited
	EPISO 4 (GP) LLP (UK) EPISO 4 Incentive Partners LLP (GBR)	(UK)	Bolt Nominee 2 Limited
	CCP 5 Co-Investment LLP (GBR) Tristan Capital Limited (GBR)	(UK)	
	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)		CCP IV Bolt 2 Sarl (LUX) CCP IV Erneside Holding Sarl (ITA) CCP IV Erneside Sarl (LUX) CCP IV France Investments Sarl (LUX) OPPCI CCP IV France Investments
	Curzon Capital Partners III (GP) Limited (GBR) CCP III (GP) LLP (GBR) Curzon Capital Partners III LP (LUX)	(FRA)	
	CCP III (GP) LLP (GBR) Curzon Capital Partners III LP (LUX)	(FRA)	SCI Escape Cordeliers
	CCP III Ollerton Sarl (LUX)		CCP IV Omagh Sarl (LUX)
	Curzon Capital Partners III Sarl (LUX)		CCP IV Garden Tower Holding Sarl (LUX)
	CCP III UK Shopping Sarl (LUX) PR Kettering Limited (UK) CCP III Shopping Eastleigh Sarl	Company Company Limited (UK)	CCP IV Solvent Sarl (LUX) The Forum, Solent, Management
(LUX)			SBP Management Limited (UK)
Limited (UK)	White River Developments		CCP IV Kent Holding Sarl (LUX)
	CCP III Shopping Folkstone Sarl		CCP IV Kent Sarl (LUX)
(LUX)			CCP IB (GP) Sarl CCP IV Kerin Luxembourg Sarl (PUX)
	CCP III Austria Sarl (LUX)		CCP IV SCSp (LUX)
	CCP III Shopolis Sarl (LUX)		Kerin Holding Sarl (LUX)
	CCP III Polska Holding Sarl (LUX)		CCP IV UK Holding Sarl (Lux)
(NLD)	CCP III Netherlands Holding BV	Sarl (LUX)	Cardiff Gate RP Limited
z.o.o. Sarl (POL)	Nova Investment Sp.	Limited Sarl (LUX)	Rotherham Foundry RP
	CCP III Falcon Holding Sarl (LUX)		Warrington Riverside RP
	Stadtgalerie Written GmbH (DEU)	Limited Sarl (LUX)	
	Stadtgalerie Written Marketing		Birmingham Ravenside RP
GmbH (DEU)		Limited RP Limited Sarl (LUX)	
	CCP III Castle Holding Sarl (LUX)		Walsall Bescot RP Limited
	Fieldcustom Sarl (LUX)	Sarl (LUX)	
	CCP III Dartford JV Sarl (LUX)		RW Sofas Limited Sarl
	CCP III Dartford I Sarl (LUX)	(LUX)	Milton Keynes RP Limited
	Curzon Capital Partners IV GP (GBR)	Sarl	Bangor Springhill RP
	CCP IV (GP) LLP (GBR)	Limited Sarl (LUX)	
	CCP IV Incentive Partners LP (GBR)		Warrington Pinners Brow
	Curzon Capital Partners IV LP (GBR)	RP Limited Sarl (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)

	Bolton Central RP Limited		EPISO 4 Armando
Sarl (LUX)		Westwijk BV (NLD)	
	EPISO 3 Incentive Partners (GP) Limited (GBR)		EPISO 4 Armando
	EPISO 3 Incentive Partners LP (GBR)	Diemerplien BV (NLD)	
	EPISO 3 GP LLP (GBR)		EPISO 4 Armando
(GBR)	European Property Investors Special Opportunities 3 LP	Ridderhof BV (NLD)	
			EPISO 4 Armando
	EPISO 4 GP II Sarl (LUX)	Zijdelwaard BV (NLD)	
	EPISO 4 Student Housing SCSp (LUX)		EPISO 4 Twilight GP Limited (UK)
	EPISO 4 GP LLP (GBR)		EPISO 4 Twilight LP (UK)
	European Property Investors Special Opportunities 4 LP (		Twilight PRS Eclipse 110 DAC
UK)		(IRL)	
	EPISO 4 Caesar Holding Sarl		Twilight Finance DAC (IRL)
	Trophy Value Added Fund		Twilight Ireland PRS Properties
	EPISO 4 Luxembourg Holding Sarl (LUX)	Eclipse DAC (IRL)	
	EPISO 4 Leo Holding Sarl (LUX)		EPISO 4 West Holding Sarl (LUX)
	EPISO 4 Leo Management BV		EPISO 4 Antrim Sarl (LUX)
(NLD)			EPISO 4 Banbridge Sarl (LUX)
BV (NLD)	EPISO 4 Leo Amersfoort Office		EPISO 4 France Investments Sarl (LUX)
			OPPCI EPISO 4 France Investments (FRA)
(NLD)	EPISO 4 Leo Metropolestraat BV	(1share held by SCI VDF)	
			SAS VDF (FRA)
	EPISO 4 Leo Leidsestraat BV		SCI VDF (FRA)
(NLD)			CCP 5 Pool Partnership GP Limited (NJ)
	EPISO 4 Leo Koperwiekplein BV		CCP 5 Pool Partnership SLP (NJ)
(NLD)			CCP 5 GP LLP (GBR)
	EPISO 4 Leo Raaks BV (NLD)		Curzon Capital Partners 5 Long-Life LP (GBR)
	EPISO 4 Leo Westwal BV (NLD)		CCP 5 (GP) Sarl (LUX)
	EPISO 4 Leo Marikenstraat BV		CCP 5 LL GP Sarl (LUX)
(NLD)			Curzon Capital Partners 5 Long Life SCSp (LUX)
	EPISO 4 Leo Oudkerhof BV		CCP 5 Feeder GP Sarl (LUX)
(NLD)			CCP 5 Feeder SCSp (LUX)
	EPISO 4 Leo Properties BV (NLD)		EPISO 5 Incentive Partners GP Limited (NJ)
	EPISO 4 Leo ST Properties BV		EPISO 5 Incentive Partners SLP (NJ)
(NLD)			EPISO 5 (GP) Sarl (LUX)
	Powilse Power Station BV (NLD)		European Property Investors Special Opportunities 5 SCSp-
	EP Office 1 Spzoo (POL)	SICAV-SIF (LUX)	
	EP Office 2 Spzoo (POL)		EPISO 5 Co-Investment SCSp (LUX)
	EP Retail Spzoo (POL)		EPISO 6 (GP) LLP (LUX)
	EP Apartments Spzoo (POL)		EPISO 6 Co-Investment SCSp (LUX)
	EP Hotel Spzoo (POL)		European Property Investors Special Opportunities 6
	EPISO 4 Seed Holding Sarl (LUX)	SCSP (LUX)	
	EPISO 4 Seed Sarl (LUX)		EPISO 6 Luxembourg Holding Sarl (LUX)
	EPISO 4 Flower Holding Sarl (LUX)		EPISO 6 Spectre JV Sarl (LUX)
	EPISO 4 Flower Sarl (LUX)		EPISO 6 Spectre 1 Holding Sarl
	EPISO 4 Armando Holding Sarl (LUX)	(LUX)	
	EPISO 4 Armando Holding BV (NLD)	(LUX)	EPISO 6 Spectre 2 Holding Sarl

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)

(LUX)	EPISO 6 Spectre 3 Holding Sarl	Holdings Limited (Jersey)	Raag Kings Cross
	EPISO Terina Holding Sarl (LUX)		Raag Kings
	EPISO 6 Romeo 2 Holding Sarl (LUX)	Cross Hotel Limited (Jersey)	QMK
	Montague 1 Sarl (LUX)		
	EPISO 6 Moomin Holding Sarl (LUX)	KX Limited (UK)	Raaq Paddington
	EPISO 6 Siem Holding Sarl (LUX)		
	EPISO 6 Siem Sarl (LUX)	Holdings Limited (Jersey)	Raag
Sarl (Jersey)	EPISO 6 Panther (Jersey) GP Limited	Paddington Hotel Limited (Jersey)	QMK
(Jersey)	EPISO 6 Panther (Jersey) JV SLP	Paddington Limited (UK)	
	EPISO 6 Panther (Jersey)	Holdings Limited (Jersey)	Raag Canary Wharf
Holdco Limited (Jersey)	EPISO 6 Panther	Wharf Limited (UK)	QMK Canary
Property Limited (Jersey)	RAAG Hotels	Limited (Jersey)	Raag Shoreditch
Limited (Jersey)	QMK Pub	Shoreditch Limited (UK)	QMK
Westminster Limited (UK)	RAAG OBS	(Jersey)	Raag Aberdeen
Limited (Jersey)	QMK	Limited (UK)	QMK Management
OBS Limited (IRL)	Raag Dublin	Jersey	Raag P2 Limited
Limited (Jersey)	QMK		
Dublin Limited (IRE)	Raag		TIPS One Incentive Partners GP Limited (NJ)
Kensington Holdings Limited (Jersey) ,	Valemet		TIPS One Incentive Partners SLP (NJ)
Holdings Limited (Jersey)	Raag		TIPS One GP Sarl (LUX)
Kensington Hotel Limited (Jersey)	QMK		Tristan Income Plus Strategy One SCSp (LUX)
Kensington Limited (UK)	Raag		TIPS One Alpha Holdings Sarl (LUX)
Westminster Holdings Limited (Jersey)	Raag		TIPS One Alpha PV I Sarl (LUX)
Westminster Hotel Limited (jersey)	QMK		TIPS One Alpha PV II Sarl (LUX)
Westminster Limited (UK)	Raag Liverpool		TIPS One Alpha PV III Sarl (LUX)
Street Holdings Limited (Jersey)	Raag		TIPS One Co-Investment GP Sarl (LUX)
Liverpool Street Hotel Limited (Jersey)	QMK		TIPS One Co-Investment SCSp (LUX)
Liverpool Street Limited (UK)			CCP IV (GP) LLP (GBR)
			Curzon Capital Partners IV (GP) Limited (GBR)
			CCP 5 GP LLP (GBR)
			CCP 5 Pool Partnership GP Limited (NJ)
			CCP 5 Pool Partnership SLP (NJ)
			Tristan Capital Partners Asset Management Limited (GBR)
			TCP France
			TCP NL BV
			TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)
			TCP Co-Investment (GP) S.à.r.l. (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)

TCP Co-Investment SCSp (LUX)	Candriam Bonds Credit Alpha (LUX)
TCP Incentive Partners SCSP (LUX)	Candriam Bonds Emerging Debt Local Currencies (LUX)
TCP Incentive Partners (GP) S.à.r.l. (LUX)	Candriam Bonds Emerging Markets
German Property Performance Partners Investors Feeder	Candriam Bonds Emerging Markets Corporate
Verwaltungs GmbH (DEU)	Candriam Bonds Emerging Markets Total Return (LUX)
EPISO 4 (GP) S.à.r.l. (LUX)	Candriam Bonds Euro Long Term (LUX)
EPISO 4 SCSP (LUX)	Candriam Bonds International (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)	Candriam Diversified Futures (BEL)
EPISO 4 Student Housing SCSP (LUX)	Candriam Equities L (LUX)
KTA Holdco (LUX)	Candriam Equities L EMU Innovation (LUX)
Kartesia Management SA (LUX)	Candriam Equities L Meta Globe (LUX)
Kartesia UK Ltd. (GBR)	Candriam Equities L Risk Arbitrage Opportunities (LUX)
Kartesia Belgium (BEL)	Candriam GF (LUX)
Kartesia Credit FFS (FRA)	Candriam GF AUSBIL Global Essential Infrastructure (LUX)
Kartesia GP III (LUX)	Candriam GF AUSBIL Global Small Cap (LUX)
Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)	Candriam GF Short Duration US High Yield Bonds (LUX)
Kartesia Securities (LUX)	Candriam GF US Corporate Bonds (LUX)
Kartesia III Topco S.à.r.l. (LUX)	Candriam GF US High Yield Corporate Bonds (LUX)
Kartesia GP IV (LUX)	Candriam Impact One (LUX)
Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)	Candriam L (LUX)
Kartesia Securities IV (LUX)	Candriam L Dynamic Asset Allocation (LUX)
Kartesia Securities IV Topco S.à.r.l. (LUX)	Candriam L Multi-Asset Income & Growth (LUX)
Kartesia Master GP (LUX)	Candriam L Multi-Asset Premia (LUX)
Kartesia Credit Opportunities V Feeder SCS (LUX)	Candriam M (LUX)
Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)	Candriam M Global Trading (LUX)
KASS Unleveled S.à.r.l. (LUX)	Candriam M Impact Finance (LUX)
KSO I Topco S.à.r.l. (LUX)	Candriam M Multi Strategies (LUX)
Kartesia Credit Opportunities V SCS (LUX)	Candriam Multi-Strategies (FRA)
Kartesia Securities V S.à.r.l. (LUX)	Candriam Sustainable (LUX)
Candriam Luxco S.à.r.l. (LUX)	Candriam Sustainable Bond Global (LUX)
Candriam Luxembourg (LUX)	Candriam Sustainable Bond Global Convertible
Candriam Belgium (BEL)	Candriam Sustainable Bond Impact (LUX)
Candriam France (FRA)	Candriam Sustainable Equity Future Mobility (LUX)
Candriam Monétaire SICAV (FRA)	Candriam World Alternative (LUX)
Candriam Switzerland LLC (CHE)	Candriam World Alternative Alphamax (LUX)
Candriam GP (LUX)	Cleome Index Euro Long Term Bonds (LUX)
Cordius (LUX)	Cleome Index World Equities (LUX)
Cordius CIG (LUX)	NYLIM GF (Luxembourg)
IndexIQ (LUX)	NYLIM GF AUSBIL Global Essential Infrastructure
IndexIQ Factors Sustainable Corporate Euro Bond (LUX)	NYLIM GF AUSBIL Global Small Cap
IndexIQ Factors Sustainable EMU Equity (LUX)	NYLIM GF US Corporate Bonds
IndexIQ Factors Sustainable Europe Equity (LUX)	NYLIM GF US High Yield Corporate Bonds
IndexIQ Factors Sustainable Japan Equity (LUX)	Paricor (LUX)
IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)	Paricor Patrimonium (LUX)
Candriam Absolute Return (LUX)	Ausbil Investment Management Limited (AUS)
Candriam Absolute Return Equity Market Neutral (LUX)	Ausbil Australia Pty. Ltd. (AUS)
Candriam Bonds (LUX)	Ausbil Asset Management Pty. Ltd. (AUS)
Candriam Bonds Capital Securities (LUX)	Ausbil Global Infrastructure Pty. Limited (AUS)

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

New York Life Investment Management Holdings LLC (continued)

Ausbil Investment Management Limited Employee Share Trust (AUS)

Ausbil IT - Ausbil Global SmallCap Fund (AUS)

Ausbil IT - Ausbil Long Short Focus Fund (AUS)

NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
 REEP-IND Continental NC LLC (DE)
 LRC-Patriot, LLC (DE)
 REEP-LRC Industrial LLC (DE)
 REEP-IND Forest Park NJ LLC (DE)
 FP Building 4 LLC (DE)
 FP Building 1-2-3 LLC (DE)
 FP Building 17, LLC (DE)
 FP Building 20, LLC (DE)
 FP Mantua Grove LLC (DE)
 FP Lot 1.01 LLC (DE)
 REEP-IND NJ LLC (DE)
 NJIND JV LLC (DE)
 NJIND Hook Road LLC (DE)
 NJIND Bay Avenue LLC (DE)
 NJIND Bay Avenue Urban Renewal LLC (DE)
 NJIND Corbin Street LLC (DE)
 REEP-MF Cumberland TN LLC (DE)
 Cumberland Apartments, LLC (TN)
 REEP-MF Enclave TX LLC (DE)
 REEP-MF Marina Landing WA LLC (DE)
 REEP-SP Marina Landing LLC (DE)
 REEP-MF Mira Loma II TX LLC (DE)
 Mira Loma II, LLC (DE)
 REEP-MF Summitt Ridge CO LLC (DE)
 REEP-MF Woodridge IL LLC (DE)
 Centerpointe (Fairfax) Holdings LLC (DE)
 REEP-OFC 575 Lex NY LLC (DE)
 REEP-OFC 575 Lex NY GP LLC (DE)
 Maple REEP-OFC 575 Lex Holdings LP (DE)
 Maple REEP-OFC 575 Lex Owner LLC (DE)
 REEP-RTL SASI GA LLC (DE)
 REEP-RTL Bradford PA LLC (DE)
 REEP-RTL CTC NY LLC (DE)
 REEP-OFC 5005 LBJ Freeway TX LLC (DE)
 5005 LBJ Tower LLC (DE)
 REEP-OFC/RTL MARKET ROSS TX LLC (DE)
 MARKET ROSS TX JV LLC (DE)
 MARKET ROSS TX GARAGE OWNER LC (DE)
 MARKET ROSS TX OFFICE OWNER LLC (DE)
 MARKET ROSS TX RETAIL OWNER LLC (DE)
 REEP-OFC Mallory TN LLC (DE)
 3665 Mallory JV LLC (DE)
 REEP-OFC WATER RIDGE NC LLC (DE)
 REEP-OFC 2300 Empire LLC (DE)
 REEP-MF Wynnewood PA LLC (DE)
 Wynnewood JV LLC (DE)
 REEP-MU Fayetteville NC LLC (DE)

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

STATEMENT AS OF SEPTEMBER 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)	*
.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	

STATEMENT AS OF SEPTEMBER 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)	*
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	NO	
							2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 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	

STATEMENT AS OF SEPTEMBER 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)	*
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MIN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	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	

STATEMENT AS OF SEPTEMBER 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)	*
							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-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	REEP-NPD ROMULUS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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
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							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC Westory DC LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
					0001742549		MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	94.590	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SIW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	50.000	New York Life Insurance Company	NO	
							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)	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP (Delaware)	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP (Delaware)	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	75.000	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Ltd. (India) Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	NO	
							Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Pvt.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates 128 Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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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							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.								
							Seguros Monterrey New York Life, S.A. de C.V. ....	.MEX.....	IA.....	New York Life Enterprises LLC	Ownership.....	99.998	New York Life Insurance Company	NO.....	
							Administradora de Conductos SMNYL, S.A. de C.V. ....	.MEX.....	IA.....	NYL Worldwide Capital Investments	Ownership.....	0.002	New York Life Insurance Company	NO.....	
							Agencias de Distribucion SMNYL, S.A. de C.V. ....	.MEX.....	NIA.....	Seguros Monterrey New York Life, S.A. de C.V.	Ownership.....	99.000	New York Life Insurance Company	NO.....	
							Agencias de Distribucion SMNYL, S.A. de C.V. ....	.MEX.....	NIA.....	Seguros Monterrey New York Life, S.A. de C.V.	Ownership.....	99.000	New York Life Insurance Company	NO.....	
							Inmobiliaria SMNYL, S.A. de C.V. ....	.MEX.....	NIA.....	Seguros Monterrey New York Life, S.A. de C.V.	Ownership.....	99.000	New York Life Insurance Company	NO.....	
							Inmobiliaria SMNYL, S.A. de C.V. ....	.MEX.....	NIA.....	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership.....	1.000	New York Life Insurance Company	NO.....	
			26-1483563				Eagle Strategies LLC .....	.DE.....	NIA.....	NVLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			13-3853547				New York Life Capital Corporation .....	.DE.....	NIA.....	NVLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			13-3808042		0001033244		New York Life Trust Company .....	.NY.....	NIA.....	NVLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			27-0145686		0000071637		NYLIFE Securities LLC .....	.DE.....	NIA.....	NVLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			13-3929029				NYLINK Insurance Agency Incorporated .....	.DE.....	NIA.....	NVLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NYLUK I Company .....	.GBR.....	NIA.....	NVLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NYLUK II Company .....	.GBR.....	NIA.....	NYLUK I Company	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Gresham Mortgage .....	.GBR.....	NIA.....	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							W Construction Company .....	.GBR.....	NIA.....	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							WUT .....	.GBR.....	NIA.....	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							WIM (AIM) .....	.GBR.....	NIA.....	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NYL Investors (U.K.) Limited .....	.GBR.....	NIA.....	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NYL Investors REIT Manager LLC .....	.DE.....	NIA.....	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NYL Investors NCVAD II GP, LLC .....	.DE.....	NIA.....	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MNCVAD II-MF HENLEY CA LLC .....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MNCVAD II-SP HENLEY JV LLC .....	.DE.....	NIA.....	MNCVAD II-MF HENLEY CA LLC	Ownership.....	90.000	New York Life Insurance Company	NO.....	
							MNCVAD II-SP HENLEY OWNER LLC .....	.DE.....	NIA.....	MNCVAD II-SP HENLEY JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MNCVAD II-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- HOLIDAY 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.....	
			93-2306247				MSSDF II GP LLC .....	.DE.....	NIA.....	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			93-2469180				Madison Square Structured Debt Fund II LP .....	.DE.....	NIA.....	MSSDF II Member LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	

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

SCHEDULE Y

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			92-2421807				MSSDF REIT II LLC	DE	NIA	Madison Square Structured Debt Fund II LP	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	
			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	
							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	
			93-2600376				MSSDF-OFB Hanover 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	

STATEMENT AS OF SEPTEMBER 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)	*
							MIREF Fremont Distribution Center, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Century, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Newport Commons, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Northsight, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Riverside, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Corporate Woods, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Bartons Lodge Apartments, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	90.000	New York Life Insurance Company .....	..NO.....	
							MIREF 101 East Crossroads, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							101 East Crossroads, LLC .....	..DE.....	..NIA.....	MIREF 101 East Crossroads, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Hawthorne, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Auburn 277, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Sumner North, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Wellington, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MIREF Warner Center, LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-MF Duluth GA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-OFC Centerstone I CA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-OFC Centerstone III CA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-MOB Centerstone IV CA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-OFC Centerpoint Plaza CA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			47-2279230				MADISON-IND Logistics NC LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			47-2283899				MCPF-LRC Logistics LLC .....	..DE.....	..NIA.....	MADISON-IND Logistics NC LLC	Ownership.....	90.000	New York Life Insurance Company .....	..NO.....	
							MADISON-MF Desert Mirage AZ LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-OFC One Main Place OR LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-IND Fenton MO LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-IND Hitzert Roadway MO LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-MF Hoyt OR LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			47-5172577				MADISON-RTL Clifton Heights PA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-IND Locust CA LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			47-5640009				MADISON-OFC Weston Pointe FL LLC .....	..DE.....	..NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							MADISON-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.....	
							MADISON-IND LNDR TABOR ROAD NJ LLC (Delaware) .....	..DE.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							New York Life Investment Management Asia Limited .....	..CYM.....	..NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Holdings LLC .....	..CYM.....	..NIA.....	Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	

STATEMENT AS OF SEPTEMBER 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)	*
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467			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	
							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	
			45-3041041		0001532022			IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	New York Life Insurance Company	NO	
							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	New York Life Insurance Company	NO	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130			DE	NIA	MackKay Shields 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	

STATEMENT AS OF SEPTEMBER 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
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			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	
			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	
			82-1715543				MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0633343				MackKay Shields Long/Short Fund (Master)	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MackKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-0605318				MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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
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					0001811009		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	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Europe Investment Management Limited	IRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	NO	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	MackKay Shields LLC	Ownership	67.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561816				MackKay Shields Series Fund Managing Member LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MackKay Shields Series Fund	DE	NIA	MackKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539890				Emerging Markets Sovereign Debt - Hard Currency Series	DE	NIA	MackKay Shields Series Fund	Ownership	100.000	New York Life Insurance Company	NO	
			92-3544137				Emerging Markets Sovereign Debt - Local Currency Series	DE	NIA	MackKay Shields Series Fund	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559916				Emerging Markets Corporate Debt - Investment Grade Series	DE	NIA	MackKay Shields Series Fund	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540548				Emerging Markets Corporate Debt - High Yield Series	DE	NIA	MackKay Shields Series Fund	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Structured Products Opportunities Series	DE	NIA	MackKay Shields Series Fund	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540205				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MackKay Shields Emerging Markets Sovereign Debt Feeder 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	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	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	

13.10

STATEMENT AS OF SEPTEMBER 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)	*
			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
							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	
							Apogem Umbrella (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Nighthawk Fund (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			37-1749427				Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2042988				Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
							New York Life Insurance and Annuity Corporation	DE	NIA	Corporation	Ownership	33.330	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF PD Fund GP LLC	DE	NIA	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	

STATEMENT AS OF SEPTEMBER 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)	*
							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 (GPMBA)	..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 (GPMBB)	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV C Blocker LP (GPMBC)	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV D Blocker LP (GPMBD)	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV E Blocker LP	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV ECI Aggregator LP	..DE.....	..NIA.....	GPP Mezz IV E Blocker LPP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV F Blocker LP	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV G Blocker LP	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV H Blocker LP	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Mezz IV I Blocker LP	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	..CYM.....	..NIA.....	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Co-Investment V GenPar GP LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Co-Investment V GenPar, L.P.	..DE.....	..NIA.....	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001670563	0001133639	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.....	
					4643807	0001406803	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.....	
						0001483922	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.....	
						0001483922	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.....	
					0001415996		GPP PD V A Blocker, LLC	..DE.....	..NIA.....	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	..NO.....	
					0001644721		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.....	

