



QUARTERLY STATEMENT

AS OF MARCH 31, 2016

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

Country of Domicile United States of America

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

Statutory Home Office..... 200 Continental Drive, Suite 306 Newark, DE, U.S. 19713  
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 ..... 212-576-8614.....  
Statutory Statement Contact E-Mail address..... statement\_contact@newyorklife.com .....  
Statutory Statement Contact Fax Number..... 212-252-5699.....

EXECUTIVE OFFICERS

THEODORE ALEXANDER MATHAS  
Chairman of the Board  
and Chief Executive Officer

JOHN YONG KIM  
President

CHRISTOPHER OWSLEY BLUNT  
Executive Vice President and President  
of the Investments Group

JOHN THOMAS FLEURANT  
Executive Vice President  
and Chief Financial Officer

THOMAS FRANCIS ENGLISH  
Senior Vice President,  
Chief Legal Officer, and Secretary

THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

BARBARA JOAN MCINERNEY  
Senior Vice President  
and Chief Compliance Officer

ARTHUR HARUTYUN SETER  
Senior Vice President  
and Chief Investment Officer

JOEL MARTIN STEINBERG  
Senior Vice President, Chief Risk Officer,  
and Chief Actuary

ROBERT MICHAEL GARDNER  
Vice President and Controller

DIRECTORS

CHRISTOPHER THOMAS ASHE  
DAVID GERALD BEDARD  
CHRISTOPHER OWSLEY BLUNT  
DAVID CRUZ  
JOHN THOMAS FLEURANT  
ROBERT MICHAEL GARDNER  
FRANK M. HARTE  
THOMAS ALEXANDER HENDRY

JOHN YONG KIM  
THEODORE ALEXANDER MATHAS  
AMY MILLER  
ARTHUR HARUTYUN SETER  
JOEL MARTIN STEINBERG  
SUSAN ANN THROPE  
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.

JOEL MARTIN STEINBERG  
Senior Vice President, Chief Risk Officer,  
and Chief Actuary

THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

ROBERT MICHAEL GARDNER  
Vice President  
and Controller

STEPHEN COSTANZA

NOTARY PUBLIC-STATE OF NEW YORK

No. 01CO6327901

Qualified in Westchester County

My Commission Expires July 20, 2019

Subscribed and sworn to before me this

5<sup>th</sup> day of May 2016

Stephen Costanza

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

- 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 ...

STATEMENT AS OF MARCH 31, 2016 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 .....	73,920,053,424		73,920,053,424	71,792,084,962
2. Stocks:				
2.1 Preferred stocks .....	5,325,559		5,325,559	5,058,809
2.2 Common stocks .....	616,546,123		616,546,123	535,589,851
3. Mortgage loans on real estate:				
3.1 First liens .....	11,380,850,314		11,380,850,314	11,374,692,240
3.2 Other than first liens.....	790,039,251		790,039,251	722,102,035
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....	55,679,470		55,679,470	55,680,001
4.3 Properties held for sale (less \$ ..... encumbrances) .....	629,910		629,910	1,278,660
5. Cash (\$ .....(182,408,836) ), cash equivalents (\$ .....2,620,298,539 ) and short-term investments (\$ .....208,564,674 ) .....	2,646,454,376		2,646,454,376	2,290,630,640
6. Contract loans (including \$ ..... premium notes) .....	877,400,639	11,190,688	866,209,951	877,168,596
7. Derivatives .....	400,822,850		400,822,850	322,591,137
8. Other invested assets .....	1,248,968,380	18,154,524	1,230,813,856	1,223,235,302
9. Receivables for securities .....	21,282,636		21,282,636	435,069
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	1,860,000		1,860,000	452,026
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	91,965,912,932	29,345,212	91,936,567,720	89,200,999,328
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	677,398,342	589	677,397,753	612,739,452
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	(24,744)	2,719	(27,463)	8,358
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	248,535		248,535	284,096
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	113,535,042		113,535,042	134,078,756
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	106,142,842		106,142,842	87,625,870
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 .....	664,950,678	403,992,802	260,957,876	260,391,819
19. Guaranty funds receivable or on deposit .....	16,199,610		16,199,610	16,199,610
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 .....	36,825,259		36,825,259	36,108,782
24. Health care (\$ ..... ) and other amounts receivable .....	22,004,363	22,004,363		
25. Aggregate write-ins for other than invested assets .....	7,257,657,316	63,686,249	7,193,971,067	7,112,121,837
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	100,860,850,175	519,031,934	100,341,818,241	97,460,557,908
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	34,933,048,420		34,933,048,420	34,778,698,536
28. Total (Lines 26 and 27)	135,793,898,595	519,031,934	135,274,866,661	132,239,256,444
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets .....	1,860,000		1,860,000	452,026
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)	1,860,000		1,860,000	452,026
2501. Interest in annuity contracts .....	7,166,673,224		7,166,673,224	7,108,220,666
2502. Miscellaneous .....	87,747,451	63,329,577	24,417,874	3,989,726
2503. Administrative and other fees due and unpaid .....	2,880,023		2,880,023	
2598. Summary of remaining write-ins for Line 25 from overflow page .....	356,618	356,672	(54)	(88,555)
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,257,657,316	63,686,249	7,193,971,067	7,112,121,837

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....76,975,501,768 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	76,975,501,768	74,781,475,277
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	1,011,291,016	981,493,966
4. Contract claims:		
4.1 Life .....	210,192,444	188,437,537
4.2 Accident and health .....		
5. Policyholders' dividends \$ ..... and coupons \$ ..... due and unpaid .....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....		
6.2 Dividends 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 .....	254	79
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 \$ ..... 94,391,223 ceded .....	94,391,223	163,011,894
9.4 Interest Maintenance Reserve .....	162,200,987	174,726,195
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	13,779,280	10,527,542
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	2,668,669	4,109,843
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(865,405,320) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(892,127,849)	(887,270,604)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	25,863,702	23,326,825
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....	74,428,829	3,927,648
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	5,894,849	6,372,162
17. Amounts withheld or retained by company as agent or trustee .....	1,046,142	1,727,486
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	227,215,383	161,280,098
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	145,383,051	146,750,001
22. Borrowed money \$ .....72,271 and interest thereon \$ .....5,248 .....	77,520	223,707
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	1,054,747,366	931,148,160
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	4,429,259	2,376,493
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	368,243,151	278,447,273
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	4,249,809,407	4,255,162,744
24.08 Derivatives .....	29,722,702	28,156,299
24.09 Payable for securities .....	222,488,627	93,646,711
24.10 Payable for securities lending .....	600,014,020	600,013,950
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	7,554,376,338	7,367,858,301
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	92,141,638,138	89,316,929,587
27. From Separate Accounts Statement .....	34,930,808,885	34,776,503,011
28. Total liabilities (Lines 26 and 27) .....	127,072,447,023	124,093,432,598
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 .....	3,927,757,314	3,927,757,314
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	4,249,662,324	4,193,066,532
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 \$ .....2,239,535 in Separate Accounts Statement) .....	8,177,419,638	8,120,823,846
38. Totals of Lines 29, 30 and 37 .....	8,202,419,638	8,145,823,846
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	135,274,866,661	132,239,256,444
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements .....	7,166,673,224	7,108,220,666
2502. Derivatives-collateral liability .....	376,872,547	252,863,937
2503. Liability for interest on claims .....	5,581,888	6,303,435
2598. Summary of remaining write-ins for Line 25 from overflow page .....	5,248,679	470,263
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,554,376,338	7,367,858,301
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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 .....	4,186,599,959	2,731,444,504	12,674,169,430
2. Considerations for supplementary contracts with life contingencies .....	9,265,773	19,949,124	48,564,147
3. Net investment income .....	905,130,816	873,421,295	3,516,277,326
4. Amortization of Interest Maintenance Reserve (IMR) .....	13,653,146	17,284,590	80,907,119
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	15,173,473	18,164,415	34,880,162
6. Commissions and expense allowances on reinsurance ceded .....	15,868,768	17,538,586	68,222,917
7. Reserve adjustments on reinsurance ceded .....	2,643,144	(1,763,607)	18,511,327
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	168,836,528	134,778,028	669,723,169
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	26,275,653	49,217,711	100,473,855
9. Totals (Lines 1 to 8.3) .....	5,343,447,260	3,860,034,646	17,211,729,452
10. Death benefits .....	138,555,767	113,262,565	373,498,253
11. Matured endowments (excluding guaranteed annual pure endowments) .....	287,139	420,580	917,924
12. Annuity benefits .....	650,990,084	630,877,830	2,536,439,157
13. Disability benefits and benefits under accident and health contracts .....	18,965	18,536	85,938
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	1,493,377,520	1,627,433,157	5,987,338,339
16. Group conversions .....	93,100	49,419	367,656
17. Interest and adjustments on contract or deposit-type contract funds .....	12,652,079	11,566,842	19,359,401
18. Payments on supplementary contracts with life contingencies .....	4,224,771	3,331,394	16,256,608
19. Increase in aggregate reserves for life and accident and health contracts .....	2,194,026,491	444,544,807	4,425,288,655
20. Totals (Lines 10 to 19) .....	4,494,225,916	2,831,505,130	13,359,551,931
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	135,902,081	106,251,964	494,084,762
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses .....	218,710,653	210,534,359	907,390,867
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	33,078,745	28,760,297	100,250,087
25. Increase in loading on deferred and uncollected premiums .....	(16,429)	(22,071)	(10,875)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	210,151,346	440,914,261	1,413,121,900
27. Aggregate write-ins for deductions .....	44,688,431	50,814,668	196,112,559
28. Totals (Lines 20 to 27) .....	5,136,740,743	3,668,758,608	16,470,501,231
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	206,706,517	191,276,038	741,228,221
30. Dividends to policyholders .....			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) .....	206,706,517	191,276,038	741,228,221
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	65,665,156	51,618,156	265,718,281
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....	141,041,361	139,657,882	475,509,940
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(9,231,108) (excluding taxes of \$ .....639,582	(36,995,683)	5,358,807	(78,724,436)
35. Net income (Line 33 plus Line 34) .....	104,045,678	145,016,689	396,785,504
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year .....	8,145,823,846	7,668,503,218	7,668,503,218
37. Net income (Line 35) .....	104,045,678	145,016,689	396,785,504
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....41,894,563	66,612,733	162,268,493	151,347,910
39. Change in net unrealized foreign exchange capital gain (loss) .....	28,072,671	(107,790,064)	(123,170,613)
40. Change in net deferred income tax .....	37,665,438	6,980,841	167,092,466
41. Change in nonadmitted assets .....	(48,237,910)	31,583,644	(151,406,144)
42. Change in liability for reinsurance in unauthorized and certified companies .....	(2,052,766)	2,543,998	128,263
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			
44. Change in asset valuation reserve .....	(123,599,206)	(9,407,479)	(38,578,367)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	9,218,617	13,363,713	29,759,445
47. Other changes in surplus in Separate Accounts Statement .....	(15,129,463)	(16,925,629)	(33,730,590)
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....			79,092,754
50. Capital changes:			
50.1 Paid in .....			
50.2 Transferred from surplus (Stock Dividend) .....			
50.3 Transferred to surplus .....			
51. Surplus adjustment:			
51.1 Paid in .....			
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....			
52. Dividends to stockholders .....			
53. Aggregate write-ins for gains and losses in surplus .....			
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	56,595,792	227,634,206	477,320,628
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	8,202,419,638	7,896,137,424	8,145,823,846
<b>DETAILS OF WRITE-INS</b>			
08.301. Sundries .....	26,275,653	49,217,711	100,473,855
08.302. ....			
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....	26,275,653	49,217,711	100,473,855
2701. Adjustment in funds withheld .....	44,688,431	50,798,596	196,103,047
2702. Fines, penalties and fees from regulatory authorities .....		1,676	14,316
2703. Change in provision for policyholders' excess credits .....		14,396	(4,804)
2798. Summary of remaining write-ins for Line 27 from overflow page .....			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	44,688,431	50,814,668	196,112,559
5301. ....			
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) .....			