13.12

STATEMENT AS OF SEPTEMBER 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)	*
							GPP LuxCo V GP Sarl	.LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		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	
					0001712763		GoldPoint Partners Canada III GenPar, Inc	.CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	.CAN	NIA	GoldPoint Partners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada IV GenPar Inc	.CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	.CAN	NIA	GoldPoint Partners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	.DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VI GenPar, LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001712763		GoldPoint Partners Co-Investment VI LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							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	

STATEMENT AS OF SEPTEMBER 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)	*
							GPP VI Blocker G LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		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	
					0001483925		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	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. (Mauritius) LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
							New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
							NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolve Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolve Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolve Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							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	

13, 14

STATEMENT AS OF SEPTEMBER 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)	*
							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
					0001368975		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		0001489910		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	
					0001368975	0001562375	PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177				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			0001646588	PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710			0001762448	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	0001374891	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			0001442524	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	0001537995	Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001576987	PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987	0001595889		DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

13.15

STATEMENT AS OF SEPTEMBER 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
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			46-2714292			0001635254	PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001657189	PASCFPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581			0001711424	PASCFPEF VI Carry, LLC	DE	NIA	PASCFPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCFPEF 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	PASCFPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCFPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		PASCFPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCFPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189	0001711426	Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCFPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		PASCFPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCFPEF VII Carry, LLC	DE	NIA	PASCFPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCFPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCFPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCFPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		PASCFPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809			0001514824	PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCFPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282		3835342		PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCFPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465		3835351		APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069		3835342		Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209		3835351		Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							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			0001646590	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, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
						0001656546	PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

SCHEDULE Y
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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
					0001660017		PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
					0001691962		PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001721164		PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710		0001103598		RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RidgeLake Co-Investment Partners, LP	DE	NIA	RidgeLake Partners, LP	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WIFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803	0000914898	Workforce Housing Fund I - 2007, LP	DE	NIA	WIFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
					3663273		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	DE	NIA	IndexIQ Holdings Inc.	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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
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			02-0811753		0001415996	IndexIQ Trust	IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
						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 US Large Cap ETF	IQ US Large Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.200	New York Life Insurance Company	NO	
						IQ US Small Cap ETF	IQ 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	
						IQ Healthy Hearts ETF	IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	66.380	New York Life Insurance Company	NO	
						IQ Candriam International Equity ETF	IQ Candriam International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	91.900	New York Life Insurance Company	NO	
						IQ Candriam U.S. Mid Cap Equity ETF	IQ Candriam 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 US Large Cap Equity ETF	IQ Candriam 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	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	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	New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings II International	New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
						Candriam Group	Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
						CGH UK Acquisition Company Limited	CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Partners (GP) Limited	Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Partners LP	Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Pool Partners (GP) Limited	Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Pool Partners LP	Tristan Equity Pool Partners LP	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners Holdings Limited	Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
						TIPS One Co-Investment GP Sarl	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	TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Incentive Partners (GP) Sarl	TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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)	*
							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	
							EPISO 3 Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 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	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	.GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							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 III LP	.LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Ollerton Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III UK Shopping Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							PR Kettering Limited	.GBR	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Eastleigh Sarl	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							White River Developments Limited	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Folkstone Sarl	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Austria Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	.LUX	NIA	CCP III Austria Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	10.000	New York Life Insurance Company	NO	
							CCP III Polska Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Netherlands Holding BV	.NLD	NIA	CCP III Polska Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Nova Investments Sp. z.o.o Sarl	.POL	NIA	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Falcon Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Stadtgalerie Written GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							Stadtgalerie Written Marketing GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Castle Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Fieldcoston Sarl	.LUX	NIA	CCP III Castle Holding Sarl	Ownership	94.900	New York Life Insurance Company	NO	
							CCP III Dartford JV Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Dartford I Sarl	.LUX	NIA	CCP III Dartford JV Sarl	Ownership	100.000	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	
							Curzon Capital Partners IV Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	.ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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)	*
							CCP IV IREF 2 Holding Sarl	.LUX	NIA	Curzon Capital Partners IV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	.GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	.GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	.GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	.GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Sarl	.LUX	NIA	CCP IV Erneside Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	.FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	.FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	.FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							CCP IV Omagh Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Garden Tower Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Solent Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV Kent Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kent Sarl	.LUX	NIA	CCP IV Kent Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl (PUX)		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	.LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Pinners Brow RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bolton Central RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 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 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	
							EPISO 4 Caesar Holding Sarl	.GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	.GBR	NIA	EPISO 4 Caesar Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	

13.20

STATEMENT AS OF SEPTEMBER 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
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							EPISO 4 Luxembourg Holding Sarl	.LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Holding BV (NLD)	.NLD	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Management BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Amersfoort Office BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Metropelestraat BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Leidsestraat BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Koperwiekplein BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Raaks BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Westwal BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Marikenstraat BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Oudkerhof BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Properties BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo ST Properties BV (NLD)	.NLD	NIA	EPISO 4 Leo Holding BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							Powilse Power Station BV (NLD)	.NLD	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EP Office 1 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Sarl	.LUX	NIA	EPISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Sarl	.LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding Coop	.NLD	NIA	EPISO 4 Armando Holding Sarl	Ownership	95.740	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding BV	.NLD	NIA	EPISO 4 Armando Holding Coop	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Westwijk	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Diemerpien	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Ridderhof	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Zijdelwaard	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	.GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	.GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight PRS Eclipse 110 DAC	.GBR	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Finance DAC	.IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	.IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	.LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	.LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	.FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	.FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	.FRA	NIA	SAS VDF	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	

13.21

STATEMENT AS OF SEPTEMBER 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
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							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	
							EPIISO 5 Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 5 Incentive Partners SLP	.NJ	NIA	EPIISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 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	EPIISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 5 Co-Investment SCSp	.LUX	NIA	EPIISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 (GP) LLP	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Co-Investment SCSp	.LUX	NIA	EPIISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp	.LUX	NIA	EPIISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Luxembourg Holding Sarl	.LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Spectre JV Sarl	.LUX	NIA	EPIISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Spectre 1 Holding Sarl	.LUX	NIA	EPIISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Spectre 2 Holding Sarl	.LUX	NIA	EPIISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Spectre 3 Holding Sarl	.LUX	NIA	EPIISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Terina Holding Sarl	.LUX	NIA	EPIISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Romeo 2 Holding Sarl	.LUX	NIA	EPIISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	.LUX	NIA	EPIISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Moomin Holding Sarl	.LUX	NIA	EPIISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Siem Holding Sarl	.LUX	NIA	EPIISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Siem Sarl	.LUX	NIA	EPIISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Panther GP Limited	.NJ	NIA	EPIISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Panther JV SLP	.NJ	NIA	EPIISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Panther Hodco Limited	.NJ	NIA	EPIISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 6 Panther Property Limited	.NJ	NIA	EPIISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	.NJ	NIA	EPIISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	.GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	.IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited	.NJ	NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Valenet Holdings Limited	.NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Hotel Limited	.NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	.GBR	NIA	Raag Kensington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	.NJ	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	.NJ	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	.NJ	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	.GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	.NJ	NIA	Raag Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	.GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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)	*
							Raag Paddington Holdings Limited	..NJ.....	..NIA.....	Raag Hotels Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Raag Paddington Hotel Limited	..NJ.....	..NIA.....	Raag Paddington Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							QMK Paddington Limited	..GBR.....	..NIA.....	Raag Paddington Hotel Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Raag Canary Wharf Holdings Limited	..NJ.....	..NIA.....	Raag Hotels Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							QMK Canary Wharf Limited	..GBR.....	..NIA.....	Raag Canary Wharf Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Raag Shoreditch Limited	..NJ.....	..NIA.....	Raag Hotels Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							QMK Shoreditch Limited	..GBR.....	..NIA.....	Raag Shoreditch Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Raag Aberdeen	..NJ.....	..NIA.....	Raag Hotels Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							QMK Management Limited	..GBR.....	..NIA.....	Raag Hotels Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Raag P2 Limited	..NJ.....	..NIA.....	Raag Hotels Limited	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.....	
							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.....	
							EPI SO 4 (GP) S.á.r.l.	..LUX.....	..NIA.....	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							EPI SO 4 SCSp	..LUX.....	..NIA.....	EPI SO 4 (GP) S.á.r.l.	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							EPI SO 4 (GP) II S.á.r.l.	..LUX.....	..NIA.....	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							EPI SO 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.....	94.892	New York Life Insurance Company	..NO.....	
							Candriam Belgium	..BEL.....	..NIA.....	Candriam Luxembourg	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Candriam France	..FRA.....	..NIA.....	Candriam Luxembourg	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Candriam Monétaire SICAV	..FRA.....	..NIA.....	Candriam Belgium	Ownership.....	2.580	New York Life Insurance Company	..NO.....	
							Candriam Monétaire SICAV	..FRA.....	..NIA.....	Candriam France	Ownership.....	2.150	New York Life Insurance Company	..NO.....	
							Candriam Monétaire SICAV	..FRA.....	..NIA.....	Cordius ClG	Ownership.....	0.010	New York Life Insurance Company	..NO.....	

13.23

STATEMENT AS OF SEPTEMBER 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)	*
							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.á.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.á.r.l.	.LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	.LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Luxembourg	Ownership	12.420	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	5.000	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	28.850	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg	Ownership	71.600	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	0.380	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	.LUX	NIA	Cordius CIG	Ownership	0.170	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.550	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	20.130	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	

13.24

STATEMENT AS OF SEPTEMBER 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)	*
							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.....	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	19.080	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.....	89.440	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Small Cap .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Small Cap .....	.LUX	NIA	New York Life Investment Management LLC	Ownership.....	99.990	New York Life Insurance Company	NO	
							Candriam GF Short Duration US High Yield Bonds .....	.LUX	NIA	Cordius CIG	Ownership.....	0.000	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.....	35.560	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.....	4.530	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 Money Market .....	.LUX	NIA	Candriam Luxembourg	Other.....	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro .....	.LUX	NIA	Candriam Money Market	Other.....	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA .....	.LUX	NIA	Cordius CIG	Other.....	0.410	New York Life Insurance Company	NO	
							Candriam Money Market Usd Sustainable .....	.LUX	NIA	Candriam Money Market	Other.....	0.000	New York Life Insurance Company	NO	
							Candriam Multi-Strategies .....	.FRA	NIA	Candriam Belgium	Ownership.....	16.570	New York Life Insurance Company	NO	
							Candriam Multi-Strategies .....	.FRA	NIA	Candriam France	Ownership.....	25.410	New York Life Insurance Company	NO	

13.25

STATEMENT AS OF SEPTEMBER 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)	*
							Candriam Multi-Strategies	.FRA	NIA	Candriam Luxembourg	Ownership	58.350	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	.FRA	NIA	Cordius CIG	Ownership	14.410	New York Life Insurance Company	NO	
							Candriam Sustainable	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	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	44.340	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	10.870	New York Life Insurance Company	NO	
							Candriam World Alternative	.LUX	NIA	Cordius CIG	Ownership	6.580	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	Cordius CIG	Ownership	14.390	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	
							NYLIM GF	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	51.200	New York Life Insurance Company	NO	
							NYLIM GF	.LUX	NIA	New York Life Investment Management LLC	Ownership	6.000	New York Life Insurance Company	NO	
							NYLIM GD	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.850	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYLIM GF US Corporate Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.090	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	.LUX	NIA	Cordius CIG	Ownership	0.020	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	80.130	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	.AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	.AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	.AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	.AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil IT - Ausbil Global SmallCap Fund	.AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	29.020	New York Life Insurance Company	NO	
							Ausbil IT Ausbil Long Short Focus Fund	.AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	21.980	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	.DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NVL LLC	.DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1724274				REEP-IND Continental NC LLC	.DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	

13.26

STATEMENT AS OF SEPTEMBER 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)	*
			46-3561738				LRC-Patriot, LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	NO	
			35-2496884				REEP-LRC Industrial LLC	DE	NIA	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Enclave TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3685 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	

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

AUGUST FILING

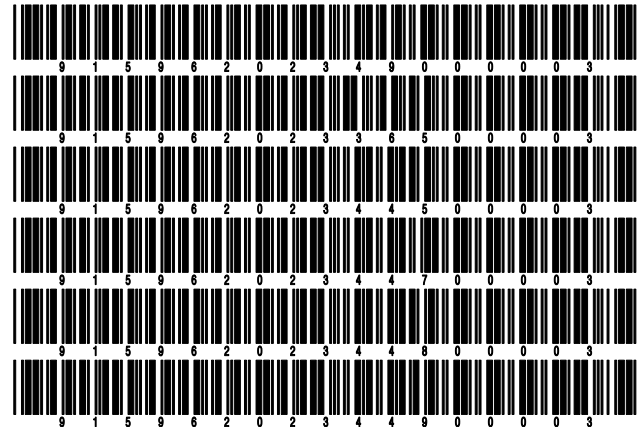
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 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. Administrative and other fees due and unpaid	1,343,468		1,343,468	1,359,099
2505. Amount due for undelivered securities	13,230	13,225	5	
2597. Summary of remaining write-ins for Line 25 from overflow page	1,356,698	13,225	1,343,473	1,359,099

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability	3,821,972	4,767,697
2505. Other payable	2,283,631	(1,186,832)
2506. Reserves required on certain group annuity separate accounts	815,684	
2597. Summary of remaining write-ins for Line 25 from overflow page	6,921,287	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	1,535,274	(3,175,737)	(3,137,599)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,535,274	(3,175,737)	(3,137,599)

STATEMENT AS OF SEPTEMBER 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	1,712,139	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	91,736,851	93,448,990
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	91,736,851	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	1,134,366,889	2,365,911,572
2.2 Additional investment made after acquisition	199,484,941	265,721,827
3. Capitalized deferred interest and other	14,140,613	7,149,765
4. Accrual of discount	5,898,665	10,204,945
5. Unrealized valuation increase (decrease)	(27,203,873)	3,575,000
6. Total gain (loss) on disposals	10	250
7. Deduct amounts received on disposals	1,496,546,104	1,410,636,499
8. Deduct amortization of premium and mortgage interest points and commitment fees	56,627	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	2,748,399	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)	15,371,549,625	15,544,213,510
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,371,549,625	15,544,213,510
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,371,549,625	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	144,228,841	690,904,852
2.2 Additional investment made after acquisition	228,526,146	162,957,835
3. Capitalized deferred interest and other		
4. Accrual of discount		14,230
5. Unrealized valuation increase (decrease)	(13,042,923)	28,060,383
6. Total gain (loss) on disposals	(3,116,969)	45,057,215
7. Deduct amounts received on disposals	104,967,540	635,476,297
8. Deduct amortization of premium and depreciation	42,300,251	50,959,270
9. Total foreign exchange change in book/adjusted carrying value	6,515,238	(18,333,939)
10. Deduct current year's other than temporary impairment recognized	45,047,459	26,228,987
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,486,954,963	3,316,159,880
12. Deduct total nonadmitted amounts	3,905,710	4,551,627
13. Statement value at end of current period (Line 11 minus Line 12)	3,483,049,254	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	15,346,232,754	20,267,778,716
3. Accrual of discount	153,750,226	159,813,211
4. Unrealized valuation increase (decrease)	(21,763,178)	(254,278,613)
5. Total gain (loss) on disposals	(17,220,065)	22,605,660
6. Deduct consideration for bonds and stocks disposed of	8,473,753,133	17,013,427,281
7. Deduct amortization of premium	54,215,211	76,788,621
8. Total foreign exchange change in book/adjusted carrying value	25,441,532	(357,914,366)
9. Deduct current year's other than temporary impairment recognized	45,149,202	86,738,776
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,439,549	38,604,913
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	102,017,522,798	95,101,759,526
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	102,017,522,798	95,101,759,526

STATEMENT AS OF SEPTEMBER 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)	63,363,742,036	23,237,358,929	23,557,605,557	173,262,082	62,852,309,467	63,363,742,036	63,216,757,490	62,674,135,959
2. NAIC 2 (a)	34,755,160,984	2,786,532,586	1,734,099,847	(306,219,843)	34,909,768,233	34,755,160,984	35,501,373,880	33,234,271,021
3. NAIC 3 (a)	2,479,044,666	82,760,308	78,206,804	(28,497,476)	2,442,618,642	2,479,044,666	2,455,100,694	2,412,617,176
4. NAIC 4 (a)	1,803,430,171	70,322,064	74,173,003	44,279,783	1,705,833,820	1,803,430,171	1,843,859,015	1,669,400,389
5. NAIC 5 (a)	291,990,771	3,305,771	29,600,548	5,366,905	229,876,627	291,990,771	271,062,899	238,377,535
6. NAIC 6 (a)	69,095,685	3,123,932	65,656,227	3,964,514	84,750,594	69,095,685	10,527,904	30,139,389
7. Total Bonds	102,762,464,313	26,183,403,590	25,539,341,986	(107,844,035)	102,225,157,383	102,762,464,313	103,298,681,882	100,258,941,469
PREFERRED STOCK								
8. NAIC 1	64,580			(6,871)	63,414	64,580	57,709	69,323
9. NAIC 2	15,038,985		61,757	(27,863)	15,186,689	15,038,985	14,949,365	15,069,052
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	28,099,881				28,466,154	28,099,881	28,099,881	34,080,427
14. Total Preferred Stock	43,203,446		61,757	(34,734)	43,716,257	43,203,446	43,106,955	49,218,802
15. Total Bonds and Preferred Stock	102,805,667,759	26,183,403,590	25,539,403,743	(107,878,769)	102,268,873,640	102,805,667,759	103,341,788,837	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 \$ 2,196,497,223 ; NAIC 2 \$ 193,725,479 ; NAIC 3 \$ 12,523,059 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	413,204,755	xxx	398,562,175	675,830	47,011

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 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	35,324,100	11,815,122
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(591,399)	(1,404,716)
6. Deduct consideration received on disposals	2,250,588,271	1,186,397,566
7. Deduct amortization of premium	17,294	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)	413,204,754	2,126,480,871
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	413,204,754	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	141,964,136
3. Unrealized Valuation increase/(decrease)	66,251,643
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(207,340,102)
6. Considerations received/(paid) on terminations	(155,621,023)
7. Amortization	(1,647,415)
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)	1,188,533,272
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	1,188,533,272

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)	(1,180,238)
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	8,220,774
3.14 Section 1, Column 18, prior year	181,533
	8,039,242
	8,039,242
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	8,220,774
3.24 Section 1, Column 19, prior year plus	181,533
3.25 SSAP No. 108 adjustments	8,039,242
	8,039,242
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)	(1,114,875)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(1,114,875)

STATEMENT AS OF SEPTEMBER 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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
949746K@9	Long Bond Replication	1.F	250,000,000	275,148,631	161,430,482	07/26/2021	04/19/2024	Bond Forward		(99,796,896)	0010EP-AN-8	AEP TEXAS INC	2.A FE	498,900	478,085
949746K@9	Long Bond Replication	1.F						Bond Forward			05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,323,790	4,230,283
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,817,775	1,684,982
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,316,392
949746K@9	Long Bond Replication	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,998,111	2,858,400
949746K@9	Long Bond Replication	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,649,561	1,590,699
949746K@9	Long Bond Replication	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA JACKSON NATIONAL LIFE GLOBAL FUNDI	2.A FE	748,533	720,600
949746K@9	Long Bond Replication	1.F						Bond Forward			46849L-TC-5	MONDELEZ INTERNATIONAL HOLDINGS NE	1.F FE	999,499	952,130
949746K@9	Long Bond Replication	1.F						Bond Forward			60920L-AF-1		2.B FE	1,049,720	1,014,216
949746K@9	Long Bond Replication	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY NEW YORK STATE ELECTRIC & GAS CORP	1.E FE	1,498,850	1,443,690
949746K@9	Long Bond Replication	1.F						Bond Forward			649840-CO-6		1.G FE	2,792,908	2,573,928
949746K@9	Long Bond Replication	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II PENSKE TRUCK LEASING COMPANY LP /	1.D FE	2,549,372	2,113,440
949746K@9	Long Bond Replication	1.F						Bond Forward			709599-BF-0	PTL F	2.B FE	999,690	980,830
949746K@9	Long Bond Replication	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,999	1,297,828
949746K@9	Long Bond Replication	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,044,246	1,922,572
949746K@9	Long Bond Replication	1.F						Bond Forward			784620-AE-9	SP POWERASSETS LTD SCENTRE GROUP TRUST 1 / SCENTRE GR	1.B FE	2,498,511	2,301,500
949746K@9	Long Bond Replication	1.F						Bond Forward			806213-AD-6		1.F FE	799,459	755,584
949746K@9	Long Bond Replication	1.F						Bond Forward			826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,700	407,832
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,710	771,792
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,641	1,375,320
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,935	431,303
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD VOLKSWAGEN GROUP OF AMERICA FINANC	1.G FE	1,349,296	1,283,567
949746K@9	Long Bond Replication	1.F						Bond Forward			928668-BB-7		2.A FE	199,950	185,252
949746K@9	Long Bond Replication	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,867	562,704
949746K@9	Long Bond Replication	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,199,575
949746K@9	Long Bond Replication	1.F						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,938,573
949746K@9	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,072,108
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,102,698
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,322,595
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	3,655,781
949746K@9	Long Bond Replication	1.F						Bond Forward			34489*-AA-7		1.F FE	900,000	869,556
949746K@9	Long Bond Replication	1.F						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,699,607
949746K@9	Long Bond Replication	1.F						Bond Forward			37636#-AL-4	GIVALDAN UNITED STATES INC	2.C	8,000,000	7,696,830
949746K@9	Long Bond Replication	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	965,213
949746K@9	Long Bond Replication	1.F						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	11,737,750
949746K@9	Long Bond Replication	1.F						Bond Forward			45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	13,796,078
949746K@9	Long Bond Replication	1.F						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	800,000	769,973
949746K@9	Long Bond Replication	1.F						Bond Forward			553530-BH-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,543,747
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	95,442
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	572,649
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,139,221
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,854,063
949746K@9	Long Bond Replication	1.F						Bond Forward			59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,234,583
949746K@9	Long Bond Replication	1.F						Bond Forward			60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,044,647
949746K@9	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,351,288
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,583,331
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,120,218