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance .....	4,124,155,001	2,683,505,916	12,735,001,428
2. Net investment income .....	833,927,913	802,907,997	3,370,034,425
3. Miscellaneous income .....	202,966,416	202,679,034	837,777,829
4. Total (Lines 1 to 3) .....	5,161,049,330	3,689,092,947	16,942,813,682
5. Benefit and loss related payments .....	2,262,729,697	2,315,360,609	8,918,939,004
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	208,103,647	458,793,667	1,448,749,393
7. Commissions, expenses paid and aggregate write-ins for deductions .....	448,743,094	396,248,504	1,463,160,176
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(13,427,551)	(31,957,420)	202,690,227
10. Total (Lines 5 through 9) .....	2,906,148,887	3,138,445,360	12,033,538,800
11. Net cash from operations (Line 4 minus Line 10) .....	2,254,900,443	550,647,587	4,909,274,882
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	2,188,787,433	2,547,839,055	11,279,894,384
12.2 Stocks .....	101,408,740	222,989,153	1,370,728,949
12.3 Mortgage loans .....	201,694,508	420,994,022	1,289,672,809
12.4 Real estate .....	658,539		1,205,717
12.5 Other invested assets .....	5,220,582	2,471,482,853	12,076,847,839
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	5,695,198	5,320,589	10,520,769
12.7 Miscellaneous proceeds .....	267,716,621	223,820,975	170,397,896
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	2,771,181,621	5,892,446,647	26,199,268,363
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	4,296,725,528	2,823,393,212	13,240,111,838
13.2 Stocks .....	178,992,685	222,130,594	1,172,093,716
13.3 Mortgage loans .....	274,339,403	330,895,011	3,019,322,137
13.4 Real estate .....			
13.5 Other invested assets .....	23,622,716	2,853,088,175	11,863,146,321
13.6 Miscellaneous applications .....	73,987		10,872,781
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	4,773,754,319	6,229,506,992	29,305,546,793
14. Net increase (or decrease) in contract loans and premium notes .....	(4,968,151)	(6,628,997)	(2,225,899)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,997,604,547)	(330,431,348)	(3,104,052,531)
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 .....	(143,877)	(268,813)	(1,145,989)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	21,072,031	(15,699,488)	95,271,196
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	77,599,684	61,325,577	(252,645,651)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	98,527,838	45,357,276	(158,520,444)
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) .....	355,823,734	265,573,515	1,646,701,907
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	2,290,630,640	643,928,733	643,928,733
19.2 End of period (Line 18 plus Line 19.1) .....	2,646,454,374	909,502,248	2,290,630,640

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

20.0001. Madison Capital Funding LLC investment (other invested assets) and Note Funding Agreement (bonds) .....			2,261,048,281
20.0002. Bonds to be announced commitments–purchased/sold .....	360,453,045		412,191,600
20.0003. Bond exchanges and corporate action .....	115,380,468	2,859,230	374,056,362
20.0004. Capitalized interest on bonds .....	36,814,292	40,679,938	153,800,147
20.0005. Exchange of bonds to stocks .....			75,515,051
20.0006. Capitalized interest on other invested assets .....	73,987	11,933,506	63,496,559
20.0007. Transfer of defeased mortgages to other invested assets .....			13,094,543
20.0008. Transfers from unaffiliated common stocks to affiliated common stocks .....			10,580,877
20.0009. Exchange mortgage loans to real estate due to foreclosure .....	937,826	404,550	5,386,486

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0010. Common stock corporate actions .....	181,905	309,914	5,117,455
20.0011. Dividend reinvestment .....	1,005,216	49,542	206,011
20.0012. Low Income Housing Tax Credit unfunded commitments .....		2,203,221	(6,610,800)
20.0013. Capitalized deferred interest on mortgage loans .....		453,460	

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 .....	758,015,945	572,655,392	2,309,285,694
3. Ordinary individual annuities .....	3,510,914,873	2,241,863,254	10,686,169,322
4. Credit life (group and individual) .....			
5. Group life insurance .....	5,840,610	3,299,714	107,807,838
6. Group annuities .....	28,210,905	17,976,313	109,435,286
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 .....	4,302,982,333	2,835,794,673	13,212,698,140
12. Deposit-type contracts .....	63,454,047	27,965,252	241,113,197
13. Total	4,366,436,380	2,863,759,925	13,453,811,337
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.

A reconciliation of the Company's net income and capital and surplus at March 31, 2016 and December 31, 2015 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	March 31, 2016	December 31, 2015
Net Income		
(1) Net income Delaware basis (Page 4, Line 35)	\$ 104,045,678	\$ 396,785,504
(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)	\$ 104,045,678	\$ 396,785,504
Capital and Surplus		
(5) Statutory capital and surplus Delaware basis (Page 3, Line 38)	\$ 8,202,419,638	\$ 8,145,823,846
(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)	\$ 8,202,419,638	\$ 8,145,823,846

- B. No change.

- C. (1) - (5) No change.

- (6) Loan-backed and structured securities 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. For loan-backed and structured securities, 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 of valuation 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 or structured security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

- (7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 Bloomberg, Intex and Blackrock Solutions.
- (2) The Company does not have any loan-backed and structured securities which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery at March 31, 2016.
- (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 reporting period:

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT PERIOD						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period Other- than-Temporary- Impairment	Projected Cash Flows	Current Period Recognized Other-than- Temporary- Impairment	Amortized Cost After Other-than- Temporary- Impairment	Fair Value	Financial Statement Reporting Period
General Account						
000112AA0	\$ 1,264,891	\$ 1,264,889	1 \$	1,264,889 \$	799,832	3/31/2016
02147XAS6	1,040,320	959,424	76,581	963,739	1,032,957	3/31/2016
059469AF3	1,828,146	1,769,705	58,442	1,769,705	1,621,056	3/31/2016
05948KP52	345,989	344,648	1,341	344,648	333,604	3/31/2016
05951FAK0	589,418	558,198	29,685	559,733	510,793	3/31/2016
05951KAZ6	163,137	159,847	3,072	160,065	147,647	3/31/2016
05951KBA0	2,344,276	2,295,226	46,124	2,298,153	2,176,682	3/31/2016
073868AM3	2,033,589	1,978,138	28,121	2,005,468	1,963,524	3/31/2016
073875AN6	1,227,216	1,168,062	54,476	1,172,739	1,129,539	3/31/2016
12544ABN4	1,395,962	1,270,876	125,086	1,270,876	1,333,691	3/31/2016
12628LAJ9	418,429	417,668	760	417,668	337,805	3/31/2016
12668AMN2	4,073,167	3,946,968	125,611	3,947,556	4,052,476	3/31/2016
12668AY25	2,106,325	2,087,964	15,832	2,090,493	2,095,851	3/31/2016
12668AYU3	3,832,449	3,510,291	312,923	3,519,527	3,777,088	3/31/2016
12668BKG7	1,641,770	1,599,847	39,529	1,602,241	1,626,890	3/31/2016
126694DT2	2,607,033	2,574,930	32,104	2,574,930	2,504,299	3/31/2016
12669GS69	16,918	28	297	16,622	2	3/31/2016
16163HAG6	97,827	95,976	1,851	95,976	96,219	3/31/2016
17309BAB3	223,033	211,124	11,910	211,124	216,988	3/31/2016
18976GAV8	1,711,763	1,703,967	4,394	1,707,369	1,605,792	3/31/2016
251513AV9	2,937,211	2,886,704	31,456	2,905,755	2,641,740	3/31/2016
251513BC0	1,141,451	1,122,328	11,632	1,129,819	1,029,038	3/31/2016
3622ELAG1	480,785	470,695	10,089	470,695	435,620	3/31/2016
362375AF4	1,104,405	1,093,099	11,306	1,093,099	992,792	3/31/2016
45660LSY6	2,137,330	2,120,886	16,444	2,120,886	2,112,541	3/31/2016
46630MAD4	3,493,859	3,493,857	2	3,493,857	3,446,416	3/31/2016
57643MEV2	1,302	101	993	309	44	3/31/2016
589929XZ6	746,060	741,164	4,896	741,164	767,176	3/31/2016
61749EAH0	1,332,848	1,311,274	21,574	1,311,274	1,212,646	3/31/2016
61750YAB5	1,534,915	1,454,791	80,124	1,454,791	1,462,541	3/31/2016
61751DAE4	675,002	657,602	17,400	657,602	629,559	3/31/2016
69336QAL6	450,469	415,369	35,100	415,369	446,856	3/31/2016
73316PEZ9	2,717,293	2,697,765	19,529	2,697,765	2,654,276	3/31/2016
76111XPU1	10,108	2,480	2,779	7,329	1,015	3/31/2016
76114CAD8	1,524,346	1,456,942	60,709	1,463,637	1,493,743	3/31/2016
76114QAC9	120,630	116,292	4,338	116,292	116,902	3/31/2016
863579UU0	1,598,658	1,561,386	35,949	1,562,710	1,535,820	3/31/2016
86361PAF3	928,595	904,873	23,722	904,873	831,650	3/31/2016
933634AF4	3,589,116	3,530,401	58,716	3,530,401	3,370,750	3/31/2016
93934FCS9	940,926	937,854	2,709	938,216	924,069	3/31/2016
94980GAK7	1,112,000	1,099,084	12,916	1,099,084	1,081,446	3/31/2016
BNL0KAV80	49,111,143	45,508,339	3,602,804	45,508,339	45,107,435	3/31/2016

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT PERIOD						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period Other-than-Temporary-Impairment	Projected Cash Flows	Current Period Recognized Other-than-Temporary-Impairment	Amortized Cost After Other-than-Temporary-Impairment	Fair Value	Financial Statement Reporting Period
Subtotal - General Account	XXX	XXX	5,033,327	XXX	XXX	
Guaranteed Separate Accounts						
059469AF3	304,182	294,337	9,844	294,337	270,176	3/31/2016
61749EAH0	285,610	280,987	4,623	280,987	259,853	3/31/2016
61751DAE4	96,429	93,943	2,486	93,943	89,937	3/31/2016
05951KBA0	477,239	466,566	10,124	467,115	450,348	3/31/2016
16163HAG6	97,827	95,976	1,851	95,976	96,219	3/31/2016
61750YAB5	178,384	168,529	9,855	168,529	170,063	3/31/2016
73316PEZ9	85,065	84,437	628	84,437	83,055	3/31/2016
94980GAK7	174,653	172,625	2,029	172,625	169,854	3/31/2016
Subtotal - Guaranteed Separate Accounts	XXX	XXX	41,440	XXX	XXX	
Grand Total	XXX	XXX \$	5,074,767	XXX	XXX	

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

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2016:

	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	\$ 4,396,269,368	\$ 75,680,847	\$ 2,137,054,327	\$ 86,480,840	\$ 6,533,323,695	\$ 162,161,687
Guaranteed Separate Accounts	204,709,464	3,958,091	103,188,029	3,414,133	307,897,493	7,372,224
Total	\$ 4,600,978,832	\$ 79,638,938	\$ 2,240,242,356	\$ 89,894,973	\$ 6,841,221,188	\$ 169,533,911

(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. Repurchase Agreements and/or Securities Lending Transactions

- (1) - (2) No change.
- (3) Collateral Received

a. No change.

b. The Company has not sold or repledged collateral received from dollar repurchase or securities lending agreements. All collateral is received in cash.

c. No change.
- (4) - (7) No change.

F. Real Estate

No change.

G. Investment in Low-Income Housing Tax Credits ("LIHTC")

No change.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

No change.

I. Working Capital Finance Investments

Not applicable.

J. Offsetting and Netting of Assets and Liabilities

Not applicable.

K. Structured Notes

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

B. No change.

8. Derivative Instruments

A-F. No change.

9. Income Taxes

A-G. No change.

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

A-N. No change.

11. Debt

A. No change.

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

(1) On February 18, 2015, the Company became 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 at March 31, 2016, in aggregate, is as follows:

1. Current quarter

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	23,958,200	23,958,200	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	\$ 23,958,200	\$ 23,958,200	\$ —
Actual or estimated borrowing capacity as determined by the insurer	\$ 6,163,729,813	\$ 6,163,729,813	\$ —

2. Prior year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	23,958,200	23,958,200	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	\$ 23,958,200	\$ 23,958,200	\$ —
Actual or estimated borrowing capacity as determined by the insurer	\$ 6,011,948,872	\$ 6,011,948,872	\$ —

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 redemptions:

Membership Stock	Current Quarter Total	Not Eligible for Redemption	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	\$ 23,958,200	\$ 23,958,200	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At March 31, 2016, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Fair Value <sup>1</sup>	Carrying Value <sup>1</sup>	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ —	\$ —	\$ —
2. Current year general account	\$ —	\$ —	\$ —
3. Current year separate accounts	—	—	—
4. Prior year total general and separate accounts	\$ 18,660,439	\$ 18,660,439	\$ 10,000,000

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

(4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2016, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount borrowed during current reporting period 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, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A - I. No change.

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

No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

No change.

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

NOTES TO FINANCIAL STATEMENTS

A. Lessee Leasing Arrangements

No change.

B. Significant Leasing Arrangements

No change.

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 at a loss and repurchased within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The Company had no wash sale transactions with an NAIC rating designation of 3 through 6 at for period ending March 31, 2016.

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

Not applicable.

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

No change

20. Fair Value Measurements

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

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

- |                |   |
|----------------|---|
| <b>Level 1</b> | 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.   |
| <b>Level 2</b> | 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.  |
| <b>Level 3</b> | Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3. |

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value as of March 31, 2016:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets at fair value				
1. Bonds				
U.S. corporate	\$ —	\$ 10,522,667	\$ 4,045,600	\$ 14,568,267
Non-agency commercial mortgage-backed securities	—	—	—	—
Non-agency RMBS	—	235,027	712,823	947,850
Non-agency asset-backed securities	—	—	1,702,305	1,702,305
Total bonds	—	10,757,694	6,460,728	17,218,422
2. Common stocks	589,128,843	—	27,417,279	616,546,122
3. Derivative assets				
Foreign currency swaps	—	194,893,248	—	194,893,248
Put options	—	52,716,981	—	52,716,981
Interest rate swaps	—	121,930,539	—	121,930,539
Swaptions	—	4,866,032	—	4,866,032
Interest rate caps	—	1,507,938	—	1,507,938
Foreign currency forwards	—	1,258,245	—	1,258,245
Corridor options	—	3,160,937	—	3,160,937
Futures	31,938	—	—	31,938
Total derivative assets	31,938	380,333,920	—	380,365,858
4. Separate accounts assets	28,540,228,967	156,110,216	246,034,746	28,942,373,929
Total assets at fair value	\$ 29,129,389,748	\$ 547,201,830	\$ 279,912,753	\$ 29,956,504,331
b. Liabilities at fair value				
1. Derivative liabilities				
Interest rate swaps	\$ —	\$ 18,059,269	\$ —	\$ 18,059,269
Foreign currency swaps	—	10,718,874	—	10,718,874
Futures	20,610	—	—	20,610
Foreign exchange forwards	—	923,949	—	923,949
Total derivative liabilities	20,610	29,702,092	—	29,722,702
2. Separate accounts liabilities - derivatives <sup>1</sup>	—	9,233,114	—	9,233,114
Total liabilities at fair value	\$ 20,610	\$ 38,935,206	\$ —	\$ 38,955,816

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the quarter ended March 31, 2016:

	Balance at 01/01/2016	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 03/31/2016
Bonds										
U.S. corporate	\$ —	\$ 4,551,300	\$ —	\$ —	\$ (505,700)	\$ —	\$ —	\$ —	\$ —	\$ 4,045,600
Non-agency RMBS	731,088	—	—	—	(16,647)	—	—	—	(1,618)	712,823
Non-agency asset-backed securities	1,702,303	—	—	—	65,229	—	—	—	(65,227)	1,702,305
Total bonds	2,433,391	4,551,300	—	—	(457,118)	—	—	—	(66,845)	6,460,728
Common stocks	26,209,031	—	—	—	1,208,312	—	—	—	(64)	27,417,279
Separate account assets <sup>1</sup>	272,694,370	—	(70,223)	4,624,092	(13,520,314)	1,269,117	—	(18,962,296)	—	246,034,746
Total	\$ 301,336,792	\$ 4,551,300	\$ (70,223)	\$ 4,624,092	\$ (12,769,120)	\$ 1,269,117	\$ —	\$ (18,962,296)	\$ (66,909)	\$ 279,912,753

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

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, 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. For the separate accounts, transfers are mostly related to changes in the redemption restrictions of limited partnerships and hedge fund investments. The Company's policy is to assume the transfer occurs at the beginning of the period.

Transfers between Levels 1 and 2

During the quarter ended March 31, 2016, there were no transfers between Levels 1 and 2.

# NOTES TO FINANCIAL STATEMENTS

## *Transfers into and out of Level 3*

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

Transfers into Level 3 totaled \$4,551,300 for the three months ended March 31, 2016, which were related to securities which are measured at fair value at the end of the period. Transfers out of Level 3 totaled \$70,223 for the three months ended March 31, 2016, which included due and accrued receivable on exchange traded funds that moved from level 3 to level 2 .

## (3) Determination of fair value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At March 31, 2016, the Company challenged the price it received from third-party pricing services on securities with a book value of \$61,426,382 and a market value of \$56,056,243.

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**

#### *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**

#### *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 a discounted cash-flow model or a market approach. 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 matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Barclays Credit Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable, and well regarded benchmarks by participants in the financial services industry which represent the broader U.S. public bond markets.

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

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

NOTES TO FINANCIAL STATEMENTS

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds, and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

Level 3 measurements

Bonds

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs.

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

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

Common stocks

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

Separate accounts assets

These assets are primarily related to limited partnership investments and hedge funds that are restricted with respect to transfer or withdrawal (generally greater than 90 days).

- B. Not applicable.
- C. The following table presents the carrying amounts and estimated fair values of the Company’s financial instruments at March 31, 2016. 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	Not Practicable
Assets:						
Bonds	\$ 77,249,118,587	\$ 73,920,053,424	\$ —	\$ 74,288,747,419	\$ 2,960,371,168	\$ —
Preferred stocks	5,346,735	5,325,559	—	346,735	5,000,000	—
Common stocks	616,546,123	616,546,123	588,794,340	334,504	27,417,279	—
Mortgage loans	12,785,791,850	12,170,889,566	—	—	12,785,791,850	—
Cash, cash equivalents and short-term investments	2,828,863,211	2,828,863,211	18,363,033	2,810,500,178	—	—
Derivatives	409,004,393	400,822,850	31,938	408,972,455	—	—
Derivatives - collateral	1,860,000	1,860,000	—	1,860,000	—	—
Other invested assets <sup>1</sup>	253,726,918	201,364,057		28,539,776	225,187,142	—
Collateralized third-party commercial loans	11,314,320	11,473,200	—	—	11,314,320	—
Investment income due and accrued	677,397,753	677,397,753	—	677,397,753	—	—
Separate accounts assets	35,232,137,736	34,921,850,677	28,574,529,001	5,590,135,517	1,067,473,218	—
Separate accounts assets - collateral	11,197,744	11,197,744	—	11,197,744	—	—
Total assets	\$ 130,082,305,370	\$ 125,767,644,164	\$ 29,181,718,312	\$ 83,818,032,081	\$ 17,082,554,977	\$ —
Liabilities:						
Deposit fund contracts:						
Annuities certain	\$ 751,000,948	\$ 721,012,543	\$ —	\$ —	\$ 751,000,948	\$ —
Supplementary contracts	246,987,184	246,987,184	—	—	246,987,184	—
Continued interest accounts	43,888,747	43,888,747	—	—	43,888,747	—
Derivatives	29,722,702	29,722,702	20,610	29,702,092	—	—
Derivatives - collateral	376,872,547	376,872,547		376,872,547	—	—
Borrowed money	77,520	77,520	—	77,520	—	—
Amounts payable for securities lending	600,014,021	600,014,021	—	600,014,021	—	—
Separate accounts liabilities - collateral	7,782,044	7,782,044	—	7,782,044	—	—
Separate accounts liabilities - derivatives	13,341,543	9,233,114	—	9,233,114	4,108,429	—
Total liabilities	\$ 2,069,687,256	\$ 2,035,590,422	\$ 20,610	\$ 1,023,681,338	\$ 1,045,985,308	\$ —

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

# NOTES TO FINANCIAL STATEMENTS

## 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 a discounted cash-flow model or market approach to determine fair value. 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 matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

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

Included in Bonds is an affiliated bond from MCF with a fair value of \$1,737,692,950 March 31, 2016. 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.

## Preferred and common stocks

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

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

## Mortgage loans

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

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

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

## Derivatives (including separate accounts liabilities)

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

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

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

## Other invested assets

Other invested assets are principally comprised of LIHTC investments as well as other investments with characteristics of debt. The fair value of these assets 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). For certain other investments included in this line, the fair value calculation is based on observable inputs and therefore classified as Level 2.

## Collateralized third-party commercial loans

For collateralized third-party loans, fair value was calculated by discounting future cash flows using prevailing interest rates on similar loans plus a spread adjustment. The spread is based on management's judgment and assumptions and is significant to the valuation.

## 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.

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

## Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value.

NOTES TO FINANCIAL STATEMENTS

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.

21. Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance-Linked Securities

Not applicable.

22. Events Subsequent

As of May 12, 2016, 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 for the accompanying annual statement that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - G. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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. Premium and Annuity Considerations Deferred and Uncollected

No change.

34. Separate Accounts

A. Separate Accounts Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business

No change.

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

No change.

35. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2016 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?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 3.2

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

Yes [ X ] No [ ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
All changes to New York Life's organization chart made during the first quarter of 2016 have been made in the ordinary course of New York Life's business activities.
- 4.1

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

Yes [ ] No [ X ]
- 4.2

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

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

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

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

12/31/2012
- 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.

12/31/2012
- 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).

06/23/2014
- 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	Parsippany, 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
Institutional Capital LLC	Chicago, IL				YES
GoldPoint Partners LLC	New York, NY				YES
Cornerstone Capital Management Holdings LLC	New York, NY				YES
NYLIM Service Company LLC	Parsippany, NJ				YES
Private Advisors, L.L.C.	Richmond, VA				YES
MCF Capital Management LLC	Chicago, IL				YES
Cornerstone Capital Management LLC	Minneapolis, MN				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	Rye Brook, NY				YES

STATEMENT AS OF MARCH 31, 2016 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? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes ☒ No ☐
- 9.11

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

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

Yes ☐ No ☒
- 9.21

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

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

31,914,388

INVESTMENT

- 11.1

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

Yes ☐ No ☒
- 11.2

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

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

\$.....

13,301,198
13.

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

\$.....
- 14.1

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

Yes ☒ No ☐
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 1,706,749,656	\$ 1,737,692,950
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ 73,182,284	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ 748,010,655	\$ 773,136,195
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 2,527,942,595	\$ 2,510,829,145
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....
- 15.1

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

Yes ☒ No ☐
- 15.2

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

Yes ☒ No ☐

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

\$ 612,048,935
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$ 612,638,189
- 16.3 Total payable for securities lending reported on the liability page

\$ 600,014,020

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 ☒ 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
JP Morgan Chase	4 Metro Tech Center, 16th Floor, Brooklyn, NY 11201
The Bank of New York Mellon	One Wall Street, New York, NY 10286
The Northern Trust Company	50 S. LaSalle Street, 2nd Floor, 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 ☒
- 17.4 If yes, give full information relating thereto:

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

- 17.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes ☐ No ☒
- 18.2 If no, list exceptions:  
Initial filings that were not made within 120 days of purchase including:  
- Filings for which we have not yet received the required documentation necessary for submission to the SVO: 2  
- Filings that have been submitted but not yet rated by the SVO: 0

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

66,047,995

1.13

Commercial Mortgages

\$

12,072,944,610

1.14

Total Mortgages in Good Standing

\$

12,138,992,605

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

17,800

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

17,800

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

6,049,921

1.43

Commercial Mortgages

\$

25,829,240

1.44

Total Mortgages in Process of Foreclosure

\$

31,879,161

1.5

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

\$

12,170,889,566

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [ X ]

3.4

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

\$

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

			1	Direct Business Only		4	5	6	7
				Life Contracts					
			States, Etc.			Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
1.	Alabama .....	AL	L	57,639,659	42,164,844			99,804,503	712,215
2.	Alaska .....	AK	L	2,721,478	11,200,565			13,922,043	17,450
3.	Arizona .....	AZ	L	10,562,253	73,154,636			83,716,889	1,151,811
4.	Arkansas .....	AR	L	3,095,687	14,434,030			17,529,717	536,988
5.	California .....	CA	L	50,289,271	416,272,000			466,561,271	3,485,450
6.	Colorado .....	CO	L	4,896,799	72,592,049			77,488,848	814,341
7.	Connecticut .....	CT	L	3,584,554	56,004,323			59,588,877	674,398
8.	Delaware .....	DE	L	1,617,732	17,509,454			19,127,186	54,750
9.	District of Columbia .....	DC	L	1,779,928	8,767,428			10,547,356	
10.	Florida .....	FL	L	101,973,422	248,268,440			350,241,862	4,947,012
11.	Georgia .....	GA	L	12,020,774	71,503,788			83,524,562	1,381,617
12.	Hawaii .....	HI	L	1,695,323	34,387,816			36,083,139	143,050
13.	Idaho .....	ID	L	5,350,270	12,947,265			18,297,535	83,580
14.	Illinois .....	IL	L	19,233,340	113,688,904			132,922,244	924,036
15.	Indiana .....	IN	L	2,451,905	44,733,056			47,184,961	1,394,894
16.	Iowa .....	IA	L	4,287,993	28,142,217			32,430,210	364,018
17.	Kansas .....	KS	L	4,163,635	25,166,020			29,329,655	600,506
18.	Kentucky .....	KY	L	3,009,048	25,849,673			28,858,721	456,520
19.	Louisiana .....	LA	L	18,829,078	67,520,767			86,349,845	1,152,966
20.	Maine .....	ME	L	3,624,597	11,507,952			15,132,549	484,297
21.	Maryland .....	MD	L	8,513,886	82,385,819			90,899,705	1,329,509
22.	Massachusetts .....	MA	L	14,718,759	169,350,771			184,069,530	2,111,092
23.	Michigan .....	MI	L	43,489,769	82,338,744			125,828,513	864,064
24.	Minnesota .....	MN	L	16,320,611	40,811,651			57,132,262	785,564
25.	Mississippi .....	MS	L	9,452,354	19,087,117			28,539,471	91,122
26.	Missouri .....	MO	L	4,854,060	88,766,464			93,620,524	2,413,808
27.	Montana .....	MT	L	925,991	7,748,630			8,674,621	460,784
28.	Nebraska .....	NE	L	2,225,801	15,174,579			17,400,380	202,421
29.	Nevada .....	NV	L	1,627,793	20,636,641			22,264,434	26,067
30.	New Hampshire .....	NH	L	1,251,931	23,840,586			25,092,517	1,472,127
31.	New Jersey .....	NJ	L	11,856,171	157,984,446			169,840,617	1,900,010
32.	New Mexico .....	NM	L	4,736,991	18,597,752			23,334,743	485,154
33.	New York .....	NY	L	47,464,064	348,164,561			395,628,625	4,235,513
34.	North Carolina .....	NC	L	4,923,638	85,505,217			90,428,855	1,335,615
35.	North Dakota .....	ND	L	1,278,726	4,637,795			5,916,521	
36.	Ohio .....	OH	L	65,125,171	126,149,143			191,274,314	1,970,792
37.	Oklahoma .....	OK	L	4,007,997	23,611,209			27,619,206	690,465
38.	Oregon .....	OR	L	10,153,564	35,775,326			45,928,890	1,226,188
39.	Pennsylvania .....	PA	L	15,282,620	154,016,888			169,299,508	4,926,621
40.	Rhode Island .....	RI	L	885,566	11,749,978			12,635,544	381,143
41.	South Carolina .....	SC	L	2,409,673	44,427,766			46,837,439	321,519
42.	South Dakota .....	SD	L	4,107,575	12,511,274			16,618,849	215,785
43.	Tennessee .....	TN	L	19,646,397	49,002,220			68,648,617	1,578,457
44.	Texas .....	TX	L	37,055,677	247,605,830			284,661,507	9,964,072
45.	Utah .....	UT	L	3,501,221	28,404,278			31,905,499	402,974
46.	Vermont .....	VT	L	1,148,574	15,751,871			16,900,445	180,171
47.	Virginia .....	VA	L	19,684,600	82,890,144			102,574,744	1,282,699
48.	Washington .....	WA	L	33,305,585	87,680,431			120,986,016	1,769,900
49.	West Virginia .....	WV	L	658,626	11,845,449			12,504,075	393,666
50.	Wisconsin .....	WI	L	6,069,129	37,907,620			43,976,749	992,217
51.	Wyoming .....	WY	L	1,285,222	7,929,401			9,214,623	64,629
52.	American Samoa .....	AS	N						
53.	Guam .....	GU	L	5,175	75,000			80,175	
54.	Puerto Rico .....	PR	N	138,101	2,265			140,366	
55.	U.S. Virgin Islands .....	VI	L	18,306				18,306	
56.	Northern Mariana Islands .....	MP	N						
57.	Canada .....	CAN	N	560,257				560,257	
58.	Aggregate Other Aliens .....	OT	XXX	1,947,426	943,685			2,891,111	
59.	Subtotal .....	(a) .....	53	713,463,753	3,539,125,778			4,252,589,531	63,454,047
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		13,254	3,131			16,385	
94.	Aggregate or other amounts not allocable by State .....	XXX		38,210,086				38,210,086	
95.	Totals (Direct Business) .....	XXX		751,687,093	3,539,128,909			4,290,816,002	63,454,047
96.	Plus Reinsurance Assumed .....	XXX		1,022,608				1,022,608	
97.	Totals (All Business) .....	XXX		752,709,701	3,539,128,909			4,291,838,610	63,454,047
98.	Less Reinsurance Ceded .....	XXX		177,891,385				177,891,385	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		574,818,316	3,539,128,909			4,113,947,225	63,454,047
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien .....	XXX		1,947,426	943,685			2,891,111	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page .....	XXX							
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....	XXX		1,947,426	943,685			2,891,111	
9401.	Parent Company Contribution for Employee .....	XXX							
9402.	Benefit Plans .....	XXX		38,210,086				38,210,086	
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		38,210,086				38,210,086	