S105

STATEMENT AS OF SEPTEMBER 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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
949746K@9	Long Bond Replication	1.F						Bond Forward				720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,033,609	2,760,059
949746K@9	Long Bond Replication	1.F						Bond Forward				74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	2,600,000	2,446,492
949746K@9	Long Bond Replication	1.F						Bond Forward				74264*-AC-0	PRISA LHC LLC	1.F	400,000	380,299
949746K@9	Long Bond Replication	1.F						Bond Forward				74264*-AC-0	PRISA LHC LLC	1.F	900,000	855,673
949746K@9	Long Bond Replication	1.F						Bond Forward				74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	12,680,727
949746K@9	Long Bond Replication	1.F						Bond Forward				74986@-BB-6	REEF AMERICA REIT II INC	1.G	600,000	513,898
949746K@9	Long Bond Replication	1.F						Bond Forward				77519@-AP-5	ROGERS GROUP INC	2.B	1,400,000	1,350,398
949746K@9	Long Bond Replication	1.F						Bond Forward				77519@-AQ-3	ROGERS GROUP INC	2.B	3,800,000	3,615,255
949746K@9	Long Bond Replication	1.F						Bond Forward				81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,965,784
949746K@9	Long Bond Replication	1.F						Bond Forward				8646@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	782,697
949746K@9	Long Bond Replication	1.F						Bond Forward				8646@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,356,066
949746K@9	Long Bond Replication	1.F						Bond Forward				87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,669,068
949746K@9	Long Bond Replication	1.F						Bond Forward				88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,125,560
949746K@9	Long Bond Replication	1.F						Bond Forward				91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,542,208
949746K@9	Long Bond Replication	1.F						Bond Forward				94184@-D*-1	WATERS CORPORATION	2.B	2,400,000	2,354,696
949746K@9	Long Bond Replication	1.F						Bond Forward				97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,246,424
949746K@9	Long Bond Replication	1.F						Bond Forward				97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,441,598
949746K@9	Long Bond Replication	1.F						Bond Forward				F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,546,190
949746K@9	Long Bond Replication	1.F						Bond Forward				F856@-AD-1	SONEPAR SA	2.A	5,000,000	4,811,889
949746K@9	Long Bond Replication	1.F						Bond Forward					ANGLIAN WATER SERVICES FINANCING P			
949746K@9	Long Bond Replication	1.F						Bond Forward				G0369@-AW-6		1.G FE	1,500,000	1,412,870
949746K@9	Long Bond Replication	1.F						Bond Forward				G110@-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,710,316
949746K@9	Long Bond Replication	1.F						Bond Forward				G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,487,124
949746K@9	Long Bond Replication	1.F						Bond Forward				G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,243,989
949746K@9	Long Bond Replication	1.F						Bond Forward				G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,634,840
949746K@9	Long Bond Replication	1.F						Bond Forward				G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,400,501
949746K@9	Long Bond Replication	1.F						Bond Forward				Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,443,112
949746K@9	Long Bond Replication	1.F						Bond Forward				Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	684,484
949746K@9	Long Bond Replication	1.F						Bond Forward					FONTERRA COOPERATIVE GROUP LIMITED			
949746K@9	Long Bond Replication	1.F						Bond Forward				Q3920#-AJ-8		1.G FE	2,500,000	2,248,285
949746K@9	Long Bond Replication	1.F						Bond Forward				Q395@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,730,950
949746K@9	Long Bond Replication	1.F						Bond Forward				Q3971@-AA-7	GPT RE LTD	1.F FE	800,000	763,925
949746K@9	Long Bond Replication	1.F						Bond Forward				Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,177,763
949746K@9	Long Bond Replication	1.F						Bond Forward				Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G	4,400,000	4,268,896
949746K@9	Long Bond Replication	1.F						Bond Forward				Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	956,891
12607@NJ0	Corporate Bond Replication	2.B	50,000,000	54,988,601	26,090,400	12/07/2021	12/20/2026	CD SWAP	663,785	647,400		912803-F#-5	TREASURY STRIP (PRIN)	1.A	54,324,815	25,443,000
12607@VB3	Corporate Bond Replication	2.B	50,000,000	134,444,828	71,549,355	03/24/2022	06/20/2027	CD SWAP	502,075	693,650		912810-SS-8	TREASURY BOND	1.A	10,204,553	5,381,955
12607@VB3	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	24,335,175	13,094,750
12607@VB3	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,657,461	26,189,500
12607@VB3	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,745,565	26,189,500
12776*AA5	Corporate Bond Replication	2.B	50,000,000	106,903,533	51,519,350	09/28/2022	12/20/2027	CD SWAP	(153,082)	633,350		912803-F#-5	TREASURY STRIP (PRIN)	1.A	53,744,001	25,443,000
12776*AA5	Corporate Bond Replication	2.B						CD SWAP				912803-F#-5	TREASURY STRIP (PRIN)	1.A	53,312,613	25,443,000
12607@xa3	Corporate Bond Replication	2.B	50,000,000	78,110,996	41,925,351	05/20/2022	06/20/2027	CD SWAP	129,876	693,650		912810-SS-8	TREASURY BOND	1.A	49,222,726	26,189,500
12607@xa3	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	28,758,394	15,042,201
12607@RX0	Corporate Bond Replication	2.B	50,000,000	109,535,864	58,104,394	01/20/2022	12/20/2026	CD SWAP	687,831	647,400		912810-SP-4	TREASURY BOND	1.A	19,032,514	10,027,784
12607@RX0	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	20,230,423	10,763,910
12607@RX0	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,744,899	26,189,500
12607@RX0	Corporate Bond Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	19,840,199	10,475,800
9999999999 - Totals				759,132,453	410,619,332	XXX	XXX	XXX	1,830,485	(96,481,446)	XXX	XXX	XXX	757,301,968	507,100,778	

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STATEMENT AS OF SEPTEMBER 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	6	758,478,468			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			6	758,478,468

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.....	1,188,533,276
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(1,114,874)
3. Total (Line 1 plus Line 2)	1,187,418,402
4. Part D, Section 1, Column 6	1,508,527,040
5. Part D, Section 1, Column 7	(321,108,638)
6. Total (Line 3 minus Line 4 minus Line 5)	

	Fair Value Check
7. Part A, Section 1, Column 16	1,085,989,868
8. Part B, Section 1, Column 13	(1,114,874)
9. Total (Line 7 plus Line 8)	1,084,874,994
10. Part D, Section 1, Column 9	1,508,009,708
11. Part D, Section 1, Column 10	(423,134,714)
12. Total (Line 9 minus Line 10 minus Line 11)	

	Potential Exposure Check
13. Part A, Section 1, Column 21	405,714,232
14. Part B, Section 1, Column 20	14,225,025
15. Part D, Section 1, Column 12	419,939,257
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	76,019,165,178	89,262,058,577
3. Accrual of discount	80,641,625	39,573,778
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(28,382)	(178,066)
6. Deduct consideration received on disposals	78,416,138,807	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)	2,168,686,533	4,485,047,958
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,168,686,533	4,485,047,958

STATEMENT AS OF SEPTEMBER 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											
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	10/25/2022	10/19/2023	3,509	6,086,869	1702 / (1767.29)	138,325			176,347	XXX	176,347	42,862						B062								
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	10/25/2022	10/18/2023	25,947	96,213,422	3656.21 / (3759.94)	1,657,494			2,669,872	XXX	2,669,872	953,079							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	11/10/2022	11/01/2023	3,111	5,701,763	1789.44 / (1876.11)	154,617			100,658	XXX	100,658	(32,738)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/20/2022	12/13/2023	6,066	10,939,273	1758.22 / (1848.53)	288,074			293,612	XXX	293,612	6,691							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/28/2022	12/21/2023	107,970	414,048,755	3809.56 / (3860.14)	3,177,557			4,981,102	XXX	4,981,102	1,774,934							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/28/2022	12/21/2023	10,135	17,812,110	1734.81 / (1780.16)	247,699			299,892	XXX	299,892	42,061							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/28/2023	02/22/2024	9,097	17,271,974	1882 / (1915.29)	187,853			114,375	XXX	114,375	(73,478)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/07/2023	03/01/2024	31,837	127,219,080	3932.76 / (4059.14)	2,535,499			3,256,025	XXX	3,256,025	720,527							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/28/2023	03/22/2024	69,463	275,256,168	3926 / (3999.26)	3,230,724			4,136,556	XXX	4,136,556	905,832							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/04/2023	04/01/2024	10,939	19,460,809	1742.96 / (1815.1)	458,453			466,759	XXX	466,759	8,306							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/11/2023	04/04/2024	5,696	10,124,782	1742 / (1813.05)	245,725			247,231	XXX	247,231	1,505							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/25/2023	04/19/2024	32,882	59,090,598	1788.16 / (1805.94)	345,261			338,404	XXX	338,404	(6,857)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/25/2023	04/19/2024	77,618	321,900,474	4127 / (4167.48)	2,021,949			2,285,432	XXX	2,285,432	263,483							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	05/09/2023	05/03/2024	5,627	9,819,762	1706.27 / (1783.96)	263,512			284,811	XXX	284,811	21,299							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	05/16/2023	05/10/2024	22,899	40,076,914	1737.95 / (1762.37)	336,615			361,004	XXX	361,004	24,389							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	05/16/2023	05/10/2024	87,259	360,692,930	4117 / (4150.18)	1,901,374			2,107,907	XXX	2,107,907	206,533							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	05/23/2023	05/17/2024	8,594	15,171,160	1732.63 / (1798.01)	366,964			351,485	XXX	351,485	(15,479)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/05/2023	06/28/2024	27,757	122,168,966	4324.93 / (4477.82)	2,971,109			2,506,615	XXX	2,506,615	(464,495)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/11/2023	07/05/2024	6,662	12,474,195	1838 / (1906.88)	296,592			226,436	XXX	226,436	(70,157)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/11/2023	07/05/2024	26,337	116,779,970	4391.28 / (4476.85)	1,536,237			1,292,722	XXX	1,292,722	(243,515)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/18/2023	07/12/2024	33,377	149,671,313	4421.19 / (4547.34)	3,005,933			2,287,070	XXX	2,287,070	(718,863)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/18/2023	07/12/2024	7,135	13,856,848	1897.53 / (1986.66)	409,763			255,471	XXX	255,471	(154,292)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/25/2023	07/19/2024	81,588	371,003,073	4520.4 / (4574.15)	3,074,236			2,209,215	XXX	2,209,215	(865,021)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/01/2023	07/26/2024	76,052	347,352,300	4536.22 / (4598.38)	3,280,883			2,338,462	XXX	2,338,462	(942,421)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/15/2023	08/09/2024	77,243	346,257,582	4455 / (4510.41)	2,828,639			2,366,679	XXX	2,366,679	(461,960)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/22/2023	08/16/2024	4,154	7,815,564	1832 / (1930.91)	239,561			202,753	XXX	202,753	(36,808)							B062							
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/22/2023	08/16/2024	31,065	137,091,864	4352.39 / (4473.74)	2,493,588			2,226,208	XXX	2,226,208	(267,380)							B062							

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STATEMENT AS OF SEPTEMBER 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	BNP PARIBAS	08/29/2023	08/23/2024	22,435	41,686,810	1840.84 / (1875.39)		508,377		407,412		407,412	(100,965)							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS	08/29/2023	08/23/2024	51,588	227,429,309	4365.72 / (4451.42)		3,086,510		2,624,680		2,624,680	(461,830)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS	09/06/2023	08/30/2024	18,119	34,373,827	1869.09 / (1925.14)		595,934		484,774		484,774	(111,160)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS	09/06/2023	08/30/2024	139,232	627,691,272	4491.95 / (4524.53)		2,978,172		2,463,050		2,463,050	(515,123)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BNP PARIBAS BANK OF AMERICA, NA	09/12/2023	09/06/2024	64,560	288,530,261	4441.94 / (4496.42)		2,359,022		1,991,037		1,991,037	(367,986)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	10/18/2022	10/12/2023	4,875	8,328,450	1677 / (1739.8)	184,616			269,399		269,399	84,188								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	11/01/2022	10/25/2023	2,293	4,124,557	(1857.52)	161,290			134,256		134,256	(7,208)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	11/01/2022	10/26/2023	21,057	80,875,304	(3905.56)	1,595,910			2,657,946		2,657,946	1,054,936								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	11/10/2022	11/02/2023	17,496	66,518,305	(3701.74 / (3902.09))	2,178,427			3,400,304		3,400,304	1,292,133								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	11/15/2022	11/08/2023	10,417	40,177,119	(3709 / (4004.76))	1,983,918			2,921,241		2,921,241	1,133,705								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	02/14/2023	02/08/2024	49,164	202,754,057	(4071.45 / (4176.62))	3,358,884			3,920,094		3,920,094	561,209								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	03/21/2023	03/15/2024	8,824	15,471,296	(1723 / (1783.64))	330,282			348,106		348,106	17,824								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	03/28/2023	03/22/2024	10,242	17,907,010	(1712.31 / (1784.47))	437,026			484,246		484,246	47,220								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	04/04/2023	04/01/2024	22,217	89,633,820	(4057 / (4132.94))	2,890,210			3,416,274		3,416,274	526,065								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	05/09/2023	05/03/2024	23,117	95,330,578	(4190.66)	2,005,862			2,266,356		2,266,356	260,494								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	BANK OF AMERICA, NA	06/06/2023	05/31/2024	18,370	77,739,727	(4152.74 / (4311.03))	2,004,167			1,974,086		1,974,086	(30,081)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	11/29/2022	11/24/2023	56,910	228,218,490	(3972.62 / (4047.71))	2,496,926			3,727,466		3,727,466	1,498,922								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	01/18/2023	01/11/2024	24,301	96,088,463	(3883.51 / (4024.68))	2,152,148			2,918,437		2,918,437	766,289								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	01/24/2023	01/18/2024	24,036	95,095,550	(3888 / (4024.76))	2,123,581			2,778,365		2,778,365	654,784								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	01/24/2023	01/18/2024	6,230	11,651,969	(1835.42 / (1905.18))	264,713			174,820		174,820	(89,893)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	02/07/2023	01/31/2024	4,066	7,957,609	(1875.96 / (2038.26))	383,017			155,536		155,536	(227,481)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	03/07/2023	02/29/2024	29,811	56,654,762	(1893 / (1907.93))	259,058			169,922		169,922	(89,136)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	05/02/2023	04/26/2024	21,185	87,301,478	(4039.81 / (4202.01))	2,200,910			2,530,411		2,530,411	329,502								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	05/02/2023	04/26/2024	7,755	13,681,991	(1723.13 / (1805.43))	356,269			400,490		400,490	44,221								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	05/23/2023	05/17/2024	27,847	116,100,548	(4107.97 / (4230.49))	2,288,466			2,423,968		2,423,968	135,501								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	06/13/2023	06/07/2024	7,927	14,835,222	(1831.96 / (1911))	391,360			304,673		304,673	(86,687)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	09/19/2023	09/13/2024	16,335	30,325,029	(1834.37 / (1878.52))	420,953			382,350		382,350	(38,603)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	GOLDMAN SACHS INTERNATIONAL	09/26/2023	09/20/2024	10,268	18,537,180	(1765 / (1845.67))	470,993			481,514		481,514	10,521								B062

STATEMENT AS OF SEPTEMBER 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	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/11/2022	10/05/2023	10,462	39,060,034	3612.86 / (3854.17)	1,335,265			2,522,177		2,522,177	934,427						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			2,788,580		2,788,580	917,557						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			108,579		108,579	(41,365)						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			4,773,341		4,773,341	1,798,423						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			5,089,858		5,089,858	1,694,373						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/21/2023	06/14/2024	30,637	134,487,852	4444.22	2,224,690			1,987,961		1,987,961	(236,730)						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			2,443,950		2,443,950	(273,187)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/15/2022	11/08/2023	1,988	3,633,905	1752 / (1903.84)	181,976			123,954		123,954	(26,769)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/22/2022	11/15/2023	6,403	11,925,588	1833.72 / (1891.28)	207,585			111,848		111,848	(61,072)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/29/2022	11/22/2023	8,098	15,047,663	1837 / (1879.39)	198,314			117,233		117,233	(45,409)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2022	12/07/2023	10,011	18,223,724	1793 / (1847.74)	321,774			264,712		264,712	(14,736)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/13/2022	12/07/2023	64,041	253,001,015	3921 / (3980.22)	2,416,267			3,350,200		3,350,200	1,277,091						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/04/2023	12/28/2023	7,191	12,614,776	1722 / (1786.49)	272,996			304,165		304,165	31,169						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	4,138	7,393,489	1744 / (1829.46)	209,300			206,413		206,413	(2,887)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	22,434	86,361,141	3790.54 / (3908.59)	1,632,634			2,366,798		2,366,798	734,164						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/18/2023	01/10/2024	3,236	5,926,880	1788 / (1875.09)	177,101			136,705		136,705	(40,396)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	11,782	22,381,028	1882.07 / (1917.12)	263,775			141,031		141,031	(122,744)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	68,613	277,339,921	4003 / (4081.18)	3,495,146			4,320,772		4,320,772	825,626						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/07/2023	02/01/2024	26,476	108,750,302	4008.62 / (4206.39)	3,324,798			4,019,881		4,019,881	695,083						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/14/2023	02/08/2024	8,385	16,345,174	1909.98 / (1988.69)	400,644			170,349		170,349	(230,295)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	48,621	200,123,793	4066.71 / (4165.28)	2,848,753			3,645,186		3,645,186	796,433						B062	

E06.2

STATEMENT AS OF SEPTEMBER 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	02/22/2023	02/15/2024	26,741	51,985,574	1937.68 / (1950.4)		199,702		97,568		97,568	(102,134)						B062		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	03/14/2023	03/07/2024	2,772	5,201,907	1802.22 / (1950.96)		207,472		179,525		179,525	(27,947)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	03/14/2023	03/08/2024	17,086	67,671,837	3848.07 / (4073.25)		2,295,504		3,149,639		3,149,639	854,135							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	04/18/2023	04/12/2024	50,465	208,050,794	4087.75 / (4157.6)		2,341,571		2,610,745		2,610,745	269,175							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/31/2023	05/24/2024	22,108	92,246,846	4104 / (4241.11)		2,014,923		2,144,941		2,144,941	130,018							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/06/2023	05/31/2024	4,505	8,094,111	1735.32 / (1858.07)		362,418		323,237		323,237	(39,181)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/05/2023	06/28/2024	7,561	14,148,937	1825.24 / (1917.37)		432,106		343,147		343,147	(88,959)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/25/2023	07/19/2024	18,675	36,802,729	1950.82 / (1990.57)		473,000		269,073		269,073	(203,927)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS IN	08/01/2023	07/26/2024	13,067	25,933,618	1947.92 / (2021.41)		595,463		334,594		334,594	(260,869)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS IN	08/15/2023	08/09/2024	11,268	21,833,553	1910 / (1965.32)		367,111		264,551		264,551	(102,560)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS IN	09/12/2023	09/06/2024	12,384	23,093,188	1843 / (1886.52)		330,653		279,608		279,608	(51,045)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS IN	09/19/2023	09/13/2024	61,689	276,157,594	4437 / (4516.22)		3,172,048		2,752,794		2,752,794	(419,254)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS IN	09/26/2023	09/20/2024	30,681	134,316,662	4288.02 / (4467.67)		3,420,318		3,358,972		3,358,972	(61,346)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	10/11/2022	10/04/2023	2,350	4,098,001	1688.74 / (1798.92)		136,183		205,732		205,732	57,035							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	11/22/2022	11/15/2023	90,883	360,722,352	3940.32 / (3997.85)		3,159,093		4,725,829		4,725,829	1,916,144							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	12/06/2022	11/29/2023	24,426	98,247,479	3929.78 / (4114.72)		2,607,720		3,873,921		3,873,921	1,535,898							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	02/28/2023	02/22/2024	57,393	229,364,237	3969.14 / (4023.62)		1,980,059		2,540,816		2,540,816	560,757							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	03/21/2023	03/15/2024	35,294	138,322,833	3862.81 / (3975.51)		2,609,285		3,303,700		3,303,700	694,415							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	04/11/2023	04/05/2024	71,151	292,319,614	4086.01 / (4130.87)		2,074,052		2,392,529		2,392,529	318,478							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	04/18/2023	04/12/2024	20,705	36,931,819	1767.72 / (1799.71)		408,096		398,983		398,983	(9,113)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	05/31/2023	05/24/2024	11,633	20,665,152	1750.37 / (1802.48)		347,012		370,694		370,694	23,682							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	06/13/2023	06/07/2024	61,619	264,396,654	4262.22 / (4319.44)		2,490,024		2,289,947		2,289,947	(200,077)							B062	

E06.3

STATEMENT AS OF SEPTEMBER 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.	06/21/2023	06/14/2024	14,532	27,388,242	1866 / (1903.37)		319,123		254,432		254,432	(64,691)							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	06/27/2023	06/21/2024	18,565	34,484,488	1837.4 / (1877.6)		455,771		382,081		382,081	(73,690)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	08/08/2023	08/02/2024	8,828	17,500,495	1946 / (2018.77)		363,537		228,385		228,385	(135,152)								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	08/08/2023	08/02/2024	31,565	143,116,026	4466.7 / (4601.32)		2,760,991		2,204,361		2,204,361	(556,629)								B062
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										29,685,727	114,879,083		162,867,817	XXX	162,867,817	19,481,319						XXX	XXX	
Interest Rate Cap	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	10/18/2011	10/19/2023		21,500,000	SOFR5YR 4.245%	999,750		(62,285)				45,681		(62,285)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	10/22/2014	10/15/2024		306,000,000	USD 5.62% / (6.62%)	311,821		(23,361)	67,880		67,880	(120,012)		(23,361)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	10/22/2014	10/15/2023		306,000,000	USD 5.63% / (6.63%)	306,937		(25,562)				(9,315)		(25,562)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	02/18/2015	02/11/2025		97,000,000	USD 3.94% / (4.94%)	172,175		(12,899)	654,112		654,112	400,992		(12,899)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2024		82,000,000	USD 3.62% / (4.62%)	127,000		81,270	338,468		338,468	79,995		(11,857)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2025		82,000,000	USD 3.64% / (4.64%)	132,000		(10,957)	465,269		465,269	246,298		(10,957)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2026		82,000,000	USD 3.69% / (4.69%)	128,000		(9,563)	343,507		343,507	144,026		(9,563)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/03/2015	08/05/2024		155,000,000	USD 4.49% / (5.5%)	215,000		40,267	416,268		416,268	179,096		(17,840)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/03/2015	08/05/2025		155,000,000	USD 4.44% / (5.44%)	225,000		(16,806)	524,212		524,212	280,873		(16,806)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	02/18/2015	02/11/2024		97,000,000	USD 3.98% / (4.98%)	167,325		159,452	338,935		338,935	24,113		(13,935)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2023		219,000,000	USD 4.18% / (5.18%)	320,401		183,410	(30,488)		(30,488)	(274,029)		(29,945)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2024		219,000,000	USD 4.18% / (5.18%)	327,800		(27,225)	1,026,142		1,026,142	630,360		(27,225)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2025		219,000,000	USD 4.17% / (5.17%)	330,898		(24,736)	770,402		770,402	370,132		(24,736)					B053	
017999999. Subtotal - Purchased Options - Hedging Other - Caps										3,764,107	251,005		4,914,707	XXX	4,914,707	1,998,210		(286,972)				XXX	XXX	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	06/13/2023	06/15/2026		30,000,000	2.8% / (SOFR)		1,130,250		579,450		579,450	(550,800)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	09/21/2023	09/23/2024		200,000,000	6.5% / (5%)		1,466,000		1,674,492		1,674,492	208,492							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	09/13/2023	09/13/2024		150,000,000	SOFR / (4.76%)		1,630,500		2,828,474		2,828,474	1,197,974							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	06/08/2022	06/14/2027		50,000,000	2.1% / (0.25%)	2,225,000			631,651		631,651	(1,059,847)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	11/30/2022	12/01/2023		100,000,000	SOFR / (4.3%)	1,440,000			1,363,453		1,363,453	(76,596)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	06/29/2023	06/29/2026		50,000,000	3% / (1.5%)		2,061,250		974,528		974,528	(1,086,722)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	06/07/2022	06/10/2025		100,000,000	2.3% / (0.25%)	4,440,000			747,351		747,351	(2,538,090)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	08/21/2023	08/21/2026		25,000,000	3.3% / (1.6%)		1,662,500		1,338,167		1,338,167	(324,333)							B0311	

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STATEMENT AS OF SEPTEMBER 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)		
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	09/20/2023	06/20/2024	150,000,000	SOFR / (4.9%)	1,106,250	1,994,730	1,994,730	888,480										B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	08/16/2023	08/16/2024	100,000,000	SOFR / (4.75%)	1,245,000	1,748,839	1,803,265	503,839											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS	05/02/2023	05/01/2026	50,000,000	2.8% / (1.55%)	2,375,000	881,531	881,531	(1,493,469)											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS	05/09/2023	05/11/2026	50,000,000	2.75% / (SOFR)	2,680,000	1,095,282	1,095,282	(1,584,718)											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS	08/22/2023	08/22/2024	200,000,000	5.6% / (4.6%)	1,853,000	2,072,680	2,072,680	219,680											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS	09/11/2023	09/12/2024	150,000,000	6.3% / (4.8%)	1,100,000	1,550,474	1,550,474	450,474											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS	09/26/2023	06/26/2024	150,000,000	6.65% / (5.15%)	840,000	881,909	881,909	41,909											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS	09/29/2023	07/01/2024	100,000,000	6.15% / (5.15%)	492,000	500,812	500,812	8,812											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	11/10/2020	11/10/2023	30,000,000	SOFR / (1.423%)	2,635,000	13,072,470	13,072,470	3,873,263											B053	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	10/26/2022	04/26/2024	100,000,000	SOFR / (4.75%)	1,740,000	1,091,600	1,091,600	21,214											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	UBS AG, LONDON	09/26/2023	06/26/2024	200,000,000	SOFR / (5.6%)	1,098,000	1,245,194	1,245,194	147,194											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	06/13/2022	06/15/2026	100,000,000	2.2% / (0.25%)	4,725,000	1,093,753	1,093,753	(2,374,750)											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	06/30/2022	01/05/2024	400,000,000	SOFR / (4.5%)	3,000,000	3,422,176	3,422,176	(730,839)											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	10/21/2022	01/22/2024	175,000,000	SOFR / (4.75%)	3,745,000	1,015,139	1,015,139	(487,503)											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/28/2022	06/26/2024	100,000,000	5.3% / (4.3%)	1,202,500	1,843,307	1,843,307	681,474											B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	09/27/2023	06/27/2024	300,000,000	SOFR / (5.6%)	1,920,000	1,873,943	1,873,943	(46,057)											B0311	
0209999999. Subtotal - Purchased Options - Hedging Other - Other										25,152,500	22,659,750		45,521,407	XXX	45,575,833	(4,110,918)					XXX	XXX		
0219999999. Subtotal - Purchased Options - Hedging Other										58,602,334	137,538,833	251,005	213,303,931	XXX	213,358,357	17,368,611		(286,972)			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										29,685,727	114,879,083		162,867,817	XXX	162,867,817	19,481,319					XXX	XXX		
0449999999. Total Purchased Options - Put Options														XXX									XXX	XXX
0459999999. Total Purchased Options - Caps										3,764,107		251,005	4,914,707	XXX	4,914,707	1,998,210		(286,972)				XXX	XXX	
0469999999. Total Purchased Options - Floors														XXX									XXX	XXX
0479999999. Total Purchased Options - Collars														XXX									XXX	XXX
0489999999. Total Purchased Options - Other										25,152,500	22,659,750		45,521,407	XXX	45,575,833	(4,110,918)					XXX	XXX		
0499999999. Total Purchased Options										58,602,334	137,538,833	251,005	213,303,931	XXX	213,358,357	17,368,611		(286,972)			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