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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 to the address designated as the one to which business communications should be sent. \*Premium or annuity 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 U.S. 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.

## 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 (See page 12.2 for entity's org chart)(13-3044743) (91596)(DE)  
 NYLIFE Insurance Company of Arizona (52-1530175)(81353)(AZ)  
 New York Life Enterprises LLC (See page 12.2 for entity's org chart)(13-4199614)(DE)  
 NYLIFE LLC (See page 12.2 for entity's org chart)(13-4081725)(DE)  
 New York Life Investment Management Holdings LLC (See page 12.3 for entity's org chart)(52-2206685)(DE)  
 NYLife Real Estate Holdings LLC (See page 12.7 for entity's org chart)(DE)  
 Samsung US Dynamic Asset Allocation Securities Feeder Investment Trust H (ROK)  
 NYL Real Assets LLC (DE)  
 NYL Emerging Manager LLC (DE)  
 NYL Investors LLC (See page 12.2 for entity's org chart) (46-4293486)(DE)  
 New York Life Short Term Fund (NY)  
 NYL Wind Investments LLC (DE)  
 PTC Acquisitions, LLC (DE)  
 NYMH-Farmingdale, NY LLC (DE)  
 NYLMDC-King of Prussia GP, LLC (DE)  
     NYLMDC-King of Prussia Realty, LP (DE)  
 NYMH-Attleboro MA, 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)  
 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)  
 Madison Capital Funding LLC (DE)  
     Madison Avenue Loan Fund GP LLC (DE)  
         Madison Avenue Loan Fund LP (80-0920962)(DE)  
 MCF Capital Management LLC (DE)  
     Ironshore Investment BL I Ltd. (BMU)  
     LMF WF Portfolio II, LLC (DE)  
     MCF CLO I LLC (DE)  
     MCF CLO II LLC (DE)  
     MCF CLO III LLC (DE)  
     MCF CLO IV LLC (DE)  
     MCF Mezzanine Carry I LLC (DE)  
     MCF Mezzanine Fund I LLC (DE)  
     Montpelier Carry Parent, LLC (DE)  
         Montpelier Carry, LLC (DE)  
     Montpelier GP, LLC (DE)  
         Montpelier Fund, L.P. (90-0938480) (DE)  
     Young America Holdings, LLC (DE)  
         YAC.ECOM Incorporated (MN)  
         Young America, LLC (MN)  
             Global Fulfillment Services, Inc. (AZ)  
             SourceOne Worldwide, Inc. (MN)  
             YA Canada Corporation (CAN)  
     Zenith Products Holdings, Inc (DE)  
         ZPC Holding Corp. (DE)  
         Zenith Products Corporation (DE)  
 MCF Co-Investment GP, LLC (DE)  
     MCF Co-Investment GP, LP (DE)  
         Madison Capital Funding Co-Investment Fund, LP (DE)  
 MCF Fund I LLC (DE)  
 Warwick McAlester Holdings, LLC (DE)  
     Meeco Sullivan, LLC (DE)  
     Electric Avenue, LLC (DE)  
 Silver Spring, LLC (DE)  
     Silver Spring Associates, L.P. (PA)  
 NYLIM Flatiron CLO 2004-1 Ltd. (CYM)  
     NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A (CYM)  
 NYLIM Flatiron CLO 2006-1 Ltd. (CYM)  
     NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A (CYM)  
 Flatiron CLO 2007-1 Ltd. (CYM)  
     NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A (CYM)  
 Flatiron CLO 2011-1 Ltd. (CYM)  
 Flatiron CLO 2012-1 Ltd. (CYM)

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

New York Life Insurance Company (Parent) (continued)

Flatiron CLO 2013-1 Ltd. (CYM)  
Flatiron CLO 2014-1 Ltd. (CYM)  
Flatiron CLO 16 Ltd. (CYM)  
Flatiron CLO 2015-1 Ltd. (CYM)  
Stratford CDO 2001-1 Ltd. (CYM)  
Silverado CLO 2006-II Limited (CYM)  
    Silverado 2006-II Equity Holdings LLC, Series A (CYM)  
New York Life Funding (CYM)  
New York Life Global Funding (DE)  
Martingale Road LLC (DE)  
UFI-NOR Federal Receivables (NY)  
Government Energy Savings Trust 2003-A (NY)  
NYL Equipment Issuance Trust (DE)  
Cumberland Condominium Association, Inc. (TN)  
Candriam Balanced Asset Alloc (LUX)  
Candriam L Defensive Asset Fund (LUX)  
REEP-IND FREEDOM MA LLC (DE)  
REEP-IND AEGEAN MA LLC (DE)  
REEP-IND LYMAN MA LLC (DE)  
REEP-OFC Drakes Landing CA LLC (DE)  
REEP-OFC Bellevue WA LLC (DE)  
REEP-IND Kent LLC (DE)  
REEP-IND RTG NC LLC (DE)  
REEP-IND Fridley MN LLC (MN)  
REEP-IND Green Oaks IL LLC (DE)  
REEP-MF Issaquah WA LLC (DE)  
REEP-MF Chandler AZ LLC  
REEP-MF Verde NC LLC (DE)  
REEP-MF Mount Vernon GA LLC (DE)  
REEP-MF Wallingford WA LLC (DE)  
REEP-IND CHINO CA LLC (DE)  
REEP-OFC CORPORATE POINTE CA LLC (DE)  
REEP-OFC VON KARMAN CA LLC (DE)  
2015 DIL PORTFOLIO HOLDINGS LLC (DE)  
    CT 611 W. JOHNSON AVE LLC (DE)  
    CT 550 RESEARCH PKWY LLC (DE)  
    CT 160 CORPORATE COURT LLC (DE)  
    NJ 663 E. CRESCENT AVE LLC (DE)  
    NJ 1881 ROUTE 46 LLC (DE)  
    PA 180 KOST RD LLC (DE)  
JREP Fund Holdings I, L.P. (CYM)  
Jaguar Real Estate Partners L.P. (CYM)  
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-OFC Water Ridge NC Holdco LLC (DE)  
REEP-OFC Water Ridge NC LLC (DE)

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

New York Life Insurance and Annuity Corporation

Ausbil IT - Ausbil Microcap Fund (AUS)

New York Life Enterprises LLC

New York Life International Holdings Limited (MUS)  
NYL Cayman Holdings Ltd. (CYM)  
    NYL Worldwide Capital Investments LLC (DE)  
Seguros Monterrey New York Life, S.A. de C.V. (MEX)  
    Inmobiliaria SMNYL, 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)  
SEAF Sichuan SME Investment Fund LLC (DE)

NYL Investors LLC

New York Life Investment Management (U.K.) Ltd. (GBR)  
NYLIM Holdings NCVAD, GP, LLC (DE)  
    McMorgan Northern California Value Add/Development Fund I, L.P. (DE)  
        MNCVAD-IND Greenwood CA LLC (DE)  
        MNCVAD-IND Concourse CA LLC (DE)  
        MNCVAD-IND Norris Canyon CA LLC (DE)  
        MNCVAD-CP Norris Canyon LLC (DE)  
        MNCVAD-OFC 2665 North First CA LLC (DE)  
        MNCVAD-SEAGATE 2665 North First LLC (DE)  
        MNCVAD-IND Petaluma CA LLC (DE)  
        MNCVAD-OFC Bridgepointe CA LLC (DE)  
        MNCVAD-OFC Ridder Park CA LLC (DE)  
        MNCVAD GRAYMARK Ridder Park LLC (DE)

NYLIFE LLC

Eagle Strategies LLC (DE)  
New York Life Capital Corporation (DE)  
New York Life Trust Company (13-3808042) (NY)  
    New York Life Structured Settlement Trust (NY)  
NYL Executive Benefits LLC (DE)  
NYLIFE Securities LLC (13-2649692) (DE)  
NYLINK Insurance Agency Incorporated (DE)  
NYLUK I Company (GBR)  
    NYLUK II Company (GBR)  
        Gresham Mortgage (GBR)  
        W Construction Company (GBR)  
        WIM (AIM) (GBR)  
        WUT (GBR)

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

**New York Life Investment Management Holdings LLC**

Institutional Capital LLC (03-0598064)(DE)  
Einstein Merger Sub, LLC (DE)  
    ICAP Master Collective Investment Trust – ICAP Large Cap Value Equity Collective Trust (PA)  
NYLIFE Distributors LLC (13-3741759)(DE)  
NYLIM Service Company LLC (DE)  
MacKay Shields LLC (13-4080466)(DE)  
    MacKay Shields Core Plus Opportunities Fund GP LLC (DE)  
    MacKay Shields Core Plus / Opportunities Fund LP (DE)  
    MacKay Shields Credit Strategy Fund Ltd (CYM)  
    MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)  
    MacKay Shields High Yield Active Core Fund GP LLC (DE)  
    MacKay Shields High Yield Active Core Fund LP (DE)  
    MacKay Shields Core Fixed Income Fund GP LLC (DE)  
    MacKay Shields Core Fixed Income Fund LP (45-2733007)(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 Short Term Opportunities Fund GP LLC (DE)  
    MacKay Municipal Short Term Opportunities Fund LP (45-3041041)(DE)  
Plainview Funds plc (IRL)  
    Plainview Funds plc – MacKay Shields - Emerging Markets Credit Portfolio (IRL)  
    Plainview Funds plc – MacKay Shields - Flexible Bond Portfolio (IRL)  
    Plainview Funds plc – MacKay Shields - Unconstrained Bond Portfolio (IRL)  
    Plainview Funds plc – MacKay Shields - Floating Rate High Yield Portfolio (IRL)  
    Plainview Funds plc – MacKay Shields Core Plus Opportunities Portfolio (IRL)  
    MacKay Shields Statutory Trust – High Yield Bond Series (CT)  
MacKay Shields (International) Ltd. (GBR)  
MacKay Shields (Services) Ltd. (GBR)  
    MacKay Shields UK LLP (GBR)  
MacKay Shields Global Derivatives LLC (DE)  
MacKay Municipal Managers Puerto Rico Opportunities GP LLC (DE)  
    MacKay Puerto Rico Opportunities Fund, L.P. (DE)  
    MacKay Puerto Rico Opportunities Feeder Fund, L.P. (DE)  
MacKay Municipal Managers California Opportunities GP LLC (DE)  
    MacKay Municipal California Opportunities Fund, L.P. (DE)  
Cornerstone Capital Management Holdings LLC (13-5582869)(DE)  
    Cornerstone Capital Management LLC (41-1763532)(DE)  
    Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)  
    Cornerstone Capital Management Large-Cap Enhanced Index Fund L.P. (DE)  
NYL Workforce GP LLC (DE)  
New York Life Investment Management Holdings International S.á.r.l. (LUX)  
    New York Life Investment Management Holdings II International S.á.r.l. (LUX)

New York Life Investment Management Global Holdings S.á.r.l. (LUX)  
    Candriam Luxco S.á.r.l. (LUX)  
    Ausbil Investment Management Limited (LUX)  
        Ausbil Australia Pty. Ltd. (AUS)  
        Ausbil Asset Management Pty. Ltd. (AUS)  
        ISPT Holding (BEL)  
        AUSBIL IT – Australian Geared Equity (AUS)  
    Candriam Luxembourg, partnership limited by shares (LUX)  
        BIL Prime Advanced Cash + 100 (LUX)  
        Candriam France, simplified joint-stock company (FRA)  
        Candriam Dublin (IRE)  
        Candriam Switzerland LLC, limited liability company (CHE)  
        Candriam Treasury Management (FRA)  
        Candriam Belgium, public limited company (BEL)  
        Candriam Bonds Convertible Opportunities (LUX)  
        Candriam Alternative Return Equity Market Neutral (LUX)  
        Cordius CIG (LUX)  
New York Life Investment Management LLC (DE)  
    Madison Core Property Fund LLC (DE)  
    MIREF 1500 Quail, LLC (DE)  
    MIREF Mission Heritage, LLC (DE)  
    MIREF Linpro Center, LLC (DE)  
    MIREF Mill Creek, LLC (DE)  
    MIREF Gateway, LLC (DE)  
    MIREF Delta Court, LLC (DE)  
    MIREF Fremont Distribution Center, LLC (DE)  
    1101 Taylor Road LLC (DE)  
    MIREF Century, LLC (DE)  
    MIREF York Road, LLC (DE)  
        York Road EW, LLC (DE)  
        York Road Retail West, LLC (DE)  
        2001 EW LLC (DE)  
        2122 EW LLC (DE)  
    MIREF Saddle River LLC (DE)  
    Via Verde San Dimas, LLC (DE)  
    MIREF DC Corp. (DE)  
        MIREF L Street, LLC (DE)  
1901 L Street Corp. (DE)  
    1901 L Street LLC (DC)  
    MIREF Newpoint Commons, LLC (DE)  
    MIREF Northsight, LLC (DE)  
    MIREF Riverside, LLC (DE)  
    MIREF Corporate Woods, LLC (DE)  
    MIREF Bedminster, LLC (DE)  
MIREF Barton's Creek, 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)**

Barton's Lodge Apartments, LLC (DE)  
MIREF Marketpointe, LLC (DE)  
MIREF 101 East Crossroads, LLC (DE)  
101 East Crossroads, LLC (DE)  
MIREF Waterview, LLC (DE)  
MIREF Chain Bridge, LLC (DE)  
1991 Chain Bridge Road, LLC (DE)  
MIREF Aptakisis, LLC (DE)  
Aptakisis Creek Corporate Park, LLC (DE)  
MIREF 250 Montgomery, 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-IND Valley Business Park CA LLC (DE)  
MADISON-MF Duluth GA LLC (DE)  
MADISON-MF Casa Santa Fe AZ LLC (DE)  
MADISON-MF Cabrillo AZ 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 Canyon Commons 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 Henderson NV LLC (DE)  
MCPF-SP Henderson LLC (DE)  
MADISON-SP Henderson LLC (DE)  
NYLIM-GCR Fund I, LLC (DE)  
NYLIM Fund II GP, LLC (DE)  
NYLIM Real Estate Mezzanine Fund II, LP (DE)  
NYLIM-TND, LLC (DE)  
NYLIM-DCM, LLC (DE)  
NYLIM-MM, LLC (DE)  
DCM-N, LLC (DE)  
DCM Warehouse Series A, LLC (DE)  
DCM Warehouse Series One, LLC (DE)

Sixteen West Savannah, LLC (IN)  
NYLIM RE Mezzanine Fund II Investment Corporation (DE)  
WFHG GP, LLC (DE)  
Workforce Housing Fund I-2007 LP (DE)  
Evolence Asset Management, Ltd. (IND)  
GoldPoint Partners LLC (13-4091043) (DE)  
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)  
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)  
GoldPoint Mezzanine Partners IV GenPar LP (DE)  
GoldPoint Mezzanine Partners IV, LP (DE)  
GPP Mezzanine Blocker Holdco A, LP (DE)  
GPP Mezzanine Blocker A, LP (DE)  
GPP Mezzanine Blocker Holdco B, LP (DE)  
GPP Mezzanine Blocker B, LP (DE)  
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)  
NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)  
NYLCAP 2010 Co-Invest GenPar L.P. (DE)  
NYLCAP 2010 Co-Invest L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker Holdco A L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker A L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker Holdco C L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker C L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker E L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker Holdco F L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker F L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker Holdco G L.P. (DE)  
NYLCAP 2010 Co-Invest ECI Blocker G L.P. (DE)  
New York Life Capital Partners, LLC (DE)  
New York Life Capital Partners, LP (13-4091045) (DE)  
New York Life Capital Partners II, LLC (DE)  
New York Life Capital Partners II, L.P. (DE)  
New York Life Capital Partners III GenPar GP, LLC (DE)  
New York Life Capital Partners III GenPar, LP (DE)  
New York Life Capital Partners III, LP (DE)  
New York Life Capital Partners III-A, LP (DE)  
New York Life Capital Partners IV GenPar GP, LLC (DE)  
New York Life Capital Partners IV GenPar, LP (DE)  
New York Life Capital Partners IV, LP (DE)  
New York Life Capital Partners IV-A, LP (DE)  
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)  
GoldPoint Partners Co-Investment V GenPar, L.P. (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)**

GoldPoint Partners Co-Investment V, LP (DE)  
    GoldPoint Partners Co-Investment V ECI Blocker Holdco A, LP (DE)  
        GoldPoint Partners Co-Investment V ECI Blocker A, LP (DE)  
GoldPoint Partners Co-Investment V ECI Blocker Holdco B, LP (DE)  
    GoldPoint Partners Co-Investment V ECI Blocker B, LP (DE)  
GoldPoint Partners Co-Investment V ECI Blocker Holdco C, LP (DE)  
    GoldPoint Partners Co-Investment V ECI Blocker C, LP (DE)  
GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE)  
    GoldPoint Partners Co-Investment V ECI Blocker D, LP (DE)  
GoldPoint Partners Co-Investment V ECI Blocker Holdco E, LP (DE)  
    GoldPoint Partners Co-Investment V ECI Blocker E, LP (DE)  
GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP  
    GoldPoint Partners Co-Investment V ECI Blocker F, LP  
GoldPoint Partners Co-Investment Fund-A, LP  
  
NYLCAP India Funding LLC (DE)  
    NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)  
        New York Life Investment Management India Fund II, LLC (Mauritius) (MUS)  
        New York Life Investment Management India Fund (FVCI) II, LLC (Mauritius) (MUS)  
NYLCAP India Funding III LLC (DE)  
    NYLIM-Jacob Ballas Asset Management Company III (Mauritius) LLC (MUS)  
        NYLIM Jacob Ballas India Fund III (Mauritius) LLC (MUS)  
        NYLIM Jacob Ballas Capital India (FVCI) III (Mauritius) LLC (MUS)  
        NYLIM Jacob Ballas India (FII) III (Mauritius) LLC (MUS)  
NYLIM Jacob Ballas India Holdings (Mauritius) IV  
NYLCAP Holdings (Mauritius) LLC (MUS)  
    Jacob Ballas Capital India PVT, LTD (MUS)  
NYLIM Mezzanine GenPar GP, LLC (DE)  
    NYLIM Mezzanine GenPar, LP (DE)  
        New York Life Investment Management Mezzanine Partners, LP (DE)  
        NYLIM Mezzanine Partners Parallel Fund, LP (DE)  
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)  
    NYLIM Mezzanine Offshore Partners II, LP (CYM)  
NYLIM Mezzanine Partners II GenPar, LP (DE)  
    New York Life Investment Management Mezzanine Partners II, LP (DE)  
        NYLIM Mezzanine II Luxco S.a.r.l. (LUX)  
NYLIM Mezzanine Partners II Parallel Fund, LP (DE)  
    NYLIM Mezzanine II Parallel Luxco S.a.r.l. (LUX)  
        Voice Holdco Ltd. (CAN)  
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)  
    NYLCAP Mezzanine Partners III GenPar, LP (DE)  
        NYLCAP Mezzanine Partners III-K, LP (DE)  
        NYLCAP Mezzanine Partners III, LP (DE)  
            NYLCAP Mezzanine Partners III Parallel Fund, LP (DE)  
NYLCAP Mezzanine Partners III 2012 Co-Invest, LP (DE)  
    NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco A, LP (DE)

NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker A, LP (DE)  
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE)  
    NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE)  
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco C, LP (DE)  
    NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker C, LP (DE)  
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco D, LP (DE)  
    NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker D, LP (DE)  
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco E, LP (DE)  
    NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker E, LP (DE)  
NYLCAP Select Manager GenPar, LP (DE)  
    C.B. Fleet TopCo. LLC (DE)  
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco F,LP  
    NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker F, LP  
NYLCAP Mezzanine Offshore Partners III, L.P. (DE)  
    NYLCAP Select Manager GenPar GP, LLC (DE)  
    NYLCAP Select Manager Fund, LP (DE)  
NYLCAP Select Manager Cayman Fund, LP (CYM)  
    NYLCAP Select Manager Fund II, L.P. (CYM)  
NYLCAP Canada GenPar Inc. (CAN)  
    NYLCAP Select Manager Canada Fund, LP (CAN)  
NYLCAP Select Manager II GenPar GP, LLC (DE)  
    NYLCAP Select Manager II GenPar GP L.P. (CYM)  
NYLCAP Canada II GenPar Inc. (CAN)  
    NYLCAP Select Manager Canada Fund II, L.P. (CAN)  
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.  
GoldPoint Partners Canada III GenPar, Inc  
    GoldPoint Partners Select Manager Canada Fund III, L.P.  
Private Advisors LLC (54-1886751)(DE)  
PACIF GP, LLC (DE)  
    Private Advisors Coinvestment Fund, LP (DE)  
PACIF Carry Parent, LLC (DE)  
    PACIF Carry, LLC (DE)  
PACIF II Carry Parent, LLC (DE)  
    PACIF II Carry, LLC (DE)  
PACIF II GP, LLC (DE)  
    Private Advisors Coinvestment Fund II, LP (DE)  
PACIF III Carry Parent, LLC (DE)  
    PACIF III Carry, LLC (DE)  
PACIF III GP, LLC (DE)  
    Private Advisors Coinvestment Fund III, LP (46-1360141) (DE)  
PACIF IV GP, LLC (DE)  
Private Advisors Coinvestment Fund IV, LP (DE)

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

New York Life Investment Management Holdings LLC (continued)

PACIF IV Carry Parent, LLC (DE)  
PACIF IV Carry, LLC (DE)  
PASCCIF GP, LLC (DE)  
Private Advisors Small Company Coinvestment Fund, LP (DE)  
PASCCIF Carry Parent, LLC (DE)  
    PASCCIF Carry, LLC (DE)  
Private Advisors Distressed Opportunities Fund, L.P. (DE)  
Private Advisors Small Company Buyout Fund II, L.P. (DE)  
PASCBF III GP, LLC (DE)  
    Private Advisors Small Company Buyout Fund III, LP (DE)  
PASCBF IV Carry Parent, LLC (DE)  
    PASCBF IV Carry, LLC (DE)  
PASCBF IV GP, LLC (DE)  
    Private Advisors Small Company Buyout Fund IV, LP (DE)  
PASCBF V Carry Parent, LLC (DE)  
    PASCBF V Carry, LLC (DE)  
PASCBF V GP, LLC (DE)  
    Private Advisors Small Company Buyout Fund V, LP (DE)  
PASCPEF VI Carry Parent, LLC (DE)  
    PASPEF 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)  
PASCPEF VII Carry Parent, LLC (DE)  
    PASCPEF VII Carry, LLC (DE)  
PA Real Assets Carry Parent, LLC (DE)  
    PA Real Assets Carry, LLC (DE)

PA Emerging Manager Carry Parent, LLC (DE)  
    PA Emerging Manager Carry, LLC (DE)  
RIC I GP, LLC (DE)  
    Richmond Coinvestment Partners I, LP (DE)  
RIC I Carry Parent, LLC (DE)  
    RIC I Carry, LLC (DE)  
PARAF GP, LLC (DE)  
    Private Advisors Real Assets Fund, LP (DE)  
PARAF Carry Parent, LLC (DE)  
    PARAF Carry, LLC (DE)  
Cuyahoga Capital Partners I Management Group, LLC (DE)  
Cuyahoga Capital Partners II Management Group LLC (DE)  
Cuyahoga Capital Partners III Management Group LLC (DE)  
Cuyahoga Capital Partners IV Management Group LLC (DE)  
PASF V GP, LLC  
    Private Advisors Secondary Fund V, LP  
PASF V Carry Parent, LLC  
    PASF V Carry, LLC  
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)  
UVF GP, LLC (DE)  
Undiscovered Value Fund, LP (DE)  
Undiscovered Value Fund, Ltd. (CYM)  
    Undiscovered Value Master Fund SPC (CYM)  
    Private Advisors Stable Value Fund, Ltd. (DE)  
Index IQ Holdings Inc. (DE)  
Financial Development LLC (DE)  
    IndexIQ, Inc. (DE)  
    IndexIQ LLC (DE)  
        IndexIQ Advisors LLC (DE)  
New York Life Investment Management Asia Limited (CYM)