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STATEMENT AS OF SEPTEMBER 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)																	
084999999. Subtotal - Written Options - Income Generation														XXX																			XXX	XXX					
091999999. Subtotal - Written Options - Other														XXX																					XXX	XXX			
092999999. Total Written Options - Call Options and Warrants														XXX																						XXX	XXX		
093999999. Total Written Options - Put Options														XXX																							XXX	XXX	
094999999. Total Written Options - Caps														XXX																							XXX	XXX	
095999999. Total Written Options - Floors														XXX																								XXX	XXX
096999999. Total Written Options - Collars														XXX																								XXX	XXX
097999999. Total Written Options - Other														XXX																								XXX	XXX
098999999. Total Written Options														XXX																								XXX	XXX
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest	RBC CAPITAL MARKETS	549300EX04020BFQT027	02/14/2008	06/11/2029	7,500,000	5.124% / (SOFR)			50,210			243,466					89,541			B031																
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest	RBC CAPITAL MARKETS	549300EX04020BFQT027	02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			(20,455)			259,698					5,969			B031																
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest	RBC CAPITAL MARKETS	549300EX04020BFQT027	02/14/2008	06/11/2029	3,000,000	5.124% / (SOFR)			11,158			97,387					35,816			B031																
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest	RBC CAPITAL MARKETS	549300EX04020BFQT027	02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			1,860			16,231					5,969			B031																
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												42,773	XXX	616,782																137,296	XXX	XXX							
Currency Swap	ANGLIAN WATER SERVICES FINANCING 03696AMB	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/29/2012	04/01/2028	58,000,000	USD 4.187% / (GBP 4.394%)			315,172	12,857,875		12,330,188	(652,758)				615,651			B023																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	03/07/2013	11/29/2023	1,307,300	USD 3.73% / (EUR 3.06%)			12,082	248,550		246,407	8,499				2,650			B023																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	03/07/2013	11/29/2023	1,307,300	USD 3.73% / (EUR 3.06%)			12,082	248,550		246,407	8,499				2,650			B023																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	03/07/2013	11/29/2023	6,536,500	USD 3.73% / (EUR 3.06%)			60,412	1,242,750		1,232,036	42,497				13,251			B023																
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	03/07/2013	11/29/2023	3,005,100	USD 3.73% / (EUR 3.06%)			27,774	571,344		566,418	19,538				6,092			B023																
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	10/14/2016	03/31/2039	7,409,735	USD 3.10325% / (GBP 2.3%)			43,766	5,159		301,277	(109,290)				145,906			B023																
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	10/14/2016	03/31/2039	15,348,737	USD 3.10325% / (GBP 2.3%)			90,659	10,686		624,075	(226,386)				302,234			B023																
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKU00SJ21A208	08/10/2023	09/05/2030	1,101,800	USD 5.616% / (EUR 4.38%)			(29,831)	43,050		27,883	43,050				14,510			B023																
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIFA76	04/05/2023	09/20/2038	2,120,920	USD 5.423% / (GBP 5.49%)			(13,057)	45,986		(30,782)	45,986				41,049			B023																
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIFA76	04/05/2023	09/20/2038	10,230,320	USD 5.423% / (GBP 5.49%)			(62,982)	221,813		(148,477)	221,813				198,001			B023																
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIFA76	08/24/2023	09/06/2035	4,799,451	USD 5.647% / (JPY 1.5%)			(43,933)	108,548		21,110	108,548				82,929			B023																
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A.	E570DZIZ7FF32WIFA76	08/24/2023	09/06/2035	2,742,544	USD 5.647% / (JPY 1.5%)			(25,105)	62,028		12,063	62,028				47,388			B023																

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STATEMENT AS OF SEPTEMBER 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	SAFRAN F7754#AC7 ..	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28% / (EUR 2%)				5,719	31,975		26,195	4,250				7,293	B023	
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%)				40,030	223,825		183,365	29,748				51,048	B023	
Currency Swap	SAFRAN F7754#AC7 ..	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28% / (EUR 2%)				5,719	31,975		26,195	4,250				7,293	B023	
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%)				45,748	255,800		209,561	33,998				58,340	B023	
Currency Swap	SAFRAN F7754#AD5 ...	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	USD 3.365% / (EUR 2.05%)				5,874	31,975		28,181	4,250				8,304	B023	
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%)				46,993	255,800		225,450	33,998				66,433	B023	
Currency Swap	SAFRAN F7754#AD5 ...	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	EUR 2.05% / (USD 3.365%)				5,874	31,975		28,181	4,250				8,304	B023	
Currency Swap	SAFRAN F7754#AD5 ...	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	EUR 2.05% / (USD 3.365%)				46,993	255,800		225,450	33,998				66,433	B023	
Currency Swap	SAFRAN F7754#AD5 ...	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	EUR 2.05% / (USD 3.365%)				46,993	255,800		225,450	33,998				66,433	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	1,971,000	GBP 3.2255% / (USD 2.77%)				9,122	140,176		166,096	(26,474)				34,356	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	657,000	GBP 2.77% / (USD 3.2255%)				3,041	46,725		55,365	(8,825)				11,452	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	3,285,000	GBP 2.77% / (USD 3.2255%)				15,203	233,626		276,826	(44,123)				57,260	B023	
Currency Swap	DYSON FINANCE LIMITED G294A#AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033	43,526,323	USD 5.674% / (JPY 1.37%)				1,697,151	1,308,195		946,974	1,308,195				680,818	B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	21,182,000	USD 5.736% / (GBP 5.94%)				656,494	432,656		(636,248)	432,656				407,896	B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	6,853,000	USD 5.736% / (GBP 5.94%)				212,395	139,977		(205,845)	139,977				131,966	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/17/2019	07/17/2034	2,665,042	USD 3.13% / (CAD 3.42%)				(3,812)	76,285		(51,049)	(5,636)				43,797	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/17/2019	07/17/2034	1,066,017	USD 3.13% / (CAD 3.42%)				(1,525)	30,514		(20,419)	(2,254)				17,519	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/17/2019	07/17/2034	1,066,017	USD 3.13% / (CAD 3.42%)				(1,525)	30,514		(20,419)	(2,254)				17,519	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/17/2019	07/17/2034	12,183,050	USD 3.13% / (CAD 3.42%)				(17,428)	348,731		(233,365)	(25,766)				200,213	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/17/2019	07/17/2035	13,858,220	USD 3.17% / (CAD 3.46%)				(19,704)	396,681		(323,304)	(29,308)				238,050	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/17/2019	07/17/2035	7,690,551	USD 3.17% / (CAD 3.46%)				(10,935)	220,136		(179,416)	(16,265)				132,105	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AF0 ..	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525% / (AUD 6.28%)				218	87,990		73,052	9,825				3,413	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AF0 ..	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525% / (AUD 6.28%)				1,381	557,270		462,661	62,225				21,618	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AF0 ..	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525% / (AUD 6.28%)				1,381	557,270		462,661	62,225				21,618	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AF0 ..	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	3,285,450	USD 4.5525% / (AUD 6.28%)				2,544	1,026,550		852,270	114,625				39,823	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AF0 ..	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	4,036,410	USD 4.5525% / (AUD 6.28%)				3,126	1,261,191		1,047,075	140,826				48,925	B023	

E06.7

STATEMENT AS OF SEPTEMBER 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	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / (AUD 6.28%)			218	87,990		73,052	9,825				3,413		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		563,220	USD 4.5525% / (AUD 6.28%)			436	175,980		146,103	19,650				6,827		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		2,428,560	USD 3.195% / (AUD 3.28%)			(1,260)	105,120		211,970	117,900				49,657		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		876,980	USD 3.195% / (AUD 3.28%)			(455)	37,960		76,545	42,575				17,932		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		2,765,860	USD 3.28% / (AUD 3.28%)			(1,435)	119,720		241,411	134,276				56,554		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	EUR 1.45% / (USD 2.778%)			28,515	258,187		232,874	19,124				39,798		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	EUR 1.45% / (USD 2.778%)			3,168	28,687		25,875	2,125				4,422		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	EUR 1.45% / (USD 2.778%)			28,515	258,187		232,874	19,124				39,798		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		3,520,500	EUR 1.45% / (USD 2.778%)			38,020	344,250		310,499	25,498				53,064		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		2,053,625	USD 3.085% / (EUR 1.7%)			23,354	200,812		203,200	14,874				35,700		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		586,750	EUR 1.7% / (USD 3.085%)			6,672	57,375		58,057	4,250				10,200		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		2,933,750	EUR 1.7% / (USD 3.085%)			33,362	286,875		290,285	21,249				50,999		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		8,227,631	USD 5.947% / (JPY 2.02%)			(76,503)	186,083		(115,805)	186,083				183,736		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / (JPY 2.02%)			(38,252)	93,042		(57,902)	93,042				91,868		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		10,284,539	USD 5.947% / (JPY 2.02%)			(95,629)	232,604		(144,756)	232,604				229,670		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / (JPY 2.02%)			(38,252)	93,042		(57,902)	93,042				91,868		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030		3,265,800	USD 3.866% / (EUR 2.07%)			44,977	89,550		125,318	25,498				43,740		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030		43,544,000	USD 3.866% / (EUR 2.07%)			599,699	1,193,998		1,670,903	339,980				583,203		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030		25,037,800	USD 3.866% / (EUR 2.07%)			344,827	686,549		960,769	195,488				335,342		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030		3,265,800	USD 3.866% / (EUR 2.07%)			44,977	89,550		125,318	25,498				43,740		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	10/05/2016	10/27/2024		671,880	USD 3.01% / (EUR 0.98%)			10,383	36,630		37,733	5,100				3,486		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	10/05/2016	10/27/2024		335,940	USD 3.01% / (EUR 0.98%)			5,192	18,315		18,866	2,550				1,743		B023
Currency Swap	EVIDES NV N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	05/27/2020	12/11/2024		11,008,000	USD 2.236% / (EUR 1.25%)			83,291	420,500		314,762	84,995				60,293		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. .. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033		12,100,000	USD 5.785% / (GBP 5.61%)			634,148	(105,497)		(166,897)	(105,497)				190,372		B023

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)											
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033	12,705,000	USD 5.785% / (GBP 5.61%)				665,856	(110,771)		(175,242)	(110,771)				199,891		B023											
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033	6,050,000	USD 5.785% / (GBP 5.61%)				317,074	(52,748)		(83,449)	(52,748)					95,186		B023										
Currency Swap	VITENS NV BNL23EH18	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035	7,588,000	USD 5.904% / (EUR 4.46%)				(80,758)	176,750		177,234	176,750					131,323		B023										
Currency Swap	VITENS NV BNL23EH18	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035	3,252,000	USD 5.904% / (EUR 4.46%)				(34,611)	75,750		75,958	75,750					56,281		B023										
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																																	
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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA E571P3U3RHIGC71XB011	09/18/2012	09/20/2027	100,000,000	2.235% / (3ML)				(2,116,731)	(8,640,808)		(8,640,808)	(1,487,812)					996,913		B0311										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/15/2029	68,000,000	(3.1275%) SOFR				1,007,561	4,145,863		4,145,863	2,127,489					812,616		B0311										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2022	03/01/2033	100,000,000	SOFR / (3.029%)					8,487,953		8,487,953	6,387,850					1,534,980		B0311										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2022	06/26/2034	75,000,000	SOFR / (3.355%)					4,689,067		4,689,067	5,019,434					1,229,245		B0311										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2023	02/28/2025	150,000,000	4.925% / (SOFR)				(162,441)	(737,494)		(737,494)	(737,494)					892,607		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/24/2022	01/15/2024	500,000,000	1.167% / (SOFR)				(14,819,598)	(6,727,185)		(6,727,185)	12,939,504					1,353,583		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	01/04/2024	500,000,000	(SOFR) 1.0925%				(14,736,656)	(5,908,822)		(5,908,822)	13,113,971					1,282,120		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/27/2022	01/26/2024	250,000,000	(SOFR) 1.2985%				(7,137,021)	(3,565,186)		(3,565,186)	6,175,541					710,729		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/03/2022	01/15/2024	350,000,000	1.275% / (SOFR)				(9,739,722)	(4,439,202)		(4,439,202)	8,590,955					947,508		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052	18,000,000	SOFR / (1.75%)				1,105,200	436,149		7,719,095	7,719,095				(27,534)	486,242		B053										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033	140,000,000	SOFR / (2.35%)				1,942,500	2,630,242		23,351,124	23,351,124					2,136,128		B053										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	01/11/2024	500,000,000	(SOFR) 1.1045%				(14,689,312)	(6,317,721)		(6,317,721)	12,978,981					1,328,041		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032	72,000,000	SOFR / (2%)				993,600	1,658,545		13,130,447	13,130,447					1,060,425		B053										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/02/2022	02/29/2024	250,000,000	1.435% / (SOFR)					(6,674,742)		(4,269,732)	(4,269,732)					806,650		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032	250,000,000	SOFR / (2.25%)				3,405,000	5,150,127		42,918,694	42,918,694					3,778,997		B053										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/28/2022	01/26/2024	250,000,000	1.325% / (SOFR)				(7,149,363)	(3,544,031)		(3,544,031)	6,127,894					710,729		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/27/2022	01/18/2024	250,000,000	1.219% / (SOFR)				(7,108,932)	(3,270,861)		(3,270,861)	6,226,295					686,214		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/26/2022	01/15/2024	500,000,000	(SOFR) 1.1555%				(14,862,723)	(6,743,999)		(6,743,999)	12,980,899					1,353,583		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/14/2022	01/15/2024	250,000,000	1.76% / (SOFR)				(6,420,446)	(2,930,084)		(2,930,084)	5,402,489					676,792		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/31/2022	12/31/2023	300,000,000	1.299% / (3ML)					(8,791,316)		(3,225,970)	7,728,043					753,075		B031										
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033	95,000,000	SOFR / (2.1%)				2,225,000	1,777,838		17,709,394	17,709,394					15,630,575		B053										

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

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	11/10/2022	11/14/2052	39,000,000	SOFR / (1.7%)			1,004,420	17,045,852		17,045,852	4,291,118				1,052,733		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	05/27/2022	06/01/2052	40,000,000	SOFR / (2.25%)	986,000		863,612	13,750,450		13,750,450	4,798,346		(24,553)		1,071,269		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	05/31/2022	06/02/2032	108,000,000	SOFR / (2.25%)	876,960		2,323,469	17,773,267		17,773,267	4,619,592		(65,502)		1,590,889		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/09/2022	06/13/2052	135,000,000	SOFR / (2.75%)	1,518,750		2,507,260	35,229,421		35,229,421	17,473,625		(37,823)		3,617,602		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/06/2022	06/08/2052	85,000,000	SOFR / (2.4%)	1,436,500		1,756,665	27,111,440		27,111,440	10,435,670		(35,781)		2,277,207		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	02/04/2022	02/15/2024	100,000,000	1.47% / (SOFR)			(2,724,475)	(1,605,224)		(1,605,224)	2,303,774				307,442		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	05/31/2022	06/02/2032	175,000,000	SOFR / (2.5%)	875,000		3,476,322	25,675,285		25,675,285	7,771,110		(65,356)		2,577,830		B053
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	04/06/2023	04/10/2025	200,000,000	3.8375% / (SOFR)			(1,296,194)	(4,037,766)		(4,037,766)	(4,037,766)				1,236,433		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	04/06/2023	04/10/2028	100,000,000	SOFR / (3.138%)			986,189	5,172,546		5,172,546	5,172,546				1,064,367		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	11/07/2012	11/09/2032	500,000,000	2.376% / (SOFR)			(10,267,463)	(80,986,756)		(80,986,756)	(23,119,915)				7,548,927		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	08/02/2012	08/06/2032	70,000,000	2.235% / (SOFR)			(1,502,646)	(11,792,799)		(11,792,799)	(3,060,285)				1,041,656		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	08/02/2012	08/06/2037	10,000,000	2.325% / (SOFR)			(207,914)	(2,304,246)		(2,304,246)	(677,078)				186,147		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	08/02/2012	08/06/2042	20,000,000	2.38% / (SOFR)			(406,837)	(5,501,285)		(5,501,285)	(1,773,773)				434,316		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	04/20/2023	04/24/2025	150,000,000	4.1795% / (SOFR)			(681,253)	(2,296,833)		(2,296,833)	(2,296,833)				938,886		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	04/20/2023	04/24/2030	100,000,000	SOFR / (3.31217%)			839,640	5,633,158		5,633,158	5,633,158				1,281,587		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/15/2023	06/20/2024	50,000,000	SOFR / (5.2108% / (SOFR)			(6,110)	(120,797)		(120,797)	(120,797)				212,616		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/15/2023	06/20/2028	50,000,000	SOFR / (3.7042%)			192,524	1,459,846		1,459,846	1,459,846				543,486		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/29/2023	07/03/2025	50,000,000	SOFR / (4.7949% / (SOFR)			(59,530)	(258,978)		(258,978)	(258,978)				331,559		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/29/2023	07/03/2030	50,000,000	SOFR / (3.7085%)			195,330	1,722,744		1,722,744	1,722,744				650,079		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	06/07/2022	06/09/2027	104,000,000	SOFR / (2.796%)			1,706,780	5,878,274		5,878,274	1,833,787				999,314		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	06/08/2022	06/10/2032	24,000,000	SOFR / (2.831%)			387,496	2,503,302		2,503,302	1,146,595				353,977		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	03/06/2020	11/09/2032	500,000,000	SOFR / (0.795%)			16,152,297	139,767,486		139,767,486	16,929,463				7,548,927		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	04/23/2013	04/25/2033	1,000,000	2.615% / (SOFR)			(18,252)	(149,988)		(149,988)	(50,256)				15,472		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	03/17/2015	04/13/2027	500,000	2.364% / (SOFR)			(9,736)	(42,120)		(42,120)	(6,467)				4,702		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	03/17/2015	04/13/2027	1,000,000	2.364% / (SOFR)			(19,472)	(84,239)		(84,239)	(12,934)				9,403		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX0402QBFQTQ27	03/17/2015	04/13/2027	2,000,000	2.364% / (SOFR)			(38,945)	(168,478)		(168,478)	(25,868)				18,807		B031

E06.10

STATEMENT AS OF SEPTEMBER 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)		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2020	03/24/2035	150,000,000	SOFR / (0.915%)			4,808,326	48,893,187		48,893,187	6,777,102				2,542,010		B0311		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/10/2020	11/09/2032	500,000,000	SOFR / (0.75%)			16,319,797	141,440,562		141,440,562	16,758,528					7,548,927		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/09/2011	11/14/2026	100,000,000	2.54625% / (SOFR)			(1,950,480)	(6,743,078)		(6,743,078)	(1,121,446)					884,029		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	09/18/2012	09/20/2037	30,000,000	2.665% / (SOFR)			(560,340)	(5,897,149)		(5,897,149)	(2,128,748)					560,919		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/14/2011	11/16/2031	10,000,000	2.7625% / (SOFR)			(178,029)	(1,214,621)		(1,214,621)	(429,873)					142,603		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/14/2011	11/16/2036	15,000,000	2.82625% / (SOFR)			(259,924)	(2,574,426)		(2,574,426)	(1,034,267)					271,866		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/07/2012	11/09/2032	500,000,000	2.3785% / (SOFR)			(10,258,158)	(80,893,807)		(80,893,807)	(22,944,464)					7,548,927		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	09/18/2012	09/20/2032	10,000,000	2.555% / (SOFR)			(195,030)	(1,468,423)		(1,468,423)	(463,479)					149,840		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/09/2011	11/14/2036	15,000,000	2.75% / (SOFR)			(269,820)	(2,686,842)		(2,686,842)	(1,023,168)					271,809		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2020	03/24/2030	250,000,000	SOFR / (0.878%)			8,083,251	51,666,318		51,666,318	4,878,418					3,183,191		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/09/2011	11/14/2031	10,000,000	2.6825% / (SOFR)			(184,905)	(1,267,770)		(1,267,770)	(423,400)					142,555		B0311	
111999999. Subtotal - Swaps - Hedging Other - Interest Rate										11,197,010	4,167,500	(71,240,676)	390,458,060	XXX	390,458,060	211,775,254		(866,809)		85,152,195	XXX	XXX		
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	15,069,200	USD 4.935% / (GBP 4.63%)			124,284	2,975,430		2,975,430	(576,151)				232,884		B023		
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	7,609,200	USD 4.935% / (GBP 4.63%)			62,757	1,502,445		1,502,445	(290,928)				117,595		B023		
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	58,784,800	USD 4.935% / (GBP 4.63%)			484,829	11,607,122		11,607,122	(2,247,561)				908,478		B023		
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	1,492,000	USD 4.935% / (GBP 4.63%)			12,305	294,597		294,597	(57,045)				23,058		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	2,313,000	USD 4.574% / (GBP 4.07%)			22,487	529,453		529,453	(75,634)				30,502		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	1,542,000	USD 4.574% / (GBP 4.07%)			14,991	352,969		352,969	(50,423)				20,335		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	13,492,500	USD 4.574% / (GBP 4.07%)			131,172	3,088,476		3,088,476	(441,199)				177,929		B023		
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AT3	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/26/2013	10/15/2023	5,998,980	USD 3.966% / (GBP 3.537%)			50,917	1,238,653		1,238,653	(50,676)				6,081		B023		
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AT3	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/26/2013	10/15/2023	5,998,980	USD 3.966% / (GBP 3.537%)			50,917	1,238,653		1,238,653	(50,676)				6,081		B023		
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AT3	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/26/2013	10/15/2023	33,840,400	USD 3.966% / (GBP 3.537%)			287,225	6,987,271		6,987,271	(285,867)				34,300		B023		
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	11,496,080	USD 4.846% / (AUD 5.043%)			33,205	1,876,736		1,876,736	(193,040)				260,019		B023		

EOG.11

STATEMENT AS OF SEPTEMBER 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	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	3,492,480	USD 4.846% / AUD 5.043%			10,088	570,148		570,148	(58,645)				78,993		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/24/2021	12/31/2047	45,622,800	USD 4.162% / GBP 3.23%			389,086	7,329,368		7,329,368	(2,114,033)				1,123,759		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/24/2021	12/31/2047	38,285,800	USD 4.162% / GBP 3.23%			326,513	6,150,669		6,150,669	(1,774,057)				943,038		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,356,450	USD 5.6975% / GBP 5.57%			114,848	2,912,704		2,912,704	(415,323)				156,340		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,036,550	USD 5.6975% / GBP 5.57%			111,613	2,830,656		2,830,656	(403,624)				151,936		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,676,350	USD 5.6975% / GBP 5.57%			118,083	2,994,752		2,994,752	(427,022)				160,744		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	799,750	USD 5.6975% / GBP 5.57%			8,088	205,120		205,120	(29,248)				11,010		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	11,381,960	USD 3.951% / GBP 3.77%			101,850	3,189,083		3,189,083	(215,433)				97,302		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	21,065,120	USD 3.951% / GBP 3.77%			188,499	5,902,183		5,902,183	(398,712)				180,082		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	21,065,120	USD 3.951% / GBP 3.77%			188,499	5,902,183		5,902,183	(398,712)				180,082		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	34,315,760	USD 3.951% / GBP 3.77%			307,071	9,614,847		9,614,847	(649,514)				293,359		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	1,868,680	USD 3.951% / GBP 3.77%			16,722	523,581		523,581	(35,370)				15,975		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	3,737,360	USD 3.951% / GBP 3.77%			33,443	1,047,162		1,047,162	(70,739)				31,950		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	4,285,500	USD 4.355% / GBP 4.09%			45,436	1,242,899		1,242,899	(220,398)				85,637		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	857,100	USD 4.355% / GBP 4.09%			9,087	248,580		248,580	(44,080)				17,127		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	9,428,100	USD 4.355% / GBP 4.09%			99,960	2,734,377		2,734,377	(484,875)				188,400		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034	2,142,750	USD 4.1325% / GBP 3.87%			21,685	616,112		616,112	(89,408)				35,485		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034	428,550	USD 4.1325% / GBP 3.87%			4,337	123,222		123,222	(17,882)				7,097		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034	4,714,050	USD 4.1325% / GBP 3.87%			47,707	1,355,445		1,355,445	(196,699)				78,067		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	1,714,200	USD 4.6425% / GBP 4.38%			19,189	515,270		515,270	(111,548)				39,257		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	428,550	USD 4.6425% / GBP 4.38%			4,797	128,817		128,817	(27,887)				9,814		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	4,285,500	USD 4.6425% / GBP 4.38%			47,974	1,288,175		1,288,175	(278,871)				98,142		B023
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	232,645	USD 3.9375% / CAD 3.95%			1,395	46,243		46,243	(21)				1,199		B023
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	1,395,868	USD 3.9375% / CAD 3.95%			8,367	277,459		277,459	(124)				7,196		B023
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	1,395,868	USD 3.9375% / CAD 3.95%			8,367	277,459		277,459	(124)				7,196		B023
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	2,791,736	USD 3.9375% / CAD 3.95%			16,734	554,918		554,918	(248)				14,392		B023