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

NYLife Real Estate Holdings LLC

CC Acquisitions, LP (DE)  
Huntsville NYL LLC (DE)  
NYL Midwest Apartments LLC (DE)  
REEP-MF Cumberland TN LLC (DE)  
    Cumberland Apartments, LLC (TN)  
REEP-RTL Bradford PA LLC (DE)  
REEP-IND Forest Park NJ LLC (DE)  
    FP Building 1-2-3 LLC (DE)  
    FP Building 4 LLC (DE)  
    FP Building 17, LLC (DE)  
    FP Building 18, LLC (DE)  
    FP Building 19, 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 Old Post Road LLC (DE)  
        NJIND Brunswick Avenue LLC (DE)  
        NJIND Raritan Center LLC (DE)  
        NJIND Talmadge Road LLC (DE)  
        NJIND Bay Avenue LLC (DE)  
        NJIND Melrich Road LLC (DE)  
        NJIND Carter Drive LLC (DE)  
        NJIND Corbin Street LLC (DE)

REEP-MF Marina Landing WA LLC (DE)  
REEP-IND Valwood TX LLC (DE)  
    REEP-SP Marina Landing LLC (DE)  
REEP-MF Enclave TX LLC (DE)  
REEP-MF Mira Loma II TX LLC (DE)  
REEP-MF Summitt Ridge CO LLC (DE)  
REEP-OF Centerpointe VA LLC (DE)  
REEP-OFC 575 Lex NY LLC (DE)  
REEP-OFC 575 Lex NY GP LLC (DE)  
REEP-OFC Westory DC LLC (DE)  
REEP-RTL SASI GA LLC (DE)  
REEP-MF Woodridge IL LLC (DE)  
REEP-IND Continental NC LLC (DE)  
    LRC-Patriot, LLC (DE)  
        REEP-LRC Industrial LLC (DE)  
REEP-OFC 525 N Tryon NC LLC (DE)  
    525 Charlotte Office LLC (DE)  
REEP-OFC Royal Centre GA LLC (DE)  
    Royal Centre, LLC (DE)  
REEP-RTL CTC NY LLC (DE)  
    Cortlandt Town Center LLC (DE)  
REEP-OFC 5005 LBJ Freeway TX LLC (DE)  
    5005 LBJ Tower LLC (DE)

STATEMENT AS OF MARCH 31, 2016 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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	*
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 & Annuity Corporation	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
0826	New York Life Group	81353	52-1530175				Ausbil IT - Ausbil Microcap Fund	AUS	DS	New York Life Insurance & Annuity Corporation	Ownership	9.620	New York Life Insurance Company	
		00000					NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000	13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.000	New York Life Insurance Company	
		00000					New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	16.000	New York Life Insurance Company	
		00000					NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	
		00000					Candriam Balanced Asset Alloc	LUX	NIA	New York Life Insurance Company	Ownership	17.400	New York Life Insurance Company	
		00000					Candriam L Defensive Asset Fund	LUX	NIA	New York Life Insurance Company	Ownership	19.800	New York Life Insurance Company	
		00000					Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	
		00000					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	
		00000					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	
		00000					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	
		00000					SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	
		00000					Samsung US Dynamic Asset Allocation							
		00000					Securities Feeder Investment Trust H	KOR	NIA	New York Life Insurance Company	Ownership	49.100	New York Life Insurance Company	
		00000					NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000	13-4081725	2928649	0001270096		NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYL Executive Benefits LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000	13-2649692		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	
		00000					Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	
		00000					JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	
		00000					Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	
		00000	46-4293486				NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Holdings NCVAD, GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001570433		McMorgan Northern California Value Add/Development Fund I, L.P.	DE	NIA	NYLIM Holdings NCVAD, GP, LLC	Ownership	50.000	New York Life Insurance Company	
		00000					MNCVAD-IND Greenwood CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P.	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		.00000					MNCVAD-IND Concourse CA LLC .....	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MNCVAD-IND Norris Canyon CA LLC .....	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MNCVAD-CP Norris Canyon LLC .....	DE	NIA	MNCVAD-IND Norris Canyon CA LLC .....	Ownership.....	94.000	New York Life Insurance Company .....	
		.00000					MNCVAD-OFC 2665 North First CA LLC .....	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MNCVAD-SEAGATE 2665 North First LLC .....	DE	NIA	MNCVAD-OFC 2665 North First CA LLC .....	Ownership.....	90.000	New York Life Insurance Company .....	
		.00000					MNCVAD-IND Petaluma CA LLC .....	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MNCVAD-OFC Bridgepointe CA LLC .....	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MNCVAD-OFC Ridder Park CA LLC .....	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MNCVAD-GRAYMARK Ridder Park LLC .....	DE	NIA	MNCVAD-OFC Ridder Park CA LLC .....	Ownership.....	97.500	New York Life Insurance Company .....	
		.00000					New York Life Short Term Fund (STF) .....	NY	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					NYL Wind Investments LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					PTC Acquisitions, LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					NYLife Real Estate Holdings, LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					CC Acquisitions, LP .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000		3663273			Huntsville NYL LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					NYL Midwest Apartments LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND FREEDOM MA LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND AEGEAN MA LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND LYMAN MA LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND Kent LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-MF Cumberland TN LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					Cumberland Apartments, LLC .....	TN	NIA	REEP-MF Cumberland TN LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					Cumberland Condominium Association, Inc. ....	TN	NIA	New York Life Insurance Company .....	Board of Directors.....	0.000	New York Life Insurance Company .....	
		.00000					REEP-RTL Bradford PA LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND Forest Park NJ LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Building 1-2-3 LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Building 4 LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Building 17, LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Building 18, LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Building 19, LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Building 20, LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Mantua Grove LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					FP Lot 1.01 LLC .....	DE	NIA	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND Continental NC LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					LRC-Patriot, LLC .....	DE	NIA	REEP-IND Continental NC LLC .....	Ownership.....	93.000	New York Life Insurance Company .....	
		.00000					REEP-LRC Industrial LLC .....	DE	NIA	LRC-Patriot, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-OFC 525 N Tryon NC LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					525 Charlotte Office LLC .....	DE	NIA	REEP-OFC 525 N Tryon NC LLC .....	Ownership.....	95.000	New York Life Insurance Company .....	
		.00000					REEP-IND RTG NC LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-OFC Royal Centre GA LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					Royal Centre, LLC .....	DE	NIA	REEP-OFC Royal Centre GA LLC .....	Ownership.....	90.000	New York Life Insurance Company .....	
		.00000					REEP-RTL CTC NY LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					Cortlandt Town Center LLC .....	DE	NIA	REEP-RTL CTC NY LLC .....	Ownership.....	65.000	New York Life Insurance Company .....	
		.00000					REEP-OFC 5005 LBJ Freeway TX LLC .....	DE	NIA	NYLife Real Estate Holdings, LLC .....	Ownership.....	97.000	New York Life Insurance Company .....	
		.00000					5005 LBJ Tower LLC .....	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC .....	Ownership.....	97.000	New York Life Insurance Company .....	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		.00000					REEP-IND CHINO CA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC CORPORATE POINTE CA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC VON KARMAN CA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-IND Fridley MN LLC	.MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-IND Green Oaks IL LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Bellevue WA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-IND NJ LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND JV LLC	.DE	NIA	REEP-IND NJ LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Hook Road LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Old Post Road LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Brunswick Avenue LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Raritan Center LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Talmadge Road LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Bay Avenue LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Melrich Road LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJIND Corbin Street LLC	.DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-Enclave TX LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Issaquah WA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Mira Loma II TX LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Verde NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Mount Vernon GA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Summitt Ridge CO LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OF Centerpointe VA LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-RTL SASI GA LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Chandler AZ LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Woodridge IL LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Wallingford WA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-IND Valwood TX LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-MF Marina Landing WA LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-SP Marina Landing LLC	.DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	
		.00000					REEP-OFC 575 Lex NY LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC 575 Lex NY GP LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Drakes Landing CA LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Westory DC LLC	.DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					CT 160 CORPORATE COURT LLC	.DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH Farmingdale, NY, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLMDC King of Prussia GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLMDC King of Prussia Realty, LP	.DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH Attleboro MA, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Ennis GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Ennis, L.P.	.TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Freeport GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Freeport, L.P.	.TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Houston GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Houston, L.P.	.TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Plano GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Plano, L.P.	.TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-San Antonio GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-San Antonio, L.P.	.TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Stephenville GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Stephenville, L.P.	.TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	

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**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		.00000					NYMH-Taylor GP, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					NYMH-Taylor, L.P.	.TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-002 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-003 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-006 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-007-LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-008 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-009 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-017 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-018 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-021 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-025 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-031 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-036 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-041 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-043 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-044 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-048 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-061 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-063 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-067 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-069 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					SCP 2005-C21-070 LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					Silver Spring, LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					Silver Spring Associates, L.P.	.PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					2015 DIL PORTFOLIO HOLDINGS LLC	.DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	
		.00000					2015 DIL PORTFOLIO HOLDINGS LLC	.DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	
		.00000					CT 611 W. JOHNSON AVE LLC	.DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					CT 550 RESEARCH PKWY LLC	.DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJ 663 E. CRESCENT AVE LLC	.DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NJ 1881 ROUTE 46 LLC	.DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					PA 180 KOST RD LLC	.DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC One Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Two Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Four Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Five Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Six Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Seven Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Eight Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Nine Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Ten Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Eleven Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Water Ridge NC Holdco LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-OFC Water Ridge NC LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000	52-2206685		0001513831		New York Life Investment Management Holdings LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.00000					New York Life Investment Management Asia Limited	.CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					Index IQ Holdings Inc.	.DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		..00000			0001460140		Financial Development LLC .....	..DE	..NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	..74.370	New York Life Insurance Company .....	
		..00000			0001460140		Financial Development LLC .....	..DE	..NIA	Index IQ Holdings Inc. ....	Ownership.....	..25.630	New York Life Insurance Company .....	
		..00000			0001364028		IndexIQ, Inc. ....	..DE	..NIA	Financial Development LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					IndexIQ LLC .....	..DE	..NIA	Financial Development LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001415996		IndexIQ Advisors LLC .....	..DE	..NIA	IndexIQ LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000	03-0598064		0000050672		Institutional Capital LLC .....	..DE	..NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					ICAP Master Collective Investment Trust .....							
		..00000					ICAP Large Cap Value Equity Collective Trust .....	..PA	..NIA	Institutional Capital LLC .....	Other.....	..0.000	New York Life Insurance Company .....	1
		..00000	13-3741759		0000914898		NYLIFE Distributors LLC .....	..DE	..NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001103598		NYLIM Service Company LLC .....	..DE	..NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000	13-4080466		0000061227		MacKay Shields LLC .....	..DE	..NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					MacKay Shields Core Plus Opportunities Fund GP LLC .....	..DE	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001502131		MacKay Shields Core Plus / Opportunities Fund LP .....	..DE	..NIA	MacKay Shields Core Plus Opportunities Fund GP LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					MacKay Shields Credit Strategy Fund LTD .....	..CYM	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd. ....	..BMU	..NIA	MacKay Shields LLC .....	Board of Directors.....	..0.000	New York Life Insurance Company .....	
		..00000			0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd. ....	..BMU	..NIA	New York Life Insurance Company .....	Ownership.....	..14.010	New York Life Insurance Company .....	
		..00000			0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd. ....	..BMU	..NIA	MacKay Shields LLC .....	Ownership.....	..0.970	New York Life Insurance Company .....	
		..00000					MacKay Shields High Yield Active Core Fund GP LLC .....	..DE	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001502130		MacKay Shields High Yield Active Core Fund LP .....	..DE	..NIA	MacKay Shields High Yield Active Core Fund GP LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					MacKay Shields Core Fixed Income Fund GP LLC .....	..DE	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000	45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP .....	..DE	..NIA	MacKay Shields Core Fixed Income Fund GP LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					MacKay Municipal Managers Opportunities GP LLC .....	..DE	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001432467		MacKay Municipal Opportunities Master Fund, L.P. ....	..DE	..NIA	MacKay Municipal Managers Opportunities GP LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001432468		MacKay Municipal Opportunities Fund, L.P. ....	..DE	..NIA	MacKay Municipal Managers Opportunities GP LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					MacKay Municipal Managers Credit Opportunities GP, LLC .....	..DE	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P. ....	..DE	..NIA	MacKay Municipal Managers Credit Opportunities GP, LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001460023		MacKay Municipal Credit Opportunities Fund, L.P. ....	..DE	..NIA	MacKay Municipal Managers Credit Opportunities GP, LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					MacKay Municipal Short Term Opportunities Fund GP LLC .....	..DE	..NIA	MacKay Shields LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		00000	45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Municipal Managers Puerto Rico Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001639566		MackKay Puerto Rico Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Puerto Rico Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001639564		MackKay Puerto Rico Opportunities Feeder Fund, L.P.	DE	NIA	MackKay Municipal Managers Puerto Rico Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001641693		MackKay Municipal California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Plainview Funds plc	JRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	
		00000					Plainview Funds plc	JRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields - Emerging Markets Credit Portfolio	JRL	NIA	New York Life Insurance & Annuity Corporation	Ownership	99.980	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields - Flexible Bond Portfolio	JRL	NIA	New York Life Insurance & Annuity Corporation	Ownership	99.990	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields - Unconstrained Bond Portfolio	JRL	NIA	New York Life Insurance Company	Ownership	21.000	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields - Unconstrained Bond Portfolio	JRL	NIA	MackKay Shields LLC	Ownership	1.140	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields - Floating Rate High Yield Portfolio	JRL	NIA	New York Life Insurance Company	Ownership	95.230	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields - Floating Rate High Yield Portfolio	JRL	NIA	MackKay Shields LLC	Ownership	4.760	New York Life Insurance Company	
		00000					Plainview Funds plc - MacKay Shields Core Plus Opportunities Portfolio	JRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Shields Statutory Trust High Yield Bond Series	CT	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Management	0.000	New York Life Insurance Company	3
		00000					MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	
		00000					MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	
		00000					MackKay Shields Global Derivatives LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Municipal Managers Puerto Rico Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Puerto Rico Opportunities Funds, L.P.	DE	NIA	MackKay Municipal Managers Puerto Rico Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MackKay Municipal Managers California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	
		00000					Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	45.000	New York Life Insurance Company	
		00000					Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	
		00000	80-0920962		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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		..0000			0001538584		Madison Capital Funding Co-Investment Fund LP	..DE	..NIA	MCF Co-Investment GP LP	Ownership	..100.000	New York Life Insurance Company	
		..0000					MCF Fund I LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Warwick McAlester Holdings, LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Meeco Sullivan, LLC	..DE	..NIA	Warwick McAlester Holdings, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Electric Avenue, LLC	..DE	..NIA	Warwick McAlester Holdings, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Young America Holdings, LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	..36.350	New York Life Insurance Company	
		..0000					YAC.ECOM Incorporated	..MN	..NIA	Young America Holdings, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Young America, LLC	..MN	..NIA	Young America Holdings, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Global Fulfillment Services, Inc.	..AZ	..NIA	Young America, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					SourceOne Worldwide, Inc.	..MN	..NIA	Young America, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					YA Canada Corporation	..CAN	..NIA	Young America, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Zenith Products Holdings, Inc	..DE	..NIA	Madison Capital Funding LLC	Ownership	..16.360	New York Life Insurance Company	
		..0000			0001347648		ZPC Holding Corp.	..DE	..NIA	Zenith Products Holdings, Inc	Ownership	..100.000	New York Life Insurance Company	
		..0000					Zenith Products Corporation	..DE	..NIA	ZPC Holding Corp.	Ownership	..100.000	New York Life Insurance Company	
		..0000					MCF Capital Management LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Ironshore Investment BL I Ltd.	..BMU	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	..2
		..0000					MCF CLO III LLC	..DE	..NIA	MCF Capital Management LLC	Ownership	..2.330	New York Life Insurance Company	
		..0000					MCF CLO III LLC	..DE	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	..2
		..0000					MCF CLO IV LLC	..DE	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	..2
		..0000					LMF WF Portfolio II, LLC	..DE	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	..2
		..0000					MCF CLO I LLC	..DE	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	..2
		..0000					MCF CLO I LLC	..DE	..NIA	MCF Capital Management LLC	Ownership	..2.530	New York Life Insurance Company	
		..0000					MCF CLO II LLC	..DE	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	..2
		..0000	13-5582869		0001453415		Cornerstone Capital Management Holdings LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000	41-1763532		0001123570		Cornerstone Capital Management LLC	..DE	..NIA	Cornerstone Capital Management Holdings LLC	Ownership	..51.000	New York Life Insurance Company	
		..0000					Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	..DE	..NIA	Cornerstone Capital Management Holdings LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000			0001329043		Cornerstone Capital Management Large-Cap Enhanced Index Fund, LP	..DE	..NIA	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					NYL Workforce GP LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000			0001133639		New York Life Investment Management LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					New York Life Investment Management (U.K.) Ltd.	..GBR	..NIA	NYL Investors LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					Madison Core Property Fund LLC	..DE	..NIA	New York Life Insurance Company	Management	..0.000	New York Life Insurance Company	..3
		..0000					MIREF 1500 Quail, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Mission Heritage, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Linpro Center, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Mill Creek, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Gateway, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Delta Court, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Fremont Distribution Center, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					1101 Taylor Road LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF Century, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					MIREF York Road, LLC	..DE	..NIA	Madison Core Property Fund LLC	Ownership	..100.000	New York Life Insurance Company	
		..0000					York Road EW, LLC	..DE	..NIA	MIREF York Road, LLC	Ownership	..64.800	New York Life Insurance Company	
		..0000					York Road Retail West, LLC	..DE	..NIA	York Road EW, LLC	Ownership	..64.800	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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		00000					2001 EW LLC	DE	NIA	York Road EW, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					2122 EW LLC	DE	NIA	York Road EW, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Via Verde San Dimas, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF DC Corp.	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF L Street, LLC	DE	NIA	MIREF DC Corp.	Ownership	100.000	New York Life Insurance Company	
		00000					1901 L Street Corp.	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					1901 L Street LLC	DC	NIA	1901 L Street Corp.	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Bedminster, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Bartons Creek, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Bartons Lodge Apartments, LLC	DE	NIA	MIREF Bartons Creek, LLC	Ownership	90.000	New York Life Insurance Company	
		00000					MIREF Marketpointe, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Waterview, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Chain Bridge, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					1991 Chain Bridge Road, LLC	DE	NIA	MIREF Chain Bridge, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Aptakisis, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Aptakisis Creek Corporate Park, LLC	DE	NIA	MIREF Aptakisis, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF 250 Montgomery, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-IND Valley Business Park CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-MF Casa Santa Fe AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-MF Cabrillo AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-OFC Canyon Commons CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	
		00000					MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MADISON-MF Henderson NV LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MCPF-SP Henderson LLC	DE	NIA	MADISON-MF Henderson NV LLC	Ownership	90.000	New York Life Insurance Company	
		00000					MADISON-SP Henderson LLC	DE	NIA	MADISON-MF Henderson NV LLC	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		..00000					New York Life Investment Management Holdings International S.á.r.l. ....	..LUX	.....NIA.....	New York Life Investment Management Holdings LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					New York Life Investment Management Holdings II International S.á.r.l. ....	..LUX	.....NIA.....	New York Life Investment Management Holdings International S.á.r.l. ....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					New York Life Investment Management Global Holdings S.á.r.l. ....	..LUX	.....NIA.....	New York Life Investment Management Holdings II International S.á.r.l. ....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					Candriam Luxco S.á.r.l. ....	..LUX	.....NIA.....	New York Life Investment Management Global Holdings S.á.r.l. ....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					Candriam Luxembourg, partnership limited by shares .....	..LUX	.....NIA.....	New York Life Investment Management Global Holdings S.á.r.l. ....	Ownership.....	..96.000	New York Life Insurance Company .....	
		..00000					Candriam Luxembourg, partnership limited by shares .....	..LUX	.....NIA.....	Candriam Luxco S.á.r.l. ....	Ownership.....	..4.000	New York Life Insurance Company .....	
		..00000					Ausbil Investment Management Limited .....	..AUS	.....NIA.....	New York Life Investment Management Global Holdings S.á.r.l. ....	Ownership.....	..79.150	New York Life Insurance Company .....	
		..00000					Ausbil Australia Pty. Ltd. ....	..AUS	.....NIA.....	Ausbil Investment Management Limited .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					Ausbil Asset Management Pty. Ltd. ....	..AUS	.....NIA.....	Ausbil Investment Management Limited .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					ISPT Holding .....	..BEL	.....NIA.....	Ausbil Investment Management Limited .....	Ownership.....	..0.034	New York Life Insurance Company .....	
		..00000					AUSBIL IT – Australian Geared Equity .....	..AUS	.....NIA.....	Ausbil Investment Management Limited .....	Influence.....	..0.000	New York Life Insurance Company .....	4
		..00000					BIL Prime Advanced Cash + 100 .....	..LUX	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..35.470	New York Life Insurance Company .....	
		..00000					BIL Prime Advanced Cash + 100 .....	..LUX	.....NIA.....	Candriam Belgium, public limited company .....	Ownership.....	..31.640	New York Life Insurance Company .....	
		..00000					Candriam France, simplified joint-stock company .....	..FRA	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					Candriam Switzerland LLC, limited liability company .....	..CHE	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					Candriam Dublin .....	..IRL	.....NIA.....	Candriam France, simplified joint-stock company .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					Candriam Belgium public limited company .....	..BEL	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..99.990	New York Life Insurance Company .....	
		..00000					Candriam Belgium public limited company .....	..BEL	.....NIA.....	New York Life Investment Management Global Holdings S.á.r.l. ....	Ownership.....	..0.010	New York Life Insurance Company .....	
		..00000					Candriam Treasury Management .....	..FRA	.....NIA.....	Candriam Belgium public limited company .....	Ownership.....	..21.550	New York Life Insurance Company .....	
		..00000					Candriam Treasury Management .....	..FRA	.....NIA.....	Candriam France, simplified joint-stock company .....	Ownership.....	..7.010	New York Life Insurance Company .....	
		..00000					Cordius CIG .....	..LUX	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..62.960	New York Life Insurance Company .....	
		..00000					Cordius CIG .....	..LUX	.....NIA.....	Candriam Belgium public limited company .....	Ownership.....	..18.520	New York Life Insurance Company .....	
		..00000					Cordius CIG .....	..LUX	.....NIA.....	Candriam France, simplified joint-stock company .....	Ownership.....	..18.520	New York Life Insurance Company .....	
		..00000					Candriam Bonds Convertible Opportunities .....	..LUX	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..30.930	New York Life Insurance Company .....	
		..00000					Candriam Alternative Return Equity Market Neutral .....	..LUX	.....NIA.....	Candriam Luxembourg, partnership limited by shares .....	Ownership.....	..21.390	New York Life Insurance Company .....	
		..00000					NYLIM-GCR Fund I, LLC .....	..DE	.....NIA.....	New York Life Investment Management LLC .....	Ownership.....	..50.000	New York Life Insurance Company .....	
		..00000					NYLIM Fund II GP, LLC .....	..DE	.....NIA.....	New York Life Investment Management LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000			0001355337		NYLIM Real Estate Mezzanine Fund II, LP .....	..DE	.....NIA.....	NYLIM Fund II GP, LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					NYLIM-TND, LLC .....	..DE	.....NIA.....	NYLIM Real Estate Mezzanine Fund II, LP .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					NYLIM-DCM, LLC .....	..DE	.....NIA.....	NYLIM Real Estate Mezzanine Fund II, LP .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					NYLIM-MM, LLC .....	..DE	.....NIA.....	NYLIM-DCM, LLC .....	Ownership.....	..100.000	New York Life Insurance Company .....	
		..00000					DCM-N, LLC .....	..DE	.....NIA.....	NYLIM-MM, LLC .....	Ownership.....	..80.000	New York Life Insurance Company .....	