EOG-12

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			1,395	46,243		46,243	(21)				1,199		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			1,395	46,243		46,243	(21)				1,199		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,398	46,438		46,438	610				2,036		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		1,395,868	USD 4.035% / (CAD 4.07%)			8,390	278,627		278,627	3,657				12,215		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		1,395,868	USD 4.035% / (CAD 4.07%)			8,390	278,627		278,627	3,657				12,215		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		2,791,736	USD 4.035% / (CAD 4.07%)			16,779	557,254		557,254	7,313				24,430		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,398	46,438		46,438	610				2,036		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,398	46,438		46,438	610				2,036		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			3,877	119,754		119,754	(11,824)				5,239		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		2,982,175	USD 3.81% / (GBP 3.58%)			27,140	838,275		838,275	(82,767)				36,674		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		2,982,175	USD 3.81% / (GBP 3.58%)			27,140	838,275		838,275	(82,767)				36,674		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		5,964,350	USD 3.81% / (GBP 3.58%)			54,280	1,676,550		1,676,550	(165,534)				73,348		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			3,877	119,754		119,754	(11,824)				5,239		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			3,877	119,754		119,754	(11,824)				5,239		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		1,708,350	USD 3.39% / (EUR 1.39%)			26,437	124,248		124,248	(2,331)				10,590		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		5,125,050	USD 3.39% / (EUR 1.39%)			79,312	372,743		372,743	(6,993)				31,769		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		7,402,850	USD 3.39% / (EUR 1.39%)			114,562	538,406		538,406	(10,101)				45,889		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		569,450	USD 3.39% / (EUR 1.39%)			8,812	41,416		41,416	(777)				3,530		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			17,625	82,832		82,832	(1,554)				7,060		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		7,037,000	USD 4.0655% / (EUR 2.434%)			92,836	481,481		481,481	(66,042)				62,155		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		681,000	USD 4.0655% / (EUR 2.434%)			8,984	46,595		46,595	(6,391)				6,015		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		113,500	USD 4.0655% / (EUR 2.434%)			1,497	7,766		7,766	(1,065)				1,002		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		227,000	USD 4.0655% / (EUR 2.434%)			2,995	15,532		15,532	(2,130)				2,005		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA	03/22/2016	04/12/2024		25,815,200	USD 3.54125% / (EUR 1.54%)			398,132	1,482,435		1,482,435	178,590				94,344		B023

E06.13

STATEMENT AS OF SEPTEMBER 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	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		17,397,200	USD 3.54125% / (EUR 1.54%)			268,307	999,032		999,032	120,354				63,580		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		1,122,400	USD 3.54125% / (EUR 1.54%)			17,310	64,454		64,454	7,765					4,102		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024		1,122,400	USD 3.54125% / (EUR 1.54%)			17,310	64,454		64,454	7,765					4,102		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			17,879	42,155		42,155	(16,995)					10,192		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			17,879	42,155		42,155	(16,995)					10,192		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		2,151,200	USD 3.946% / (EUR 1.71%)			35,759	84,309		84,309	(33,991)					20,385		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			17,879	42,155		42,155	(16,995)					10,192		B023
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		5,688,760	USD 4.572% / (AUD 4.98%)			6,622	787,569		787,569	(25,424)					142,414		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		6,124,090	USD 3.845% / (AUD 3.64%)			16,330	564,437		564,437	(1,090)					85,167		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		6,743,380	USD 3.845% / (AUD 3.64%)			17,981	621,515		621,515	(1,201)					93,802		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		3,027,640	USD 3.845% / (AUD 3.64%)			8,073	279,048		279,048	(539)					42,115		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031		9,839,830	USD 3.845% / (AUD 3.64%)			26,237	906,905		906,905	(1,752)					136,874		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		3,761,600	USD 2.704% / (EUR 1.38%)			40,418	354,304		354,304	(161,476)					65,782		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,880,800	USD 2.704% / (EUR 1.38%)			20,209	177,152		177,152	(80,738)					32,891		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		6,230,150	USD 2.704% / (EUR 1.38%)			66,943	586,815		586,815	(267,445)					108,951		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			64,626	508,243		508,243	(166,003)					74,156		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,901,820	USD 3.0735% / (EUR 1.62%)			81,126	638,007		638,007	(208,387)					93,090		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			64,626	508,243		508,243	(166,003)					74,156		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		8,890,480	USD 3.0735% / (EUR 1.62%)			104,501	821,840		821,840	(268,431)					119,912		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		5,444,000	USD 3.318% / (GBP 2.51%)			41,887	1,016,137		1,016,137	(409,122)					156,730		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		2,041,500	USD 3.318% / (GBP 2.51%)			15,708	381,051		381,051	(153,421)					58,774		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			5,236	127,017		127,017	(51,140)					19,591		B023

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STATEMENT AS OF SEPTEMBER 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	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	398,406	USD 2.857% / CAD 3.19%				(459)	12,086		12,086	(16)				5,731		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	1,115,538	USD 2.857% / CAD 3.19%				(1,286)	33,842		33,842	(46)				16,047		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	2,151,394	USD 2.857% / CAD 3.19%				(2,480)	65,267		65,267	(89)				30,947		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	398,406	USD 2.857% / CAD 3.19%				(459)	12,086		12,086	(16)				5,731		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	239,044	USD 2.857% / CAD 3.19%				(276)	7,252		7,252	(10)				3,439		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	398,406	USD 2.857% / CAD 3.19%				(459)	12,086		12,086	(16)				5,731		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	5,240,250	USD 3.256% / EUR 1.57%				71,424	656,862		656,862	(245,432)				95,115		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	4,075,750	USD 3.256% / EUR 1.57%				55,552	510,893		510,893	(190,892)				73,978		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	1,348,100	USD 3.3% / GBP 2.64%				7,991	162,957		162,957	(45,797)				21,680		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	8,088,600	USD 3.3% / GBP 2.64%				47,948	977,741		977,741	(274,782)				130,081		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	4,044,300	USD 3.3% / GBP 2.64%				23,974	488,871		488,871	(137,391)				65,040		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	4,044,300	USD 3.3% / GBP 2.64%				23,974	488,871		488,871	(137,391)				65,040		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	6,740,500	USD 3.3% / GBP 2.64%				39,957	814,785		814,785	(228,985)				108,401		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	2,580,200	USD 3.376% / GBP 2.83%				14,927	303,751		303,751	(94,560)				38,175		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	135,800	USD 3.376% / GBP 2.83%				786	15,987		15,987	(4,977)				2,009		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	1,901,200	USD 3.376% / GBP 2.83%				10,999	223,817		223,817	(69,676)				28,129		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	407,400	USD 3.376% / GBP 2.83%				2,357	47,961		47,961	(14,931)				6,028		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	543,200	USD 3.376% / GBP 2.83%				3,143	63,948		63,948	(19,907)				8,037		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	135,800	USD 3.376% / GBP 2.83%				786	15,987		15,987	(4,977)				2,009		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002#AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	7,945,200	USD 3.754% / EUR 2.38%				85,621	330,684		330,684	(323,612)				128,769		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002#AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	441,400	USD 3.754% / EUR 2.38%				4,757	18,371		18,371	(17,978)				7,154		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002#AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	6,289,950	USD 3.754% / EUR 2.38%				67,784	261,791		261,791	(256,193)				101,942		B023	

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STATEMENT AS OF SEPTEMBER 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	RHEINKALK HOLDING GMBH D7002AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		1,324,200	USD 3.754% / (EUR 2.38%)			14,270	55,114		55,114	(53,935)				21,461		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		1,655,250	EUR 2.38%			17,838	68,892		68,892	(67,419)				26,827		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			4,757	18,371		18,371	(17,978)				7,154		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		5,186,450	EUR 2.58%			54,736	227,484		227,484	(228,545)				95,315		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			12,811	53,241		53,241	(53,489)				22,308		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		4,745,050	EUR 2.58%			50,077	208,124		208,124	(209,094)				87,203		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		441,400	EUR 2.58%			4,658	19,360		19,360	(19,451)				8,112		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		17,017,000	GBP 4.095% / (USD 3.23%)			131,383	1,920,090		1,920,090	(597,871)				256,379		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		1,701,700	USD 4.095% / (GBP 3.23%)			13,138	192,009		192,009	(59,787)				25,638		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		61,523,000	USD 4.095% / (GBP 3.23%)			474,999	6,941,864		6,941,864	(2,161,534)				926,909		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		3,403,400	GBP 4.095% / (USD 3.23%)			26,277	384,018		384,018	(119,574)				51,276		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		1,701,700	GBP 3.23%			13,138	192,009		192,009	(59,787)				25,638		B023
Currency Swap	SHV NEDERLAND BV N7660FAZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		1,601,700	EUR 4.725% / (USD 3.27%)			17,389	20,823		20,823	(67,081)				26,191		B023
Currency Swap	SHV NEDERLAND BV N7660FAZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	EUR 4.725% / (USD 3.27%)			5,796	6,941		6,941	(22,360)				8,730		B023
Currency Swap	SHV NEDERLAND BV N7660FAZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		19,220,400	EUR 4.725% / (USD 3.27%)			208,672	249,872		249,872	(804,969)				314,297		B023
Currency Swap	SHV NEDERLAND BV N7660FAZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	EUR 3.27%			5,796	6,941		6,941	(22,360)				8,730		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			102,868	(266,290)		(266,290)	(144,142)				29,048		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		1,710,000	GBP 6.31%			102,868	(266,290)		(266,290)	(144,142)				29,048		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		456,000	USD 5.7825% / (GBP 6.31%)			27,431	(71,011)		(71,011)	(38,438)				7,746		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA	02/09/2023	02/28/2030		5,378,000	USD 5.4375% / (EUR 4.32%)			(40,140)	(32,613)		(32,613)	(32,613)				68,129		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		2,733,280	USD 5.6175% / (GBP 5.97%)			(5,369)	(87,177)		(87,177)	(87,177)				45,714		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		1,118,160	USD 5.6175% / (GBP 5.97%)			(2,196)	(35,663)		(35,663)	(35,663)				18,701		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	06/08/2023	10/11/2033		20,056,000	USD 5.51% / (GBP 6.02%)				(1,105,766)		(1,105,766)	(1,105,766)				317,721		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		7,464,800	USD 3.8725% / (GBP 3.27%)			43,960	854,031		854,031	(277,665)				138,239		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			10,205	198,257		198,257	(64,458)				32,091		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		6,798,300	USD 3.8725% / (GBP 3.27%)			40,035	777,778		777,778	(252,874)				125,896		B023

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STATEMENT AS OF SEPTEMBER 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	MOTO INVESTMENTS LTD G6302*AB1 Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQKUQJ21A208	02/24/2022	06/15/2037	533,200	USD 3.8725% / (GBP 3.27%)			3,140	61,002	61,002		61,002	(19,833)				9,874	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	6,708,799	USD 5.1225% / (CAD 5.34%)			53,441	1,569,475	1,569,475		1,569,475	(21,870)				78,854	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	6,125,425	USD 5.1225% / (CAD 5.34%)			48,794	1,432,999	1,432,999		1,432,999	(19,969)				71,997	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	9,917,355	USD 5.1225% / (CAD 5.34%)			79,000	2,320,093	2,320,093		2,320,093	(32,330)				116,566	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	16,334,468	USD 5.1225% / (CAD 5.34%)			130,117	3,821,330	3,821,330		3,821,330	(53,250)				191,991	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	5,730,700	USD 4.56% / (GBP 4.378%)			51,462	1,618,917	1,618,917		1,618,917	(164,518)				69,007	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	10,450,100	USD 4.56% / (GBP 4.378%)			93,842	2,952,142	2,952,142		2,952,142	(300,003)				125,836	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	10,450,100	USD 4.56% / (GBP 4.378%)			93,842	2,952,142	2,952,142		2,952,142	(300,003)				125,836	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	17,023,550	USD 4.56% / (GBP 4.378%)			152,871	4,809,134	4,809,134		4,809,134	(488,714)				204,991	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	1,011,300	USD 4.56% / (GBP 4.378%)			9,081	285,691	285,691		285,691	(29,033)				12,178	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	1,854,050	USD 4.56% / (GBP 4.378%)			16,649	523,767	523,767		523,767	(53,226)				22,326	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034	5,112,300	USD 4.045% / (GBP 3.79%)			49,696	1,435,428	1,435,428		1,435,428	(211,449)				84,978	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034	852,050	USD 4.045% / (GBP 3.79%)			8,283	239,238	239,238		239,238	(35,241)				14,163	B023	
Currency Swap	CITIBANK, N.A. Fixed Income Portfolio	D1	Currency	E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034	11,076,650	USD 4.045% / (GBP 3.79%)			107,674	3,110,095	3,110,095		3,110,095	(458,139)				184,120	B023	
Currency Swap	BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	12/10/2015	09/05/2027	6,445,550	USD 3.97% / (GBP 3.37%)			58,749	1,348,263	1,348,263		1,348,263	(150,046)				63,924	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	02/16/2018	06/05/2028	701,550	USD 4.101% / (GBP 2.7%)			9,050	125,045	125,045		125,045	(20,493)				7,592	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	02/16/2018	06/05/2028	1,403,100	USD 4.101% / (GBP 2.7%)			18,099	250,090	250,090		250,090	(40,986)				15,185	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	02/16/2018	06/05/2028	2,806,200	USD 4.101% / (GBP 2.7%)			36,198	500,179	500,179		500,179	(81,973)				30,370	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2033	2,603,700	USD 4.20375% / (AUD 4.65%)			7,395	472,067	472,067		472,067	(24,262)				40,204	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2033	1,104,600	USD 4.20375% / (AUD 4.65%)			3,137	200,271	200,271		200,271	(10,293)				17,056	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2033	3,392,700	USD 4.20375% / (AUD 4.65%)			9,635	615,117	615,117		615,117	(31,614)				52,387	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2033	315,600	USD 4.20375% / (AUD 4.65%)			896	57,220	57,220		57,220	(2,941)				4,873	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2048	15,858,900	USD 4.4425% / (AUD 5%)			39,193	2,806,473	2,806,473		2,806,473	(191,437)				392,872	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2048	1,814,700	USD 4.4425% / (AUD 5%)			4,485	321,139	321,139		321,139	(21,906)				44,955	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2048	5,365,200	USD 4.4425% / (AUD 5%)			13,259	949,454	949,454		949,454	(64,765)				132,912	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	03/14/2018	04/11/2048	394,500	USD 4.4425% / (AUD 5%)			975	69,813	69,813		69,813	(4,762)				9,773	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. Fixed Income Portfolio	08/07/2018	11/07/2038	29,128,500	USD 4.53% / (GBP 2.97%)			362,448	5,650,638	5,650,638		5,650,638	(1,322,672)				566,230	B023	

STATEMENT AS OF SEPTEMBER 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	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1	1,158,300	USD 4.245% / GBP 2.75%			13,648	130,719		130,719	(35,359)				13,091		B023	
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1	128,700	USD 4.245% / GBP 2.75%			1,516	14,524		14,524	(3,929)				1,455		B023	
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1	2,316,600	USD 4.245% / GBP 2.75%			27,296	261,439		261,439	(70,717)				26,183		B023	
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	1	5,920,200	USD 4.468% / GBP 2.95%			71,023	906,913		906,913	(236,797)				94,131		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	1	6,461,500	USD 5.028% / GBP 3.21%			89,714	1,868,125		1,868,125	(479,046)				162,623		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	1	1,938,450	USD 5.028% / GBP 3.21%			26,914	560,437		560,437	(143,714)				48,787		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1	1,212,440	USD 4.615% / AUD 4.72%			2,944	177,870		177,870	(22,555)				23,952		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1	2,852,800	USD 4.615% / AUD 4.72%			6,928	418,517		418,517	(53,070)				56,358		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1	142,640	USD 4.615% / AUD 4.72%			346	20,926		20,926	(2,653)				2,818		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	1	633,420	USD 3.666% / AUD 3.48%			1,449	59,706		59,706	6,338				7,654		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	1	7,601,040	USD 3.666% / AUD 3.48%			17,386	716,472		716,472	76,059				91,852		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	1	2,392,920	USD 3.666% / AUD 3.48%			5,473	225,556		225,556	23,944				28,916		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	1	633,420	USD 3.666% / AUD 3.48%			1,449	59,706		59,706	6,338				7,654		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	1	563,040	USD 3.771% / AUD 3.66%			997	60,030		60,030	(574)				7,883		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	1	2,181,780	USD 3.771% / AUD 3.66%			3,864	232,618		232,618	(2,224)				30,547		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	1	563,040	USD 3.771% / AUD 3.66%			997	60,030		60,030	(574)				7,883		B023	
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L Q1629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	1	6,967,620	USD 3.771% / AUD 3.66%			12,339	742,876		742,876	(7,102)				97,553		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1	3,356,400	USD 3.647% / EUR 1.18%			63,535	280,377		280,377	(61,441)				32,215		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1	5,594,000	USD 3.647% / EUR 1.18%			105,891	467,296		467,296	(102,402)				53,692		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1	3,915,800	USD 3.647% / EUR 1.18%			74,124	327,107		327,107	(71,682)				37,584		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1	1,678,200	USD 3.647% / EUR 1.18%			31,767	140,189		140,189	(30,721)				16,108		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1	5,005,800	USD 3.197% / EUR 1.07%			80,863	315,427		315,427	(62,752)				44,058		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1	22,804,200	USD 3.197% / EUR 1.07%			368,376	1,436,945		1,436,945	(285,871)				200,710		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1	1,668,600	USD 3.197% / EUR 1.07%			26,954	105,142		105,142	(20,917)				14,686		B023	

EOG-18

STATEMENT AS OF SEPTEMBER 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	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,668,600	USD 3.197% / EUR 1.07%				26,954	105,142		105,142	(20,917)				14,686		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	1,389,000	GBP 3.362% / USD 3.362%				15,807	416,803		416,803	(129,650)				42,663		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	694,500	GBP 2.07% / USD 3.362%				7,904	208,401		208,401	(64,825)				21,332		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	2,083,500	GBP 2.07% / USD 3.362%				23,711	625,204		625,204	(194,476)				63,995		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,737,500	GBP 2.723% / USD 2.723%				11,688	237,493		237,493	(40,506)				18,864		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,042,500	GBP 2.06% / USD 2.723%				7,013	142,496		142,496	(24,303)				11,319		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,737,500	GBP 2.06% / USD 2.723%				11,688	237,493		237,493	(40,506)				18,864		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	4,170,000	GBP 2.06% / USD 2.723%				28,050	569,984		569,984	(97,214)				45,274		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,042,500	GBP 2.06% / USD 2.723%				7,013	142,496		142,496	(24,303)				11,319		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	EUR 1.84% / USD 3.552%				17,667	218,948		218,948	(71,773)				25,681		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	3,655,800	EUR 1.84% / USD 3.552%				53,001	656,844		656,844	(215,320)				77,042		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	4,874,400	EUR 1.84% / USD 3.552%				70,668	875,793		875,793	(287,093)				102,723		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	EUR 1.84% / USD 3.299%				17,667	218,948		218,948	(71,773)				25,681		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				17,606	196,932		196,932	(64,179)				26,394		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,827,900	EUR 1.56% / USD 3.299%				26,409	295,398		295,398	(96,268)				39,590		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				17,606	196,932		196,932	(64,179)				26,394		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	4,874,400	EUR 1.56% / USD 3.299%				70,425	787,728		787,728	(256,716)				105,574		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				17,606	196,932		196,932	(64,179)				26,394		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1,383,500	GBP 2.773% / USD 2.773%				10,075	202,651		202,651	(49,114)				24,934		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	4,842,250	GBP 2.02% / USD 2.773%				35,262	709,278		709,278	(171,900)				87,267		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	6,225,750	GBP 2.02% / USD 2.773%				45,337	911,929		911,929	(221,015)				112,201		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	2,767,000	GBP 2.02% / USD 2.911%				20,150	405,302		405,302	(98,229)				49,867		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	2,075,250	GBP 2.1% / USD 2.911%				15,671	319,308		319,308	(76,292)				38,489		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	5,534,000	GBP 2.1% / USD 2.911%				41,789	851,489		851,489	(203,445)				102,636		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	6,225,750	GBP 2.1% / USD 2.911%				47,012	957,925		957,925	(228,876)				115,466		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	3,458,750	GBP 2.1% / USD 3.295%				26,118	532,180		532,180	(127,153)				64,148		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	4,083,000	GBP 2.51% / USD 3.295%				30,711	694,595		694,595	(262,103)				108,311		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	1,361,000	GBP 2.51% / USD 3.295%				10,237	231,532		231,532	(87,368)				36,104		B023

E06.19

STATEMENT AS OF SEPTEMBER 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	MAGNA HOUSING LIMITED G5744#AA7 REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	10/05/2021	11/16/2051	680,500	USD 3.25% / GBP 2.51%				5,118	115,766		115,766	(43,684)				18,052		B023		
Currency Swap	756109B*4 REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	03/30/2022	06/30/2032	1,185,750	USD 3.905% / GBP 3.18%				7,800	127,073		127,073	(40,020)					17,544		B023	
Currency Swap	756109B*4 REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	03/30/2022	06/30/2032	527,000	USD 3.905% / GBP 3.18%				3,467	56,477		56,477	(17,787)					7,797		B023	
Currency Swap	756109B*4 REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	03/30/2022	06/30/2032	6,719,250	USD 3.905% / GBP 3.18%				44,201	720,083		720,083	(226,778)					99,414		B023	
Currency Swap	756109B*4 REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	03/30/2022	06/30/2032	527,000	USD 3.905% / GBP 3.18%				3,467	56,477		56,477	(17,787)					7,797		B023	
Currency Swap	756109B*4 REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	03/30/2022	06/30/2032	1,185,750	USD 3.905% / GBP 3.18%				7,800	127,073		127,073	(40,020)					17,544		B023	
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	06/15/2022	06/28/2029	13,018,750	USD 4.812% / EUR 3.3%				135,869	(209,698)		(209,698)	(278,434)					156,061		B023	
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	06/15/2022	06/28/2029	520,750	USD 4.812% / EUR 3.3%				5,435	(8,388)		(8,388)	(11,137)					6,242		B023	
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	06/15/2022	06/28/2029	28,641,250	USD 4.812% / EUR 3.3%				298,913	(461,335)		(461,335)	(612,555)					343,335		B023	
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	06/15/2022	06/28/2029	520,750	USD 4.812% / EUR 3.3%				5,435	(8,388)		(8,388)	(11,137)					6,242		B023	
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	07/01/2022	07/14/2032	50,984,500	USD 5.196% / EUR 3.93%				381,661	(1,777,288)		(1,777,288)	(1,739,729)					755,987		B023	
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32WIEFA76	07/01/2022	07/14/2032	7,803,750	USD 5.196% / EUR 3.93%				58,417	(272,034)		(272,034)	(266,285)					115,712		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AN9	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	1,785,000	USD 2.935% / EUR 1.66%				19,333	171,701		171,701	(66,062)					27,079		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AN9	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	2,380,000	USD 2.935% / EUR 1.66%				25,777	228,934		228,934	(88,083)					36,105		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AN9	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	1,785,000	USD 2.935% / EUR 1.66%				19,333	171,701		171,701	(66,062)					27,079		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				4,604	99,179		99,179	(21,544)					9,890		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				4,604	99,179		99,179	(21,544)					9,890		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				4,604	99,179		99,179	(21,544)					9,890		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	1,399,900	USD 2.94% / GBP 2.34%				9,207	198,358		198,358	(43,087)					19,781		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				4,604	99,179		99,179	(21,544)					9,890		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				4,604	99,179		99,179	(21,544)					9,890		B023	
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	USD 5.125% / GBP 5.01%				2,711	71,055		71,055	(14,505)					5,842		B023	
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	3,441,900	USD 5.125% / GBP 5.01%				29,818	781,605		781,605	(159,550)					64,260		B023	
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	1,720,950	USD 5.125% / GBP 5.01%				14,909	390,802		390,802	(79,775)					32,130		B023	

E06.20

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	10,325,700	USD 5.125% / GBP 5.01%				89,455	2,344,814		2,344,814	(478,650)				192,779		B023		
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AC2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	USD 5.125% / GBP 5.01%				2,711	71,055		71,055	(14,505)					5,842		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%				21,891	553,631		553,631	(60,620)					24,057		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%				35,362	894,326		894,326	(97,925)					38,862		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%				111,138	2,810,740		2,810,740	(307,764)					122,138		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%				99,976	2,470,044		2,470,044	(270,460)					107,333		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%				126,132	3,123,314		3,123,314	(482,727)					175,616		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%				83,470	2,066,899		2,066,899	(319,452)					116,216		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%				567,240	13,733,393		13,733,393	(2,122,581)					772,193		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%				16,178	10,198		10,198	(1,960)					6,729		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%				48,535	30,593		30,593	(5,879)					20,186		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%				64,713	40,790		40,790	(7,839)					26,915		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%				473,204	2,320,344		2,320,344	164,613					188,029		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%				42,331	207,571		207,571	14,726					16,821		B023	
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%				9,071	44,479		44,479	3,156					3,604		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%				16,630	81,546		81,546	5,785					6,608		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%				70,869	1,728,343		1,728,343	(251,238)					104,234		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%				13,896	338,891		338,891	(49,262)					20,438		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%				27,792	677,781		677,781	(98,525)					40,876		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%				780,954	19,045,659		19,045,659	(2,768,541)					1,148,618		B023	
Currency Swap	GREAT ROLLING STOCK COMPANY L CORP G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	41,008,400	USD 3.433% / GBP 2.36%				370,836	4,787,346		4,787,346	(1,315,635)					680,301		B023	
Currency Swap	GREAT ROLLING STOCK COMPANY L CORP G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	42,575,600	USD 3.433% / GBP 2.36%				385,008	4,970,302		4,970,302	(1,365,914)					706,300		B023	
Currency Swap	GREAT ROLLING STOCK COMPANY L CORP G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	22,985,600	USD 3.433% / GBP 2.36%				207,857	2,683,353		2,683,353	(737,426)					381,315		B023	
Currency Swap	GREAT ROLLING STOCK COMPANY L CORP G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	1,697,800	USD 3.433% / GBP 2.36%				15,353	198,202		198,202	(54,469)					28,165		B023	

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STATEMENT AS OF SEPTEMBER 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	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		787,290	USD 3.0675% / (EUR 1.12%)			11,791	52,932		52,932	(8,398)				6,799		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%)			45,478	204,166		204,166	(32,392)					26,226		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%)			34,413	176,274		176,274	(50,801)					26,370		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%)			129,458	663,125		663,125	(191,109)					99,203		B023
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		5,994,300	USD 4.15375% / (AUD 4.44%)			8,171	883,234		883,234	102,544					65,683		B023
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		2,536,050	USD 4.15375% / (AUD 4.44%)			3,457	373,676		373,676	43,384					27,789		B023
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		11,988,600	USD 4.15375% / (AUD 4.44%)			16,342	1,766,468		1,766,468	205,088					131,366		B023
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		7,685,000	USD 4.15375% / (AUD 4.44%)			10,476	1,132,352		1,132,352	131,467					84,209		B023
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,152	124,559		124,559	14,461					9,263		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%)			12,424	511,342		511,342	71,084					47,876		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%)			1,285	52,897		52,897	7,354					4,953		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%)			17,994	740,564		740,564	102,950					69,338		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%)			31,916	641,601		641,601	(171,677)					65,297		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039		5,871,150	USD 4.3325% / (GBP 2.79%)			68,166	1,181,698		1,181,698	(268,932)					116,717		B023
Currency Swap	G2316#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053		4,041,160	USD 4.625% / (GBP 2.94%)			55,317	1,211,700		1,211,700	(348,206)					110,874		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		12,834,000	USD 4.316% / (GBP 2.89%)			145,868	1,868,018		1,868,018	(506,035)					207,677		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		29,518,200	USD 4.316% / (GBP 2.89%)			335,497	4,296,442		4,296,442	(1,163,879)					477,656		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		1,283,400	USD 4.494% / (GBP 2.99%)			14,587	186,802		186,802	(50,603)					20,768		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		11,550,600	USD 4.494% / (GBP 2.99%)			138,307	2,108,545		2,108,545	(518,078)					227,203		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		26,951,400	USD 4.494% / (GBP 2.99%)			322,715	4,919,937		4,919,937	(1,208,850)					530,140		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			15,367	234,283		234,283	(57,564)					25,245		B023
Currency Swap	JSPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		2,279,970	USD 3.65% / (AUD 3.57%)			5,193	202,182		202,182	(910)					32,072		B023
Currency Swap	JSPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		2,556,330	USD 3.65% / (AUD 3.57%)			5,822	226,689		226,689	(1,021)					35,960		B023
Currency Swap	JSPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		1,174,530	USD 3.65% / (AUD 3.57%)			2,675	104,154		104,154	(469)					16,522		B023
Currency Swap	JSPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		3,661,770	USD 3.65% / (AUD 3.57%)			8,340	324,717		324,717	(1,462)					51,510		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%)			127,957	1,155,966		1,155,966	370,534					75,154		B023

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STATEMENT AS OF SEPTEMBER 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	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%				286,471	2,587,984		2,587,984	829,553				168,255	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%				19,098	172,532		172,532	55,304					11,217	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%				19,098	172,532		172,532	55,304					11,217	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%				95,490	862,661		862,661	276,518					56,085	B023	
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P 61737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	5,668,200	USD 3.785% / GBP 2.66%				42,792	611,236		611,236	(255,758)					131,123	B023	
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P 61737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	7,718,400	USD 3.785% / GBP 2.66%				58,270	832,321		832,321	(348,266)					178,550	B023	
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P 61737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	241,200	USD 3.785% / GBP 2.66%				1,821	26,010		26,010	(10,883)					5,580	B023	
Currency Swap	BROOKFIELD INFRASTRUCTURE ISSUER P 61737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	241,200	USD 3.785% / GBP 2.66%				1,821	26,010		26,010	(10,883)					5,580	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%				176,006	2,308,911		2,308,911	(829,624)					406,687	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 3.1571% / GBP 2.27%				97,679	1,281,385		1,281,385	(460,420)					225,701	B023	
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045	6,946,560	USD 3.592% / GBP 2.54%				59,339	1,039,670		1,039,670	(334,280)					160,777	B023	
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045	19,038,720	USD 3.712% / GBP 2.64%				169,197	2,964,898		2,964,898	(963,816)					448,273	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 SONIA				(5,023)	(64,343)		(64,343)	(53,319)					10,815	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 SONIA				(20,930)	(268,096)		(268,096)	(222,161)					45,063	B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032	952,400	USD 5.878% / GBP SONIA				(6,698)	(85,791)		(85,791)	(71,092)					14,420	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	3,336,670	USD 3.175% / JPY 0.79%				63,068	501,970		501,970	351,824					21,372	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	10,010,010	USD 3.175% / JPY 0.79%				189,203	1,505,911		1,505,911	1,055,473					64,117	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	5,839,173	USD 3.175% / JPY 0.79%				110,368	878,448		878,448	615,693					37,401	B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	834,168	USD 3.175% / JPY 0.79%				15,767	125,493		125,493	87,956					5,343	B023	
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	26,109,900	USD 3.997% / GBP 2.86%				250,577	3,247,717		3,247,717	(944,120)					391,708	B023	
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	25,070,700	USD 3.997% / GBP 2.86%				240,604	3,118,454		3,118,454	(906,543)					376,118	B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044	1,871,480	USD 4.645% / AUD 4.85%				2,905	277,957		277,957	(29,157)					42,227	B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044	1,655,540	USD 4.645% / AUD 4.85%				2,570	245,885		245,885	(25,793)					37,355	B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049	2,015,440	USD 4.725% / AUD 4.9%				3,646	296,747		296,747	(7,481)					50,757	B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049	1,871,480	USD 4.725% / AUD 4.9%				3,386	275,551		275,551	(6,947)					47,132	B023	

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STATEMENT AS OF SEPTEMBER 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	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		10,208,000	USD 4.75% / GBP 2.97%			132,938	2,771,717		2,771,717	(726,025)				256,789		B023		
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	USD 4.75% / GBP 2.97%			49,852	1,039,394		1,039,394	(272,259)				96,296		B023		
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		10,907,200	USD 5.803% / GBP 5.98%				(627,193)		(627,193)	(627,193)					244,410		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / GBP 5.98%				(295,150)		(295,150)	(295,150)					115,016		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		13,473,600	USD 5.803% / GBP 5.98%				(774,768)		(774,768)	(774,768)					301,918		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / GBP 5.98%				(295,150)		(295,150)	(295,150)					115,016		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		5,424,300	USD 4.307% / GBP 2.88%			64,412	737,256		737,256	(167,504)					62,784		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		2,910,600	USD 4.307% / GBP 2.88%			34,563	395,601		395,601	(89,880)					33,689		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		396,900	USD 4.307% / GBP 2.88%			4,713	53,946		53,946	(12,256)					4,594		B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		561,250	USD 3.54% / EUR 0.9%			11,272	44,167		44,167	(6,919)					4,429		B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		898,000	USD 3.54% / EUR 0.9%			18,035	70,668		70,668	(11,070)					7,086		B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		6,735,000	USD 3.54% / EUR 0.9%			135,264	530,007		530,007	(83,023)					53,143		B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		4,265,500	USD 3.54% / EUR 0.9%			85,667	335,671		335,671	(52,581)					33,657		B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		336,750	USD 3.54% / EUR 0.9%			6,763	26,500		26,500	(4,151)					2,657		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		1,010,250	USD 3.15% / EUR 0.9%			19,845	82,337		82,337	(14,301)					8,473		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		1,571,500	USD 3.15% / EUR 0.9%			30,869	128,079		128,079	(22,246)					13,180		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		11,674,000	USD 3.15% / EUR 0.9%			229,316	951,446		951,446	(165,259)					97,910		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		7,408,500	USD 3.15% / EUR 0.9%			145,527	603,802		603,802	(104,876)					62,135		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		561,250	USD 3.15% / EUR 0.9%			11,025	45,743		45,743	(7,945)					4,707		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 4.95%			4,117	315,896		315,896	(41,937)					45,375		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 4.95%			26,247	2,013,837		2,013,837	(267,349)					289,264		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 4.95%			38,728	2,971,397		2,971,397	(394,471)					426,806		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		3,661,770	USD 3.54% / AUD 3.38%			10,210	281,595		281,595	38,117					44,529		B023	

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STATEMENT AS OF SEPTEMBER 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	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC	05/30/2019	08/28/2029		5,941,740	USD 3.54% / AUD 3.38%			16,567	456,928		456,928	61,850				72,254		B023
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC	05/30/2019	08/28/2029		4,076,310	USD 3.54% / AUD 3.38%			11,366	313,474		313,474	42,432				49,570		B023
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC	05/30/2019	08/28/2029		1,865,430	USD 3.54% / AUD 3.38%			5,201	143,454		143,454	19,418				22,684		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS	01/19/2023	03/08/2035		3,116,478	USD 5.4275% / JPY 2.13%		(131,861)		174,527		174,527	174,527				52,713		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS	01/19/2023	03/08/2035		4,869,497	USD 5.4275% / JPY 2.13%		(206,033)		272,699		272,699	272,699				82,364		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS	01/19/2023	03/08/2035		5,064,277	USD 5.4275% / JPY 2.13%		(214,274)		283,607		283,607	283,607				85,659		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS	01/19/2023	03/08/2035		2,142,579	USD 5.4275% / JPY 2.13%		(90,655)		119,988		119,988	119,988				36,240		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		50,719,550	USD 3.788% / GBP 3.37%			401,967	10,536,844		10,536,844	(1,183,292)				533,605		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		11,773,600	USD 3.7175% / GBP 3.28%			83,865	2,120,249		2,120,249	(290,815)				132,424		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / GBP 3.28%			10,483	265,031		265,031	(36,352)				16,553		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / GBP 3.28%			10,483	265,031		265,031	(36,352)				16,553		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		16,188,700	USD 3.7175% / GBP 3.28%			115,314	2,915,342		2,915,342	(399,870)				182,083		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		3,247,420	USD 3.351% / EUR 1.5%			46,220	240,830		240,830	(85,859)				40,035		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		6,158,900	USD 3.351% / EUR 1.5%			87,658	456,747		456,747	(162,835)				75,929		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		1,119,800	USD 3.351% / EUR 1.5%			15,938	83,045		83,045	(29,606)				13,805		B023
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%			28,688	149,481		149,481	(53,291)				24,849		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%			52,820	312,426		312,426	(246,828)				110,872		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%			26,410	156,213		156,213	(123,414)				55,436		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%			75,161	291,391		291,391	(117,199)				62,153		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%			37,580	145,696		145,696	(58,600)				31,076		B023
Currency Swap	LITTELFUSE NETHERLAND CV N5276#AA5	D1	Currency	ROYAL BANK OF CANADA	11/18/2016	12/08/2023		2,754,440	USD 3.44% / EUR 1.14%			47,273	5,610		5,610	18,831				5,988		B023
Currency Swap	LITTELFUSE NETHERLAND CV N5276#AA5	D1	Currency	ROYAL BANK OF CANADA	11/18/2016	12/08/2023		3,284,140	USD 3.44% / EUR 1.14%			56,364	6,689		6,689	22,453				7,140		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%			28,247	70,958		70,958	(49,621)				10,002		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%			28,247	70,958		70,958	(49,621)				10,002		B023

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		3,739,500	USD 3.645% / (GBP 2.15%)			42,371	106,437		106,437	(74,432)				15,003		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		5,609,250	USD 3.645% / (GBP 2.15%)			63,556	159,656		159,656	(111,648)				22,504		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			7,062	17,740		17,740	(12,405)				2,500		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			7,062	17,740		17,740	(12,405)				2,500		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,798,250	USD 3.74625% / (EUR 1.77%)			42,788	193,361		193,361	(44,975)				27,567		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,238,600	USD 3.74625% / (EUR 1.77%)			34,231	154,689		154,689	(35,980)				22,054		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		10,913,175	USD 3.74625% / (EUR 1.77%)			166,875	754,109		754,109	(175,402)				107,513		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		11,472,825	USD 3.74625% / (EUR 1.77%)			175,433	792,781		792,781	(184,397)				113,026		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			628	16,685		16,685	(39)				3,205		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		1,527,086	USD 3.7325% / (CAD 3.68%)			3,978	105,669		105,669	(247)				20,300		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		642,983	USD 3.7325% / (CAD 3.68%)			1,675	44,492		44,492	(104)				8,547		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		2,652,307	USD 3.7325% / (CAD 3.68%)			6,909	183,531		183,531	(429)				35,258		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			628	16,685		16,685	(39)				3,205		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			628	16,685		16,685	(39)				3,205		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		3,054,171	USD 3.7325% / (CAD 3.68%)			7,956	211,338		211,338	(493)				40,600		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			635	15,696		15,696	(1,219)				3,631		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032		1,848,577	USD 3.8375% / (CAD 3.79%)			4,868	120,338		120,338	(9,343)				27,838		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032		803,729	USD 3.8375% / (CAD 3.79%)			2,117	52,321		52,321	(4,062)				12,104		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032		3,214,917	USD 3.8375% / (CAD 3.79%)			8,466	209,284		209,284	(16,249)				48,414		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			635	15,696		15,696	(1,219)				3,631		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032		241,119	USD 3.8375% / (CAD 3.79%)			635	15,696		15,696	(1,219)				3,631		B023

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STATEMENT AS OF SEPTEMBER 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	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	3,697,155	USD 3.8375% / CAD 3.79%				9,736	240,677		240,677	(18,686)				55,676		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750	USD 3.825% / GBP 2.45%				9,064	131,715		131,715	(20,162)				7,592		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	5,686,000	USD 3.825% / GBP 2.45%				72,512	1,053,721		1,053,721	(161,292)				60,739		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	2,843,000	USD 3.825% / GBP 2.45%				36,256	526,860		526,860	(80,646)				30,370		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	10,661,250	USD 3.825% / GBP 2.45%				135,960	1,975,727		1,975,727	(302,422)				113,886		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750	USD 3.825% / GBP 2.45%				9,064	131,715		131,715	(20,162)				7,592		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750	USD 3.825% / GBP 2.45%				9,064	131,715		131,715	(20,162)				7,592		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	12,793,500	USD 3.825% / GBP 2.45%				163,152	2,370,872		2,370,872	(362,907)				136,663		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750	USD 3.92875% / GBP 2.55%				9,155	141,098		141,098	(23,470)				9,046		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	5,686,000	USD 3.92875% / GBP 2.55%				73,238	1,128,782		1,128,782	(187,758)				72,368		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	2,843,000	USD 3.92875% / GBP 2.55%				36,619	564,391		564,391	(93,879)				36,184		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	10,661,250	USD 3.92875% / GBP 2.55%				137,322	2,116,466		2,116,466	(352,047)				135,690		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750	USD 3.92875% / GBP 2.55%				9,155	141,098		141,098	(23,470)				9,046		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750	USD 3.92875% / GBP 2.55%				9,155	141,098		141,098	(23,470)				9,046		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	1,403,100	USD 4.2125% / GBP 2.79%				18,437	271,801		271,801	(48,166)				18,139		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	701,550	USD 4.2125% / GBP 2.79%				9,219	135,900		135,900	(24,083)				9,069		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	2,104,650	USD 4.2125% / GBP 2.79%				27,656	407,701		407,701	(72,250)				27,208		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	2,104,650	USD 4.2125% / GBP 2.79%				27,656	407,701		407,701	(72,250)				27,208		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	3,253,580	USD 4.09% / GBP 2.61%				43,220	780,867		780,867	(144,422)				58,090		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	1,414,600	USD 4.09% / GBP 2.61%				18,791	339,507		339,507	(62,792)				25,256		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	4,385,260	USD 4.09% / GBP 2.61%				58,253	1,052,472		1,052,472	(194,656)				78,295		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	424,380	USD 4.195% / GBP 2.74%				5,637	101,852		101,852	(18,838)				7,577		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	4,211,520	USD 4.195% / GBP 2.74%				51,851	608,660		608,660	(146,213)				55,702		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	526,440	USD 4.195% / GBP 2.74%				6,481	76,082		76,082	(18,277)				6,963		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	6,054,060	USD 4.195% / GBP 2.74%				74,535	874,949		874,949	(210,182)				80,072		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	4,343,130	USD 4.195% / GBP 2.74%				53,471	627,680		627,680	(150,783)				57,443		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	394,830	USD 4.195% / GBP 2.74%				4,861	57,062		57,062	(13,708)				5,222		B023	

E06.27

STATEMENT AS OF SEPTEMBER 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	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%)			76,156	893,969		893,969	(214,751)				81,813		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		3,306,750	USD 4.4% / (GBP 2.97%)			38,480	496,863		496,863	(118,302)				44,626		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			7,562	99,373		99,373	(23,660)				8,925		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		5,290,800	USD 4.4% / (GBP 2.97%)			60,495	794,980		794,980	(189,282)				71,401		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		13,680,000	USD 4.193% / (EUR 1.61%)			269,393	1,653,734		1,653,734	(384,407)				157,814		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		5,130,000	USD 4.193% / (EUR 1.61%)			101,022	620,150		620,150	(144,153)				59,180		B023
Currency Swap	DERIVENT 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%)			113,055	1,060,625		1,060,625	(298,440)				107,667		B023
Currency Swap	DERIVENT 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%)			40,266	377,757		377,757	(106,294)				38,347		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%)			30,433	400,195		400,195	(104,169)				41,210		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%)			11,413	150,073		150,073	(39,063)				15,454		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%)			140,179	1,921,666		1,921,666	(494,708)				198,286		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%)			41,675	571,306		571,306	(147,075)				58,950		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA	04/17/2019	06/14/2029		2,261,200	USD 3.897% / (EUR 1.5%)			41,879	244,554		244,554	(64,702)				27,015		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA	04/17/2019	06/14/2029		7,914,200	USD 3.897% / (EUR 1.5%)			146,576	855,939		855,939	(226,457)				94,554		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%)			29,973	265,592		265,592	(81,409)				30,723		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%)			44,959	398,388		398,388	(122,114)				46,085		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%)			29,973	265,592		265,592	(81,409)				30,723		B023
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%)			14,986	132,796		132,796	(40,705)				15,362		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		2,232,000	USD 3.771% / (EUR 1.64%)			36,673	262,986		262,986	(104,036)				36,484		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		669,600	USD 3.771% / (EUR 1.64%)			11,002	78,896		78,896	(31,211)				10,945		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV/SA B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		111,600	USD 3.771% / (EUR 1.64%)			1,834	13,149		13,149	(5,202)				1,824		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		5,245,200	USD 4.126% / (EUR 2.14%)			81,202	720,028		720,028	(257,402)				106,216		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		1,562,400	USD 4.126% / (EUR 2.14%)			24,188	214,476		214,476	(76,673)				31,639		B023

E06.28

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

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040		223,200	USD 4.126% / EUR 2.14%			3,455	30,639		30,639	(10,953)				4,520		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		17,739,000	USD 2.95% / CAD 3.536%			(40,640)	(7,233)		(7,233)	(204,489)				377,559		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		14,944,500	USD 2.95% / CAD 3.536%			(34,238)	(6,094)		(6,094)	(172,275)				318,081		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		2,187,000	USD 2.95% / CAD 3.536%			(5,010)	(892)		(892)	(25,211)				46,548		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		6,794,370	USD 4.045% / CAD 4.56%			(10,513)	(213,050)		(213,050)	(101,798)				179,013		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		1,561,924	USD 4.045% / CAD 4.56%			(2,417)	(48,977)		(48,977)	(23,402)				41,152		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		6,247,696	USD 4.045% / CAD 4.56%			(9,667)	(195,908)		(195,908)	(93,608)				164,610		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		546,673	USD 4.045% / CAD 4.56%			(846)	(17,142)		(17,142)	(8,191)				14,403		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWV1PCS8A4S074	02/06/2013	09/05/2032		2,190,300	USD 4.77% / GBP 4.61%			18,350	494,360		494,360	(81,583)				32,744		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWV1PCS8A4S074	02/06/2013	09/05/2032		1,251,600	USD 4.77% / GBP 4.61%			10,486	282,491		282,491	(46,619)				18,711		B023
Currency Swap	BRYANSTON THREE PARTNERSHIP G1652#AB4	D1	Currency	NATWEST MARKETS PLC RR3QWICWV1PCS8A4S074	02/06/2013	09/05/2032		6,883,800	USD 4.77% / GBP 4.61%			57,672	1,553,702		1,553,702	(256,403)				102,911		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWV1PCS8A4S074	12/04/2014	02/03/2027		24,288,500	USD 4.0025% / GBP 3.434%			227,596	5,620,036		5,620,036	(532,696)				222,208		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWV1PCS8A4S074	12/04/2014	02/03/2027		12,536,000	USD 4.0025% / GBP 3.434%			117,469	2,900,664		2,900,664	(274,940)				114,688		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWV1PCS8A4S074	12/04/2014	02/03/2027		49,360,500	USD 4.0025% / GBP 3.434%			462,533	11,421,364		11,421,364	(1,082,576)				451,584		B023
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%			130,773	2,891,199		2,891,199	(269,053)				105,700		B023
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%			130,773	2,891,199		2,891,199	(269,053)				105,700		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%			735,036	16,250,530		16,250,530	(1,512,265)				594,108		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%			20,968	501,743		501,743	(48,285)				19,875		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%			20,968	501,743		501,743	(48,285)				19,875		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%			118,819	2,843,208		2,843,208	(273,615)				112,625		B023
Currency Swap	2DIT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		3,188,000	USD 4.705% / GBP 4.1%			36,492	852,232		852,232	(133,321)				50,881		B023

STATEMENT AS OF SEPTEMBER 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	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		3,188,000	USD 4.705% / (GBP 4.1%)			36,492	852,232		852,232	(133,321)				50,881		B023
Currency Swap	2DWT G9101*AB8 SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		14,346,000	USD 4.705% / (GBP 4.1%)			164,213	3,835,042		3,835,042	(599,945)				228,964		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			22,159	299,374		299,374	3,587				7,323		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400	USD 4.3225% / (EUR 2.75%)			66,478	898,122		898,122	10,762				21,970		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400	USD 4.3225% / (EUR 2.75%)			66,478	898,122		898,122	10,762				21,970		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		8,182,800	USD 4.3225% / (EUR 2.75%)			132,956	1,796,243		1,796,243	21,524				43,941		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		9,546,600	USD 4.3225% / (EUR 2.75%)			155,116	2,095,617		2,095,617	25,111				51,264		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			22,159	299,374		299,374	3,587				7,323		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			22,159	299,374		299,374	3,587				7,323		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%)			179,376	4,701,067		4,701,067	(527,830)				225,918		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%)			49,209	1,289,673		1,289,673	(144,803)				61,977		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%)			211,124	5,533,114		5,533,114	(621,251)				265,903		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%)			307,955	8,070,858		8,070,858	(906,185)				387,858		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%)			4,762	124,807		124,807	(14,013)				5,998		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		824,245	USD 3.863% / (AUD 4.876%)			(2,182)	97,323		97,323	23,184				7,973		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		2,747,483	USD 3.863% / (AUD 4.876%)			(7,273)	324,412		324,412	77,280				26,576		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		4,176,174	USD 3.863% / (AUD 4.876%)			(11,054)	493,106		493,106	117,465				40,395		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		274,748	USD 3.863% / (AUD 4.876%)			(727)	32,441		32,441	7,728				2,658		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		3,684,300	USD 4.17% / (EUR 1.96%)			68,319	658,777		658,777	(125,588)				58,254		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / (EUR 1.96%)			22,773	219,592		219,592	(41,863)				19,418		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		6,140,500	USD 4.17% / (EUR 1.96%)			113,865	1,097,962		1,097,962	(209,313)				97,090		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / (EUR 1.96%)			159,411	1,537,146		1,537,146	(293,038)				135,926		B023

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STATEMENT AS OF SEPTEMBER 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 PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.435% / GBP 2.92%			69,292	636,425		636,425	(173,023)				63,087		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / GBP 2.92%			7,874	72,321		72,321	(19,662)				7,169		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		11,319,440	USD 4.435% / GBP 2.92%			138,584	1,272,849		1,272,849	(346,046)				126,173		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,829,860	USD 4.4325% / GBP 2.92%			34,593	317,902		317,902	(86,464)				31,543		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / GBP 2.92%			4,717	43,350		43,350	(11,790)				4,301		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / GBP 2.92%			69,186	635,803		635,803	(172,927)				63,087		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / EUR 1.71%			116,337	586,341		586,341	(128,088)				57,846		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		10,154,700	USD 4.375% / EUR 1.71%			209,406	1,055,414		1,055,414	(230,559)				104,123		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		3,951,000	USD 4.67% / GBP 3.22%			49,069	852,616		852,616	(205,001)				86,054		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	USD 4.67% / GBP 3.22%			73,603	1,278,924		1,278,924	(307,501)				129,081		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	USD 4.67% / GBP 3.22%			278,057	4,831,492		4,831,492	(1,161,671)				487,640		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		1,317,000	USD 4.67% / GBP 3.22%			16,356	284,205		284,205	(68,334)				28,685		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / AUD 4.19%			981	41,403		41,403	(1,865)				5,305		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	USD 4.205% / AUD 4.19%			1,373	57,964		57,964	(2,610)				7,427		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	USD 4.205% / AUD 4.19%			6,474	273,257		273,257	(12,306)				35,013		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / AUD 4.19%			392	16,561		16,561	(746)				2,122		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	USD 4.205% / AUD 4.19%			10,202	430,588		430,588	(19,391)				55,172		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		6,963,000	USD 4.0225% / GBP 2.71%			68,256	1,043,427		1,043,427	(289,830)				138,159		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225% / GBP 2.71%			18,615	284,571		284,571	(79,044)				37,680		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		633,000	USD 4.0225% / GBP 2.71%			6,205	94,857		94,857	(26,348)				12,560		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225% / GBP 2.54%			62,528	658,775		658,775	(225,849)				93,528		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225% / GBP 2.54%			68,886	725,769		725,769	(248,817)				103,040		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / GBP 2.54%			31,794	334,970		334,970	(114,839)				47,557		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	USD 3.7225% / GBP 2.54%			100,680	1,060,739		1,060,739	(363,655)				150,596		B023
Currency Swap	BRUKER CORPORATION 116794B#6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	USD 3.358% / CHF 1.01%			47,362	(374,842)		(374,842)	(199,176)				34,937		B023

E06.31

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

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	BRUKER CORPORATION 116794B06 SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/25/2019	12/11/2029	44,288,577	USD 3.358% / (CHF 1.01%)				747,643	(5,917,144)		(5,917,144)	(3,144,135)				551,510		B023		
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	4,282,500	USD 3.0765% / (EUR 1.83%)				43,264	308,820		308,820	(175,560)					88,875		B023	
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	1,427,500	USD 3.0765% / (EUR 1.83%)				14,421	102,940		102,940	(58,520)					29,625		B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	6,566,500	USD 3.0765% / (EUR 1.83%)				66,339	473,525		473,525	(269,192)					136,274		B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	3,861,000	USD 2.778% / (EUR 1.37%)				43,098	344,265		344,265	(115,803)					52,311		B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	4,797,000	USD 2.778% / (EUR 1.37%)				53,546	427,723		427,723	(143,876)					64,992		B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	3,861,000	USD 2.778% / (EUR 1.37%)				43,098	344,265		344,265	(115,803)					52,311		B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	6,201,000	USD 2.778% / (EUR 1.37%)				69,219	552,910		552,910	(185,986)					84,014		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	5,084,750	USD 4.666% / (EUR 2.94%)				76,467	801,094		801,094	(262,140)					105,448		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	7,095,000	USD 4.666% / (EUR 2.94%)				106,699	1,117,806		1,117,806	(365,777)					147,137		B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	4,861,850	USD 3.6735% / (GBP 2.664%)				47,138	938,931		938,931	(223,041)					103,433		B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	9,723,700	USD 3.6735% / (GBP 2.664%)				94,277	1,877,862		1,877,862	(446,083)					206,866		B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	16,669,200	USD 3.6735% / (GBP 2.664%)				161,618	3,219,192		3,219,192	(764,713)					354,628		B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	1,389,100	USD 3.6735% / (GBP 2.664%)				13,468	268,266		268,266	(63,726)					29,552		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	598,350	USD 2.946% / (EUR 1.33%)				7,858	72,944		72,944	(20,499)					8,455		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	598,350	USD 2.946% / (EUR 1.33%)				7,858	72,944		72,944	(20,499)					8,455		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	598,350	USD 2.946% / (EUR 1.33%)				7,858	72,944		72,944	(20,499)					8,455		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1,795,050	USD 2.946% / (EUR 1.33%)				23,574	218,832		218,832	(61,496)					25,364		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	598,350	USD 2.946% / (EUR 1.33%)				7,858	72,944		72,944	(20,499)					8,455		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	598,350	USD 2.946% / (EUR 1.33%)				7,858	72,944		72,944	(20,499)					8,455		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%)				17,634	149,858		149,858	(45,481)					18,520		B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031	3,272,306	USD 3.6675% / (EUR 2.07%)				44,084	374,645		374,645	(113,703)					46,301		B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031	3,272,306	USD 3.6675% / (EUR 2.07%)				44,084	374,645		374,645	(113,703)					46,301		B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031	3,272,306	USD 3.6675% / (EUR 2.07%)				44,084	374,645		374,645	(113,703)					46,301		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%)				17,634	149,858		149,858	(45,481)					18,520		B023	

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STATEMENT AS OF SEPTEMBER 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 .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6875% / EUR 2.07%			17,634	149,858		149,858	(45,481)				18,520		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / GBP 2.97%			2,513	49,442		49,442	(11,972)				5,224		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / GBP 2.97%			10,052	197,769		197,769	(47,886)				20,897		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / GBP 2.97%			15,078	296,654		296,654	(71,829)				31,346		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / GBP 2.97%			2,513	49,442		49,442	(11,972)				5,224		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / GBP 3%			2,703	52,966		52,966	(12,888)				5,763		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / GBP 3%			10,811	211,864		211,864	(51,552)				23,053		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / GBP 3%			16,217	317,796		317,796	(77,329)				34,579		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / GBP 3%			2,703	52,966		52,966	(12,888)				5,763		B023	
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		41,180,698	USD 3.7225% / GBP 2.9%			329,868	5,723,306		5,723,306	(1,625,712)				909,533		B023	
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		34,671,491	USD 3.7225% / GBP 2.9%			277,727	4,818,655		4,818,655	(1,368,745)				765,768		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 4.64% / AUD 3.607%			(837)	8,689		8,689	405				2,140		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 4.64% / AUD 3.607%			(4,187)	43,444		43,444	2,024				10,701		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 4.64% / AUD 3.607%			(2,093)	21,722		21,722	1,012				5,350		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		3,104,600	USD 4.64% / AUD 3.607%			(18,002)	186,811		186,811	8,703				46,013		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,227,400	USD 4.64% / AUD 3.607%			(7,117)	73,856		73,856	3,441				18,191		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 4.64% / AUD 3.607%			(4,187)	43,444		43,444	2,024				10,701		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 4.64% / AUD 3.607%			(837)	8,689		8,689	405				2,140		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 4.64% / AUD 3.607%			(1,675)	17,378		17,378	810				4,280		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 4.64% / AUD 3.607%			(5,861)	60,822		60,822	2,834				14,981		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 4.64% / AUD 3.607%			(2,931)	30,411		30,411	1,417				7,490		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		4,693,000	USD 4.64% / AUD 3.607%			(27,213)	282,389		282,389	13,156				69,554		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,805,000	USD 4.64% / AUD 3.607%			(10,466)	108,611		108,611	5,060				26,752		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 4.64% / AUD 3.607%			(5,861)	60,822		60,822	2,834				14,981		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 4.64% / AUD 3.607%			(1,675)	17,378		17,378	810				4,280		B023	

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STATEMENT AS OF SEPTEMBER 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	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		324,300	USD 4.223% / (EUR 2.6%)			4,015	11,721		11,721	(11,870)				4,766		B023	
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		5,513,100	USD 4.223% / (EUR 2.6%)			68,249	199,251		199,251	(201,797)					81,018		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			6,691	19,534		19,534	(19,784)					7,943		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		20,322,800	USD 4.223% / (EUR 2.6%)			251,584	734,494		734,494	(743,878)					298,655		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			13,382	39,069		39,069	(39,568)					15,886		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			6,691	19,534		19,534	(19,784)					7,943		B023
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		13,546,000	EUR 4.884% / (USD 3.59%)			119,558	(388,309)		(388,309)	(444,501)					226,807		B023
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 4.884% / (USD 3.59%)			9,197	(29,870)		(29,870)	(34,192)					17,447		B023
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		28,134,000	EUR 4.884% / (USD 3.59%)			248,313	(806,488)		(806,488)	(923,194)					471,060		B023
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 4.884% / (USD 3.59%)			9,197	(29,870)		(29,870)	(34,192)					17,447		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	EUR 4.17% / (USD 5.575%)			24,974	(330,177)		(330,177)	(67,454)					42,000		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	EUR 4.17% / (USD 5.575%)			24,974	(330,177)		(330,177)	(67,454)					42,000		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%)			7,135	(94,336)		(94,336)	(19,272)					12,000		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%)			(26,916)	(16,826)		(16,826)	(16,826)					20,291		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 5.467%)			(60,561)	(37,859)		(37,859)	(37,859)					45,654		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	03/16/2023	03/30/2028		21,176,000	USD 5.45% / (EUR 4.49%)			752,239	(511,451)		(511,451)	(511,451)					224,640		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	03/16/2023	06/01/2030		6,882,200	USD 5.6375% / (EUR 4.75%)			113,641	(262,526)		(262,526)	(262,526)					88,897		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	03/16/2023	06/01/2030		14,293,800	USD 5.6375% / (EUR 4.75%)			236,024	(545,247)		(545,247)	(545,247)					184,633		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	04/05/2023	05/12/2035		4,616,120	GBP 5.48% / (USD 5.335%)			(2,499)	(50,009)		(50,009)	(50,009)					78,684		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	04/05/2023	05/12/2035		20,710,160	GBP 5.48% / (USD 5.335%)			(11,212)	(224,365)		(224,365)	(224,365)					353,014		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%)			19,179	20,717		20,717	4,169					4,137		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%)			19,179	20,717		20,717	4,169					4,137		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%)			19,179	20,717		20,717	4,169					4,137		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%)			38,357	41,434		41,434	8,339					8,274		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%)			57,168	291,438		291,438	(101,019)					47,518		B023

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STATEMENT AS OF SEPTEMBER 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	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		3,078,075	USD 3.875% / EUR 2%			44,918	228,987		228,987	(79,372)				37,335		B023	
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		15,390,375	USD 3.875% / EUR 2%			224,588	1,144,933		1,144,933	(396,860)				186,677		B023	
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		16,509,675	USD 3.875% / EUR 2%			240,922	1,228,201		1,228,201	(425,723)				200,253		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/30/2017	01/31/2024		24,948,000	EUR 1.16% / USD 3.586% / EUR 1.16%			469,751	2,743,519		2,743,519	127,653				72,412		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/30/2017	01/31/2024		1,188,000	EUR 1.16% / USD 3.586% / EUR 1.16%			22,369	130,644		130,644	6,079				3,448		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AAA	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		4,629,450	USD 4.282% / GBP 2.84%			53,771	629,327		629,327	(142,614)				53,213		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655@AAA	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		2,645,400	USD 4.282% / GBP 2.84%			30,727	359,615		359,615	(81,494)				30,408		B023	
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		34,549,200	USD 4.597% / GBP 2.98%			436,206	4,333,403		4,333,403	(1,186,760)				437,671		B023	
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		9,916,900	USD 4.597% / GBP 2.98%			125,207	1,243,847		1,243,847	(340,644)				125,628		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		4,260,600	USD 2.07% / EUR 0.79%			43,013	384,127		384,127	(62,334)				44,921		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		2,485,350	USD 2.07% / EUR 0.79%			25,091	224,074		224,074	(36,361)				26,204		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		3,905,550	USD 2.07% / EUR 0.79%			39,429	352,116		352,116	(57,139)				41,178		B023	
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		1,538,550	USD 2.07% / EUR 0.79%			15,533	138,712		138,712	(22,509)				16,222		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / GBP 2.84%			2,352	46,915		46,915	(10,505)				4,622		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		1,376,500	USD 3.515% / GBP 2.84%			9,409	187,659		187,659	(42,020)				18,489		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		2,064,750	USD 3.515% / GBP 2.84%			14,113	281,489		281,489	(63,030)				27,733		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / GBP 2.84%			2,352	46,915		46,915	(10,505)				4,622		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		9,355,500	USD 5.744% / GBP 5.83%				(206,962)		(206,962)	(206,962)					149,215		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		2,494,800	USD 5.744% / GBP 5.83%				(55,190)		(55,190)	(55,190)					39,791		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		9,355,500	USD 5.744% / GBP 5.83%				(206,962)		(206,962)	(206,962)					149,215		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		5,613,300	USD 5.744% / GBP 5.83%				(124,177)		(124,177)	(124,177)					89,529		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		446,657	USD 5.08% / GBP SONIA			501	110,352		110,352	(23,108)				5,356		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,769,275	USD 5.08% / GBP SONIA			3,105	684,181		684,181	(61,434)				33,204		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,769,275	USD 5.08% / GBP SONIA			3,105	684,181		684,181	(61,434)				33,204		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		5,002,562	USD 5.08% / GBP SONIA			5,609	1,235,940		1,235,940	(110,977)				59,982		B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		5,895,876	USD 5.08% / GBP SONIA			6,611	1,456,644		1,456,644	(130,795)				70,693		B023	

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STATEMENT AS OF SEPTEMBER 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	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		446,657	USD 5.08% / (GBP SONIA)			501	110,352		110,352	(23,108)				5,356		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 SONIA)			1,002	220,704		220,704	(46,216)				10,711		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK 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%)			13,290	291,140		291,140	(40,964)				16,327		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		463,200	USD 4.393% / (GBP 3.72%)			4,984	109,178		109,178	(15,361)				6,123		B023
Currency Swap	BROOKFIELD UTILITIES ISSUER UK 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%)			117,951	2,583,871		2,583,871	(363,553)				144,905		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			2,749	67,268		67,268	(7,967)				3,462		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		5,609,760	USD 3.373% / (GBP 2.93%)			35,732	874,479		874,479	(103,571)				45,012		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			2,749	67,268		67,268	(7,967)				3,462		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		5,753,600	USD 3.373% / (GBP 2.93%)			36,648	896,901		896,901	(106,227)				46,167		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%)			89,632	2,158,860		2,158,860	(383,377)				164,496		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%)			89,632	2,158,860		2,158,860	(383,377)				164,496		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%)			44,816	1,079,430		1,079,430	(191,688)				82,248		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%)			16,340	402,859		402,859	(48,303)				20,899		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%)			23,343	575,513		575,513	(69,004)				29,856		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 3.274% / (EUR 1.43%)			55,387	225,762		225,762	(33,603)				32,383		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%)			79,124	322,518		322,518	(48,005)				46,261		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%)			196,270	4,653,003		4,653,003	(861,436)				380,431		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%)			126,626	3,001,937		3,001,937	(555,765)				245,440		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%)			88,638	2,101,356		2,101,356	(389,036)				171,808		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%)			6,331	150,097		150,097	(27,788)				12,272		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#A8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,903,660	USD 3.01% / (EUR 0.98%)			29,419	106,910		106,910	4,998				9,877		B023

E06.36

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

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Currency Swap	STRONA DENTAL SERVICES GMBH D8286#AAB	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024	1,007,820	USD 3.01% / EUR 0.98%				15,575	56,599		56,599	2,646				5,229		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%				899,842	6,330,419		6,330,419	1,651,803				554,822		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%				309,851	2,179,814		2,179,814	568,781				191,047		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%				318,340	2,239,535		2,239,535	584,364				196,281		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%				21,223	149,302		149,302	38,958				13,085		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%				18,241	85,063		85,063	5,251				5,117		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%				18,241	85,063		85,063	5,251				5,117		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%				100,323	467,847		467,847	28,882				28,142		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%				82,083	382,784		382,784	23,631				23,026		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%				27,149	221,791		221,791	(33,625)				18,786		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%				18,099	147,861		147,861	(22,417)				12,524		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%				81,447	665,373		665,373	(100,876)				56,359		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%				90,497	739,303		739,303	(112,084)				62,621		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%				31,619	1,425,744		1,425,744	138,935				113,426		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%				3,620	163,253		163,253	15,909				12,988		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%				45,859	2,067,873		2,067,873	201,509				164,511		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%				55,554	259,417		259,417	(83,242)				6,401		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%				21,215	148,508		148,508	(43,444)				12,502		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%				15,911	111,381		111,381	(32,583)				9,376		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%				496,607	3,511,463		3,511,463	(981,837)				354,777		B023	
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031	9,120,000	USD 4.3005% / EUR 1.83%				172,733	1,221,378		1,221,378	(341,508)				123,401		B023	
Currency Swap	TRITAX BIG BOX REIT PLC G9075#A42	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028	65,899,400	USD 4.494% / GBP 2.86%				842,958	7,067,222		7,067,222	(1,992,417)				692,449		B023	
Currency Swap	TRITAX BIG BOX REIT PLC G9075#A42	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028	17,914,400	USD 4.494% / GBP 2.86%				229,154	1,921,187		1,921,187	(541,628)				188,238		B023	
Currency Swap	BROMIFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039	2,592,800	USD 4.503% / GBP 3.01%				31,064	494,074		494,074	(117,912)				51,222		B023	

E06.37

STATEMENT AS OF SEPTEMBER 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	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		6,482,000	USD 4.503% / (GBP 3.01%)			77,660	1,235,184		1,235,184	(294,780)				128,054		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		779,130	USD 4.286% / (AUD 4.31%)			1,989	98,935		98,935	(8,947)				12,906		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		1,345,770	USD 4.286% / (AUD 4.31%)			3,436	170,887		170,887	(15,454)				22,292		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		5,028,930	USD 4.286% / (AUD 4.31%)			12,841	638,578		638,578	(57,751)				83,302		B023
Currency Swap	KINGSPAN SECURITIES LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		283,320	USD 4.286% / (AUD 4.31%)			723	35,976		35,976	(3,254)				4,693		B023
Currency Swap	KINGSPAN SECURITIES LIMITED 05264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		1,785,000	EUR 2.825% / (USD 1.59%)			18,702	166,159		166,159	(50,744)				23,953		B023
Currency Swap	KINGSPAN SECURITIES LIMITED 05264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		2,380,000	EUR 2.825% / (USD 1.59%)			24,936	221,545		221,545	(67,658)				31,937		B023
Currency Swap	LONDONMETRIC PROPERTY PLC 05264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		1,785,000	EUR 2.825% / (USD 1.59%)			18,702	166,159		166,159	(50,744)				23,953		B023
Currency Swap	LONDONMETRIC PROPERTY PLC 05600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,737,500	GBP 2.06% / (USD 2.7%)			11,403	235,599		235,599	(39,753)				18,594		B023
Currency Swap	LONDONMETRIC PROPERTY PLC 05600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,042,500	GBP 2.06% / (USD 2.7%)			6,842	141,359		141,359	(23,852)				11,156		B023
Currency Swap	LONDONMETRIC PROPERTY PLC 05600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,737,500	GBP 2.06% / (USD 2.7%)			11,403	235,599		235,599	(39,753)				18,594		B023
Currency Swap	LONDONMETRIC PROPERTY PLC 05600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		4,170,000	GBP 2.06% / (USD 2.7%)			27,367	565,437		565,437	(95,406)				44,625		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,042,500	GBP 2.06% / (USD 3.345%)			6,842	141,359		141,359	(23,852)				11,156		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	EUR 1.89% / (USD 3.345%)			16,065	132,662		132,662	(20,677)				18,520		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		3,272,306	EUR 1.89% / (USD 3.345%)			40,163	331,654		331,654	(51,693)				46,301		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		3,272,306	EUR 1.89% / (USD 3.345%)			40,163	331,654		331,654	(51,693)				46,301		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	EUR 1.89% / (USD 3.345%)			16,065	132,662		132,662	(20,677)				18,520		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	EUR 1.89% / (USD 3.345%)			16,065	132,662		132,662	(20,677)				18,520		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		938,560	USD 2.295% / (EUR 0.89%)			10,382	83,253		83,253	(6,185)				7,978		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			24,658	197,726		197,726	(14,691)				18,949		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			24,658	197,726		197,726	(14,691)				18,949		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		2,229,080	USD 2.295% / (EUR 0.89%)			24,658	197,726		197,726	(14,691)				18,949		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		938,560	USD 2.295% / (EUR 0.89%)			10,382	83,253		83,253	(6,185)				7,978		B023

E06.38

STATEMENT AS OF SEPTEMBER 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	1,662,480	USD 2.301% / GBP 1.98%				6,244	198,988		198,988	(28,951)				14,132		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%				16,130	514,052		514,052	(74,789)					36,508		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%				16,130	514,052		514,052	(74,789)					36,508		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%				16,130	514,052		514,052	(74,789)					36,508		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%				6,244	198,988		198,988	(28,951)					14,132		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%				9,900	199,926		199,926	(48,395)					24,120		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%				14,850	299,889		299,889	(72,592)					36,180		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%				29,701	599,779		599,779	(145,185)					72,360		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%				9,900	199,926		199,926	(48,395)					24,120		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%				4,950	99,963		99,963	(24,197)					12,060		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%				7,700	60,055		60,055	(20,434)					8,323		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%				23,099	180,166		180,166	(61,302)					24,968		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%				46,198	360,333		360,333	(122,603)					49,936		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%				7,700	60,055		60,055	(20,434)					8,323		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%				7,700	60,055		60,055	(20,434)					8,323		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%				145,102	910,301		910,301	(106,810)					102,640		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%				87,061	546,180		546,180	(64,086)					61,584		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%				19,863	390,003		390,003	(123,103)					51,218		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%				855	16,957		16,957	(5,352)					2,227		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%				15,389	305,220		305,220	(96,341)					40,084		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%				3,420	67,827		67,827	(21,409)					8,908		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%				4,811	84,783		84,783	(26,761)					11,134		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%				855	16,957		16,957	(5,352)					2,227		B023	
Currency Swap	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%				36,727	166,428		166,428	(32,170)					26,027		B023	

E06.39

STATEMENT AS OF SEPTEMBER 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	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%)			29,382	133,143		133,143	(25,736)				20,822		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%)			7,346	33,286		33,286	(6,434)				5,205		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%)			7,346	33,286		33,286	(6,434)				5,205		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%)			50,156	245,044		245,044	(86,541)				45,824		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%)			35,826	175,032		175,032	(61,815)				32,731		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%)			7,165	35,006		35,006	(12,363)				6,546		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%)			7,165	35,006		35,006	(12,363)				6,546		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%)			6,973	22,451		22,451	(12,884)				8,064		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%)			76,708	246,963		246,963	(141,724)				88,702		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%)			6,973	22,451		22,451	(12,884)				8,064		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%)			275,450	886,821		886,821	(508,919)				318,520		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%)			13,947	44,902		44,902	(25,768)				16,128		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%)			6,973	22,451		22,451	(12,884)				8,064		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%)			14,291	50,445		50,445	(40,673)				15,880		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%)			171,492	605,341		605,341	(488,074)				190,565		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%)			14,291	50,445		50,445	(40,673)				15,880		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032		45,444,000	USD 4.463% / (EUR 2.7%)			600,222	2,118,693		2,118,693	(1,708,260)				666,976		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%)			42,873	151,335		151,335	(122,019)				47,641		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%)			14,291	50,445		50,445	(40,673)				15,880		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%)			6,030	7,686		7,686	(19,214)				7,872		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%)			18,090	23,057		23,057	(57,643)				23,616		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%)			6,030	7,686		7,686	(19,214)				7,872		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%)			211,052	269,000		269,000	(672,505)				275,521		B023

E06.40

STATEMENT AS OF SEPTEMBER 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	SHV NEDERLAND BV N7660#AY3 BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032	533,900	USD 4.633% / EUR 3.12%				6,030	7,686		7,686	(19,214)					7,872		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	322,680	USD 5.47% / EUR 4.44%				(2,576)	(6,176)		(6,176)	(6,176)					4,952		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	215,120	USD 5.47% / EUR 4.44%				(1,717)	(4,117)		(4,117)	(4,117)					3,302		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	322,680	USD 5.47% / EUR 4.44%				(2,576)	(6,176)		(6,176)	(6,176)					4,952		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	322,680	USD 5.47% / EUR 4.44%				(2,576)	(6,176)		(6,176)	(6,176)					4,952		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	215,120	USD 5.47% / EUR 4.44%				(1,717)	(4,117)		(4,117)	(4,117)					3,302		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/27/2023	05/23/2028	7,212,000	USD 6.315% / GBP 6.2%				241,995	(94,409)		(94,409)	(94,409)					77,754		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/27/2023	05/23/2028	21,636,000	USD 6.315% / GBP 6.2%				725,985	(283,227)		(283,227)	(283,227)					233,261		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/27/2023	05/23/2028	21,636,000	USD 6.315% / GBP 6.2%				725,985	(283,227)		(283,227)	(283,227)					233,261		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2030	218,360	USD 5.088% / EUR 4.27%				260	(1,746)		(1,746)	(1,746)					2,832		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033	5,131,460	USD 5.216% / EUR 4.39%				6,284	(97,785)		(97,785)	(97,785)					80,028		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033	2,183,600	USD 5.216% / EUR 4.39%				2,674	(41,611)		(41,611)	(41,611)					34,054		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033	6,606,000	USD 6.141% / CAD 5.96%				230,947	(100,113)		(100,113)	(100,113)					103,169		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033	2,862,600	USD 6.141% / CAD 5.96%				100,077	(43,382)		(43,382)	(43,382)					44,706		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	06/08/2023	10/11/2035	20,056,000	USD 5.593% / GBP 6.05%				(1,227,436)	(1,227,436)		(1,227,436)	(1,227,436)					347,935		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												44,659,974	572,639,986	XXX	572,639,986	(112,055,830)				60,536,365	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										11,197,010	4,167,500	(26,580,702)	963,098,045	XXX	963,098,045	99,719,425			(866,809)		145,688,580	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	05/19/2022	06/20/2027	50,000,000	...1% / credit event		177,599		353,058	129,876		693,650				(26,109)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	03/23/2022	06/20/2027	50,000,000	...1% / credit event		707,637		278,234	502,075		693,650				(100,933)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	09/27/2022	12/20/2027	50,000,000	...1% / credit event		(189,738)		406,286	(153,082)		633,350				27,120		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	12/06/2021	12/20/2026	50,000,000	...1% / credit event		1,038,011		225,074	663,785		647,400				(154,093)		50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	01/19/2022	12/20/2026	50,000,000	...1% / credit event		1,049,878		219,492	687,831		647,400				(159,675)		50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										2,783,387		1,482,143	1,830,485	XXX	3,315,450			(413,690)		250,000,000	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										2,783,387		1,482,143	1,830,485	XXX	3,315,450			(413,690)		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	(71,197,903)	390,458,060	XXX	391,074,841	211,775,254		(866,809)		85,289,491	XXX	XXX	
1369999999. Total Swaps - Credit Default										2,783,387		1,482,143	1,830,485	XXX	3,315,450			(413,690)		250,000,000	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange												50,342,619	601,404,425	XXX	596,501,740	(108,527,582)				67,100,597	XXX	XXX	

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STATEMENT AS OF SEPTEMBER 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)														
138999999. Total Swaps - Total Return														XXX																			XXX	XXX		
139999999. Total Swaps - Other														XXX																					XXX	XXX
140999999. Total Swaps										13,980,397	4,167,500	(19,373,141)	993,692,970	XXX	990,892,031	103,247,672		(1,280,499)		402,390,087	XXX	XXX														
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/25/2022	11/17/2023		55,007,500	0.94 USD/(EUR)				1,956,219		1,956,219	1,303,412				99,739			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	07/13/2023	01/26/2024		8,814,156	0.95265 USD/(EUR)				500,296		500,296	500,296				25,058			B023													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	07/13/2023	01/26/2024		7,910,140	0.95265 USD/(EUR)				448,984		448,984	448,984				22,488			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		613,881	0.95265 USD/(EUR)				9,417		9,417	9,417				2,323			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		399,692	0.95265 USD/(EUR)				6,131		6,131	6,131				1,512			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		2,003,559	0.95265 USD/(EUR)				30,733		30,733	30,733				7,581			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		1,365,773	0.95265 USD/(EUR)				20,950		20,950	20,950				5,167			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		166,538	0.95265 USD/(EUR)				2,555		2,555	2,555				630			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		209,249	0.95265 USD/(EUR)				3,210		3,210	3,210				792			B024													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		2,700,256	0.82501 USD/(GBP)				59,334		59,334	59,334				10,216			B024													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		1,758,306	0.82501 USD/(GBP)				38,636		38,636	38,636				6,653			B024													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		8,812,460	0.82501 USD/(GBP)				193,641		193,641	193,641				33,342			B024													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		6,007,545	0.82501 USD/(GBP)				132,007		132,007	132,007				22,730			B024													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		732,628	0.82501 USD/(GBP)				16,098		16,098	16,098				2,772			B024													
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4ROT8PU41	09/13/2023	04/26/2024		921,017	0.82501 USD/(GBP)				20,238		20,238	20,238				3,485			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMQUJXT09	07/19/2023	01/26/2024		21,013,392	0.95265 USD/(EUR)				1,198,581		1,198,581	1,198,581				59,739			B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMQUJXT09	07/19/2023	01/26/2024		54,373,707	0.95265 USD/(EUR)				3,101,418		3,101,418	3,101,418				154,580			B024													

E06.42

STATEMENT AS OF SEPTEMBER 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.	07/19/2023	01/26/2024	443,101	0.95265 USD/(EUR)					25,274		25,274	25,274					1,260	B024			
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	289,372	0.95265 USD/(EUR)					16,505		16,505	16,505					823	B024			
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	1,446,861	0.95265 USD/(EUR)					82,527		82,527	82,527					4,113	B024			
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	985,674	0.95265 USD/(EUR)					56,222		56,222	56,222					2,802	B024			
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	117,557	0.95265 USD/(EUR)					6,705		6,705	6,705					334	B024			
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	144,686	0.95265 USD/(EUR)					8,253		8,253	8,253					411	B024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	1,125,652	0.82501 USD/(GBP)					59,367		59,367	59,367					3,200	B024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	733,223	0.82501 USD/(GBP)					38,670		38,670	38,670					2,084	B024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	3,686,768	0.82501 USD/(GBP)					194,440		194,440	194,440					10,481	B024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	2,509,480	0.82501 USD/(GBP)					132,350		132,350	132,350					7,134	B024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	299,485	0.82501 USD/(GBP)					15,795		15,795	15,795					851	B024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/19/2023	01/26/2024	382,102	0.82501 USD/(GBP)					20,152		20,152	20,152					1,086	B024			
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	09/25/2023	01/29/2024	14,158,993	1.56948 USD/(AUD)					(95,789)		(95,789)	(95,789)					40,761	B024			
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	09/25/2023	01/29/2024	9,653,859	1.56948 USD/(AUD)					(65,311)		(65,311)	(65,311)					27,792	B024			
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	09/29/2023	04/26/2024	10,681,072	0.95265 USD/(EUR)					(10,675)		(10,675)	(10,675)					40,412	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					(9,752,023)		(9,752,023)	(9,752,023)					595,359	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					(16,934,535)		(16,934,535)	(16,934,535)					1,196,527	B0311			
143999999. Subtotal - Forwards - Hedging Other															(18,463,624)	XXX	(18,463,624)	(19,116,431)					2,394,238	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				3,552,832			(99,796,896)						929,906	B0311			
144999999. Subtotal - Forwards - Replication																XXX	(99,796,896)					929,906	XXX	XXX	
147999999. Subtotal - Forwards															3,552,832	(18,463,624)	XXX	(118,260,520)	(19,116,431)			3,324,144	XXX	XXX	
150999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															5,725,418	28,764,439	XXX	24,478,536	3,528,248			6,701,508	XXX	XXX	
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX	XXX

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STATEMENT AS OF SEPTEMBER 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)		
1709999999	Subtotal - Hedging Other									69,799,344	141,706,333	(26,329,697)	1,157,938,352	XXX	1,157,992,778	97,971,604		(1,153,781)		148,082,818	XXX	XXX		
1719999999	Subtotal - Replication									2,783,387		5,034,976	1,830,485	XXX	(96,481,446)			(413,690)		250,929,906	XXX	XXX		
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									72,582,731	141,706,333	(15,569,303)	1,188,533,276	XXX	1,085,989,868	101,499,852		(1,567,471)		405,714,232	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

E06.44

STATEMENT AS OF SEPTEMBER 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
TNZ3	8	800,000	DEC 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/25/2023	114.6719	111.5625	1,875	1,875			(24,875)	(24,875)	16,002	B0311	1,000	
TNZ3	3	300,000	DEC 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/19/2023	113.8125	111.5625	703	703			(6,750)	(6,750)	6,001	B0311	1,000	
ZFZ3	13	1,300,000	DEC 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	12/29/2023	CBT	08/25/2023	106.2875	105.3594	2,031	2,031			(12,086)	(12,086)	26,004	B0311	1,000	
ZNZ3	68	6,800,000	DEC 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/25/2023	109.9594	108.0625	13,812	13,812			(129,094)	(129,094)	136,018	B0311	1,000	
ESZ3	50	11,211,875	Dec-23 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	12/15/2023	CME	09/19/2023	4,484.7500	4,325.5000	(30,000)	(30,000)			(398,125)	(398,125)	326,978	B062	50	
ESZ3	20	4,322,000	Dec-23 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	12/15/2023	CME	09/29/2023	4,322.0000	4,325.5000	3,500	3,500			3,500	3,500	126,045	B062	50	
RTYZ3	10	923,650	RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	12/15/2023	CME	09/19/2023	1,847.9375	1,798.6000	(5,250)	(5,250)			(24,350)	(24,350)	26,937	B062	50	
153999999. Subtotal - Long Futures - Hedging Other													(13,329)	(13,329)		(591,780)	(591,780)	663,984	XXX	XXX	
157999999. Subtotal - Long Futures													(13,329)	(13,329)		(591,780)	(591,780)	663,984	XXX	XXX	
TYZ3	300	30,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/21/2023	109.5189	108.0625	(60,936)	(60,936)			436,923	436,923	874,906	B0311	1,000	
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/23/2023	110.3594	108.0625	(20,312)	(20,312)			229,688	229,688	291,635	B0311	1,000	
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/25/2023	109.9688	108.0625	(20,312)	(20,312)			190,625	190,625	291,635	B0311	1,000	
TYZ3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/06/2023	109.6563	108.0625	(40,624)	(40,624)			318,750	318,750	583,271	B0311	1,000	
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/13/2023	109.9844	108.0625	(20,312)	(20,312)			192,188	192,188	291,635	B0311	1,000	
TYZ3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/18/2023	109.5000	108.0625	(40,624)	(40,624)			287,500	287,500	583,271	B0311	1,000	
TYZ3	200	20,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/19/2023	109.1250	108.0625	(40,624)	(40,624)			212,500	212,500	583,271	B0311	1,000	
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/21/2023	108.4375	108.0625	(20,312)	(20,312)			37,500	37,500	291,635	B0311	1,000	
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/22/2023	108.6875	108.0625	(20,312)	(20,312)			62,500	62,500	291,635	B0311	1,000	
TYZ3	100	10,000,000	Dec-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/27/2023	108.0625	108.0625	(20,312)	(20,312)					291,635	B0311	1,000	
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/18/2023	119.6206	113.7813	(28,125)	(28,125)			583,938	583,938	291,635	B0311	1,000	
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/07/2023	119.1875	113.7813	(28,125)	(28,125)			540,625	540,625	291,635	B0311	1,000	
USZ3	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/21/2023	116.2500	113.7813	(56,250)	(56,250)			493,750	493,750	583,271	B0311	1,000	
USZ3	200	20,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/22/2023	116.9375	113.7813	(56,250)	(56,250)			631,250	631,250	583,271	B0311	1,000	
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/25/2023	114.7188	113.7813	(28,125)	(28,125)			93,750	93,750	291,635	B0311	1,000	
USZ3	100	10,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/26/2023	114.4375	113.7813	(28,125)	(28,125)			65,625	65,625	291,635	B0311	1,000	
USZ3	300	30,000,000	Dec-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/27/2023	113.5938	113.7813	(84,375)	(84,375)			21,875	21,875	874,906	B0311	1,000	
USZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	09/28/2023	112.9375	113.7813	(42,188)	(42,188)			(126,563)	(126,563)	437,453	B0311	1,000	
UXYZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	08/16/2023	114.8906	111.5625	(35,156)	(35,156)			499,220	499,220	437,453	B0311	1,000	

E07

STATEMENT AS OF SEPTEMBER 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
UXYZ3	200	20,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.08/21/2023	113.8438	111.5625	(46,874)	(46,874)			456,250	456,250	583,271	B0311	1,000
UXYZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.08/22/2023	113.9083	111.5625	(35,156)	(35,156)			351,875	351,875	437,453	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.08/23/2023	115.2041	111.5625	(23,437)	(23,437)			364,156	364,156	291,635	B0311	1,000
UXYZ3	300	30,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.08/24/2023	114.9219	111.5625	(70,311)	(70,311)			1,007,814	1,007,814	874,906	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.08/25/2023	114.7409	111.5625	(23,437)	(23,437)			317,844	317,844	291,635	B0311	1,000
UXYZ3	150	15,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/06/2023	114.1563	111.5625	(35,156)	(35,156)			389,063	389,063	437,453	B0311	1,000
UXYZ3	250	25,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/07/2023	114.3594	111.5625	(58,593)	(58,593)			705,470	705,470	729,088	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/19/2023	113.5000	111.5625	(23,437)	(23,437)			193,750	193,750	291,635	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/21/2023	112.4375	111.5625	(23,437)	(23,437)			87,500	87,500	291,635	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/22/2023	112.8281	111.5625	(23,437)	(23,437)			126,563	126,563	291,635	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/25/2023	111.8281	111.5625	(23,437)	(23,437)			26,563	26,563	291,635	B0311	1,000
UXYZ3	100	10,000,000	Dec-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2023	CBT	ES71P3U3RHI GC71XBU11	.09/27/2023	111.7031	111.5625	(23,437)	(23,437)			14,063	14,063	291,635	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												(1,101,546)	(1,101,546)			8,812,554	8,812,554	13,561,041	XXX	XXX	
1649999999. Subtotal - Short Futures												(1,101,546)	(1,101,546)			8,812,554	8,812,554	13,561,041	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												(1,114,874)	(1,114,874)			8,220,774	8,220,774	14,225,025	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												(1,114,874)	(1,114,874)			8,220,774	8,220,774	14,225,025	XXX	XXX	

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America Merrill Lynch	(12,742)	31,163	18,421
Royal Bank of Canada	78,106	(1,211,402)	(1,133,296)
Total Net Cash Deposits	65,364	(1,180,238)	(1,114,874)

(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

STATEMENT AS OF SEPTEMBER 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		21,921	(1,136,796)	21,921	21,921	(1,136,796)	21,921	14,225,025	14,225,025
BARCLAYS BANK PLC	Y	Y	61,400,000		60,853,806						4,578,703	4,032,509
BNP PARIBAS	Y	Y	50,033,000		49,250,410							
BANK OF AMERICA, NA	Y	Y	113,189,050		108,190,725	(1,864,810)		109,080,308	(1,864,810)		7,729,106	865,972
CREDIT AGRICOLE CIB	Y	Y	1,970,000		1,934,119			1,918,952			320,610	284,729
CITIBANK, N.A.	Y	Y	67,260,000		68,089,826	(2,737,131)		67,684,825	(2,916,390)		7,180,266	5,272,962
CREDIT SUISSE INTERNATIONAL	Y	Y	1,210,000		1,147,244			1,147,244				
GOLDMAN SACHS INTERNATIONAL	Y	Y	19,840,000		19,463,381			19,517,808			159,495	
HSBC BANK USA, N.A.	Y	Y										
JP MORGAN CHASE	Y	Y	130,550,000		128,210,325	(418,229)		127,760,320	(418,229)		10,564,953	7,807,049
MJFG SECURITIES EMEA PLC	Y	Y	10,930,000		10,474,132			10,474,132			1,073,530	617,662
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	28,720,000		28,397,124			28,397,124				
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	2,010,000		3,811,112	(1,992,260)		3,811,112	(1,992,260)		1,129,445	938,297
MIZUHO CAPITAL MARKETS LLC	Y	Y	10,830,000		10,501,802			10,501,802			1,338,926	1,010,728
ROYAL BANK OF CANADA	Y	Y	43,840,000		54,017,682	(9,130,102)	1,047,580	52,914,821	(9,958,074)		7,272,551	7,272,551
ROYAL BANK OF CANADA	Y	Y	22,530,000		22,272,618			22,272,618			942,846	685,464
SOCIETE GENERALE	Y	Y	124,390,000		127,472,231	(8,355,896)		126,416,508	(8,732,262)		11,567,901	6,294,236
TORONTO DOMINION BANK	Y	Y				(1,593,598)			(1,593,598)		929,869	
UBS AG, LONDON	Y	Y	19,794,000		19,847,053	(593,291)		19,847,053	(593,291)		2,045,495	1,505,257
WELLS FARGO BANK, N.A.	Y	Y			114,316,524	(29,357,535)	84,958,989	115,035,794	(129,311,003)		13,791,117	13,791,117
NOMURA GLOBAL FINANCIAL PRODUCTS IN	Y	Y	13,860,000		15,396,663		1,536,663	14,824,030	(842,093)	121,937	796,840	
0299999999. Total NAIC 1 Designation			722,356,050		843,646,777	(56,042,853)	87,543,231	841,180,780	(158,222,011)	121,937	71,421,654	51,175,372
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			392,956,803		664,858,341	(263,928,989)	13,203,948	666,807,006	(263,775,907)	14,688,914	334,292,578	329,061,179
0999999999 - Gross Totals			1,115,312,853		1,508,527,040	(321,108,638)	100,769,101	1,508,009,708	(423,134,714)	14,832,772	419,939,257	394,461,575
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,508,527,040	(321,108,638)						

STATEMENT AS OF SEPTEMBER 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	Cash	PT3Q8789TSUI0F371261	Cash Collateral	1,380,000		1,380,000		V
Wells Fargo Bank	Cash	KB1H1DSPREIMMCFXT09	Cash Collateral	7,600,000		7,600,000		V
Wells Fargo Bank	Treasury	KB1H1DSPREIMMCFXT09	TREASURY NOTE	1,041	3,700	1,978	02/15/2051	I
CME	Cash	E571P3U3RH1GC71XBU11	Cash Collateral	48,002,628		48,002,628		IV
Royal Bank Of Canada WFC Branch	Cash	549300EX0402Q0BF0T027	Cash Collateral	30,537,019		30,537,019		IV
CBT	Cash	549300L02FLSSVFFR64	Cash Collateral	13,817,000		13,817,000		V
Merril Lynch Pierce Fenner Smith	Cash	8NAV47T0Y26087Y0QP81	Cash Collateral	184,025		184,025		V
0199999999 - Total				101,521,713	3,700	101,522,650	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	G5GSEF7VP5170UK5573	Cash Collateral	61,400,000		XXX		V
BNP Paribas	Cash	ROMJWSFPU8MPC0K5P83	Cash Collateral	50,033,000		XXX		V
Credit Agricole CIB	Cash	1VUV70FKU0GSJ21A208	Cash Collateral	1,970,000		XXX		V
Citibank	Cash	E570DZVZ7FF32TWEFA76	Cash Collateral	67,260,000		XXX		V
Credit Suisse International	Cash	E58DKGJUYJLNB8C3868	Cash Collateral	1,210,000		XXX		V
Goldman Sachs International	Cash	W22LROIW21HZNB6K528	Cash Collateral	19,840,000		XXX		V
JP Morgan Chase	Cash	7H6GLXDRUGOFU57RNE97	Cash Collateral	130,550,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.	Cash	KSHU16E3LMSVCCJUU255	Cash Collateral	10,930,000		XXX		V
Morgan Stanley And Co. International PLC	Cash	4PQUHNSJPF0GFNF3BB653	Cash Collateral	28,720,000		XXX		V
Morgan Stanley Capital Services, Inc.	Cash	17331LVCZKOKX5T7XV54	Cash Collateral	2,010,000		XXX		V
MIZUHO CORPORATE BANK LTD	Cash	0V6W8S60X2D1J8570P30	Cash Collateral	10,830,000		XXX		V
Nomura Bank	Cash	0ZV05H267GRS05BHJ91	Cash Collateral	13,860,000		XXX		V
Royal Bank of Canada	Cash	E571P3U3RH1GC71XBU11	Cash Collateral	43,840,000		XXX		V
Royal Bank of Scotland	Cash	0X0002A000084EAA4E	Cash Collateral	22,530,000		XXX		V
Société Générale	Cash	02NEE81BXP4R0TD8PU41	Cash Collateral	124,390,000		XXX		V
UBS AG, London	Cash	BFBMT61CT2L1QCEMIK50	Cash Collateral	19,794,000		XXX		V
CME	Cash	E571P3U3RH1GC71XBU11	Cash Collateral	100,767,214		XXX		V
Royal Bank Of Canada WFC Branch	Cash	549300EX0402Q0BF0T027	Cash Collateral	292,189,589		XXX		V
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	445	400	XXX	03/22/2026	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	60,755	55,591	XXX	10/23/2023	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	9,608,757	8,792,012	XXX	10/16/2023	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	315	279	XXX	05/25/2036	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	919	812	XXX	02/20/2029	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	1,035	946	XXX	10/21/2024	I
Wells Fargo Bank	Domestic Bonds	KB1H1DSPREIMMCFXT09	Corp Bonds	3,195,413	3,020,804	XXX	10/18/2024	I
Wells Fargo Bank	Domestic Bonds	KB1H1DSPREIMMCFXT09	Corp Bonds	2,120,806	2,028,606	XXX	06/01/2026	I
Wells Fargo Bank	Domestic Bonds	KB1H1DSPREIMMCFXT09	Corp Bonds	1,024,828	966,831	XXX	07/15/2028	I
Wells Fargo Bank	Domestic Bonds	KB1H1DSPREIMMCFXT09	Corp Bonds	2,880,808	2,719,162	XXX	02/05/2028	I

E09

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Wells Fargo Bank	Domestic Bonds	717081-10-3	Corp Bonds	88,119	74,901	XXX	01/01/2029	I
Wells Fargo Bank	Domestic Bonds	458140-CE-8	Corp Bonds	3,191,897	3,020,711	XXX	02/10/2028	I
Wells Fargo Bank	Domestic Bonds	440452-AH-3	Corp Bonds	599,129	566,796	XXX	06/03/2028	I
Wells Fargo Bank	Domestic Bonds	237194-10-5	Corp Bonds	143	122	XXX	01/01/2029	I
Wells Fargo Bank	Domestic Bonds	171340-10-2	Corp Bonds	92	78	XXX	01/01/2029	I
Wells Fargo Bank	Domestic Bonds	110122-10-8	Corp Bonds	3,213,979	2,731,882	XXX	01/01/2029	I
Wells Fargo Bank	Domestic Bonds	00971T-10-1	Corp Bonds	3,214,304	2,732,159	XXX	01/01/2029	I
Wells Fargo Bank	Domestic Bonds	00287Y-10-9	Corp Bonds	983,840	836,264	XXX	01/01/2029	I
0299999999 - Total				1,035,523,137	30,280,043	XXX	XXX	XXX

STATEMENT AS OF SEPTEMBER 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									