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### 13.9

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		..00000					New York Life Capital Partners IV GenPar GP, LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					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	
		..00000					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	
		..00000					New York Life Capital Partners IV-A, LP	..DE	..NIA	New York Life Capital Partners IV GenPar, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V GenPar GP LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					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	
		..00000			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	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker Holdco A, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker A, LP	..DE	..NIA	Blocker Holdco A, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker Holdco B, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	Blocker Holdco B, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker B, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker Holdco C, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker C, LP	..DE	..NIA	Blocker Holdco C, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker Holdco D, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	Blocker Holdco D, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker D, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker Holdco E, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker E, LP	..DE	..NIA	Blocker Holdco E, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker Holdco F, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI	..DE	..NIA	Blocker Holdco F, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					Blocker F, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment Fund-A, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP India Funding LLC	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLIM-JB Asset Management Co. (Mauritius) LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLIM-JB Asset Management Co. (Mauritius) LLC	..MUS	..NIA	NYLCAP India Funding LLC	Ownership	..24.660	New York Life Insurance Company	..5
		..00000			0001356865		New York Life Investment Management India Fund II, LLC (Mauritius)	..MUS	..NIA	NYLIM-JB Asset Management Co. (Mauritius) LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					New York Life Investment Management India Fund (FVCI) II, LLC (Mauritius)	..MUS	..NIA	New York Life Investment Management India Fund II, LLC (Mauritius)	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP India Funding III LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLIM-Jacob Ballas Asset Management Company III, (Mauritius) LLC	..MUS	..NIA	NYLCAP India Funding III LLC	Ownership	..24.660	New York Life Insurance Company	..6

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		00000			0001435025		NYLIM Jacob Ballas India Fund III (Mauritius) LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Jacob Ballas Capital India (FVCI) III (Mauritius) LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III (Mauritius) LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Jacob Ballas India (FII) III (Mauritius) LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III (Mauritius) LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Holdings (Mauritius) LLC	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Jacob Ballas Capital India PVT, LTD	MUS	NIA	NYLCAP Holdings (Mauritius) LLC	Ownership	23.300	New York Life Insurance Company	
		00000			0001513541		NYLIM Mezzanine GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001513539		NYLIM Mezzanine GenPar, LP	DE	NIA	NYLIM Mezzanine GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001193500		New York Life Investment Management Mezzanine Partners, LP	DE	NIA	NYLIM Mezzanine GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001259536		NYLIM Mezzanine Partners Parallel Fund LP	DE	NIA	NYLIM Mezzanine GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Offshore Partners II, LP	CYM	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					New York Life Investment Management Mezzanine Partners II, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine II Luxco S.a.r.l.	LUX	NIA	New York Life Investment Management Mezzanine Partners II, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001387095		NYLIM Mezzanine Partners II Parallel Fund, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLIM Mezzanine II Parallel Luxco S.a.r.l.	LUX	NIA	NYLIM Mezzanine Partners II Parallel Fund, LP	Ownership	100.000	New York Life Insurance Company	
		00000					Voice Holdco Ltd.	CAN	NIA	NYLIM Mezzanine II Parallel Luxco S.a.r.l.	Ownership	27.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Offshore Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III-K, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001482545		NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001539552		NYLCAP Mezzanine Partners III Parallel Fund, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		00000			0001483925		NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco A, LP	DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker A, LP	DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco A, LP	Ownership	100.000	New York Life Insurance Company	
		00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco C, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker C, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco C, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco D, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker D, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco E, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker E, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco E, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco F, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker F, LP	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco F, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					C.B. Fleet TopCo, LLC	.DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco C, LP	Ownership	17.000	New York Life Insurance Company	
		.00000					GoldPoint Mezzanine Partners IV GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Mezzanine Partners Offshore IV, L.P.	.CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Mezzanine Partners IV GenPar LP	.DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Mezzanine Partners IV, LP	.DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					GPP Mezzanine Blocker Holdco A, LP	.DE	NIA	GPP Mezzanine Blocker Holdco A, LP	Ownership	7.500	New York Life Insurance Company	
		.00000					GPP Mezzanine Blocker A, LP	.DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	92.500	New York Life Insurance Company	
		.00000					GPP Mezzanine Blocker Holdco B, LP	.DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					GPP Mezzanine Blocker B, LP	.DE	NIA	GPP Mezzanine Blocker Holdco B, LP	Ownership	4.400	New York Life Insurance Company	
		.00000					GPP Mezzanine Blocker B, LP	.DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	95.600	New York Life Insurance Company	
		.00000					GoldPoint Mezzanine Partners Co-Investment Fund A, LP	.DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Select Manager GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Select Manager GenPar, LP	.DE	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000			0001441093		NYLCAP Select Manager Fund, LP	.DE	NIA	NYLCAP Select Manager GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Select Manager Cayman Fund, LP	.CYM	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Canada GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Select Manager Canada Fund, LP	.CAN	NIA	NYLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Select Manager II GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					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	
		.00000			0001520743		NYLCAP Select Manager Fund II, L.P.	.CYM	NIA	NYLCAP Select Manager II GenPar GP, L.P.	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Canada II GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP Select Manager Canada Fund II, L.P.	.CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Partners Select Manager III GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		..00000					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	
		..00000					GoldPoint Partners Select Manager Fund III, L.P.	..CYM	..NIA	GoldPoint Partners Select Manager III GenPar, L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Select Manager Fund III AIV, L.P.	..DE	..NIA	GoldPoint Partners Select Manager III GenPar, L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Canada III GenPar, Inc	..CAN	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					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	
		..00000					MCF Mezzanine Carry I LLC	..DE	..NIA	MCF Capital Management LLC	Other	..0.000	New York Life Insurance Company	2
		..00000					MCF Mezzanine Fund I LLC	..DE	..NIA	New York Life Insurance Company	Ownership	..66.670	New York Life Insurance Company	
		..00000					MCF Mezzanine Fund I LLC	..DE	..NIA	Corporation	Ownership	..33.330	New York Life Insurance Company	
		..00000					Montpelier Carry Parent, LLC	..DE	..NIA	MCF Capital Management LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					Montpelier Carry, LLC	..DE	..NIA	Montpelier Carry Parent, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					Montpelier GP, LLC	..DE	..NIA	MCF Capital Management LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000	90-0938480		0001570694		Montpelier Fund, L.P.	..DE	..NIA	Montpelier GP, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLIM Flatiron CLO 2004-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A	..CYM	..OTH	NYLIM Flatiron CLO 2004-1 Ltd.	Influence	..0.000	New York Life Insurance Company	7
		..00000					NYLIM Flatiron CLO 2006-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A	..CYM	..OTH	NYLIM Flatiron CLO 2006-1 Ltd.	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2007-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A	..CYM	..OTH	NYLIM Flatiron CLO 2007-1 Ltd.	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2011-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2012-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2013-1 Ltd.	..CYM	..NIA	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2014-1 Ltd.	..CYM	..NIA	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2014-1 Ltd.	..CYM	..NIA	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 16 Ltd.	..CYM	..NIA	New York Life Insurance Company	Ownership	..100.000	New York Life Insurance Company	7
		..00000					Flatiron CLO 2015-1 Ltd	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Stratford CDO 2001-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000		4007034			Silverado CLO 2006-II Limited	..CYM	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	7
		..00000					Silverado CLO 2006-II Equity Holdings LLC, Series A	..CYM	..OTH	Silverado CLO 2006-II Limited	Influence	..0.000	New York Life Insurance Company	7
		..00000					New York Life Funding	..CYM	..OTH	New York Life Insurance Company	Other	..0.000	New York Life Insurance Company	8
		..00000					New York Life Global Funding	..DE	..OTH	New York Life Insurance Company	Other	..0.000	New York Life Insurance Company	8
		..00000					Martingale Road LLC	..DE	..NIA	New York Life Insurance Company	Ownership	..100.000	New York Life Insurance Company	
		..00000					UFI-NOR Federal Receivables Trust, Series 2009B	..NY	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	9
		..00000					Government Energy Savings Trust 2003-A	..NY	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	9
		..00000					NYL Equipment Issuance Trust	..DE	..OTH	New York Life Insurance Company	Influence	..0.000	New York Life Insurance Company	9
		..00000	54-1886751		0001065114		Private Advisors LLC	..DE	..NIA	Holdings LLC	Ownership	..64.250	New York Life Insurance Company	
		..00000					PACIF Carry Parent, LLC	..DE	..NIA	Private Advisors LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					PACIF Carry, LLC	..DE	..NIA	PACIF Carry Parent, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					PACIF GP, LLC	..DE	..NIA	Private Advisors L.L.C.	Ownership	..100.000	New York Life Insurance Company	
		..00000			0001368975		Private Advisors Coinvestment Fund, LP	..DE	..NIA	PACIF GP, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					PACIF II Carry Parent, LLC	..DE	..NIA	Private Advisors LLC	Ownership	..100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
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)	*
		00000					PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001489910		PACIF II GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PACIF III Carry Parent, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PACIF III GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000	46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PACIF IV GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000			0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PACIF IV Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCCIF GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCCIF Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001210098		Private Advisors Distressed Opportunities Fund, L.P.	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000			0001278583		Private Advisors Small Company Buyout Fund II, L.P.	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF III GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000			0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF IV Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF IV GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000			0001442524		Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF V Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCBF V GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000			0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000			0001576987		Private Advisors Small Company Buyout Fund V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCOPEF VI Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCOPEF VI GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000			0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCOPEF VII GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PASCOPEF VII Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PA Real Assets Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					PA Emerging Manager Carry Parent, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	
		00000					PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					RIC I GP, LLC	DE	NIA	Private Advisors L.L.C.	Ownership	100.000	New York Life Insurance Company	

STATEMENT AS OF MARCH 31, 2016 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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
		.00000					Richmond Coinvestment Partners I, LP	.DE	.NIA	RIC I GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					RIC I Carry Parent, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000					RIC I Carry, LLC	.DE	.NIA	RIC I Carry Parent, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					PARAF GP, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000					Private Advisors Real Assets Fund, LP	.DE	.NIA	PARAF GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					PARAF Carry Parent, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000					PARAF Carry, LLC	.DE	.NIA	PARAF Carry Parent, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Cuyahoga Capital Partners I Management Group, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000		3328161			Cuyahoga Capital Partners II Management Group LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000		3594658			Cuyahoga Capital Partners III Management Group LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000		3729106			Cuyahoga Capital Partners IV Management Group LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000					PASF V GP, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001646590		Private Advisors Secondary Fund V, LP	.DE	.NIA	PASF V GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					PASF V Carry Parent, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000					PASF V Carry, LLC	.DE	.NIA	PASF V Carry Parent, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Cuyahoga Capital Emerging Buyout Partners Management Group LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000					UVF GP, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001605509		Undiscovered Value Fund, LP	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001605502		Undiscovered Value Fund, Ltd.	.CYM	.NIA	Private Advisors L.L.C.	Other	.0.000	New York Life Insurance Company	10
		.00000					Undiscovered Value Master Fund SPC	.CYM	.NIA	Undiscovered Value Fund, Ltd.	Ownership	.100.000	New York Life Insurance Company	
		.00000	13-3808042		0001033244		New York Life Trust Company	.NY	.NIA	NYLIFE LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					New York Life Structured Settlement Trust	.NY	.NIA	New York Life Trust Company	Influence	.0.000	New York Life Insurance Company	11
		.00000			0001160266		Private Advisors Stable Value Fund, Ltd.	.CYM	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	

Asterisk	Explanation
1	Investment Advisory Agreement – Institutional Capital LLC is the investment advisor of this collective investment trust, which is offered to third party investors.
2	Contractual Client – MCF Capital Management LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
3	Control of this entity is pursuant to an investment management contract with New York Life Investors LLC or affiliate, not through ownership of voting interests.
4	Investment Fund – Fund that invests in listed Australian equities, which is managed by Ausbil Investment Management Limited.
5	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
6	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
7	Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
8	Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company.
9	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.
10	Control of this entity is pursuant to an investment management contract with Private Advisors LLC or affiliate, not through ownership of voting interests.
11	Reliance Relationship – A collective trust of mainly New York Life Insurance and Annuity Corporation assets (98.3%).

STATEMENT AS OF MARCH 31, 2016 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.

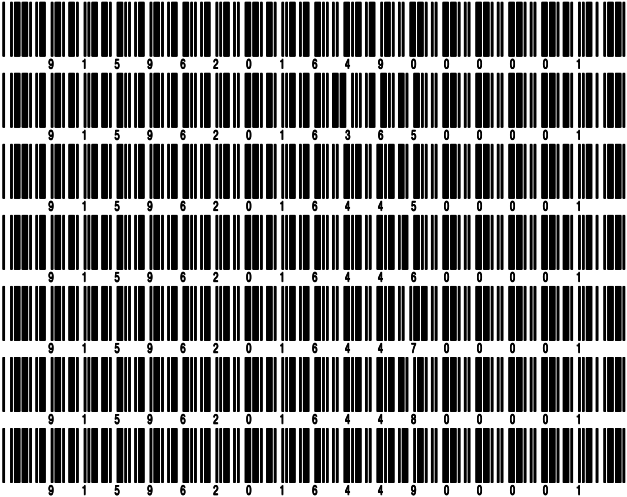
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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? .....	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities .....	356,618	356,672	(54)	(88,555)
2597. Summary of remaining write-ins for Line 25 from overflow page	356,618	356,672	(54)	(88,555)

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative payable .....	3,834,456	
2505. Deferred gains liability .....	1,095,730	
2506. General contingency reserve .....	348,493	470,263
2507. Bonds-collateral liability .....	(30,000)	
2597. Summary of remaining write-ins for Line 25 from overflow page	5,248,679	470,263

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	56,958,661	55,682,126
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		2,195,606
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....	9,789	288,771
5. Deduct amounts received on disposals .....	658,539	1,205,718
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 .....	531	2,124
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	56,309,380	56,958,661
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	56,309,380	56,958,661

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	12,096,794,276	10,376,899,045
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	254,224,714	2,968,578,318
2.2 Additional investment made after acquisition .....	20,114,689	50,812,812
3. Capitalized deferred interest and other .....	937,826	3,190,879
4. Accrual of discount .....	894,391	3,064,208
5. Unrealized valuation increase (decrease) .....		563,197
6. Total gain (loss) on disposals .....	3,864	57,655
7. Deduct amounts received on disposals .....	201,694,508	1,305,031,859
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	385,686	1,022,572
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		317,406
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	12,170,889,566	12,096,794,276
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	12,170,889,566	12,096,794,276
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	12,170,889,566	12,096,794,276

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,223,239,526	3,151,021,601
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	9,816,672	600,095,778
2.2 Additional investment made after acquisition .....	13,880,031	11,891,238,980
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		265,863
5. Unrealized valuation increase (decrease) .....	16,574,574	(28,321,542)
6. Total gain (loss) on disposals .....		6,290,593
7. Deduct amounts received on disposals .....	5,220,582	14,337,896,120
8. Deduct amortization of premium and depreciation .....	8,649,716	42,492,476
9. Total foreign exchange change in book/adjusted carrying value .....	(661,743)	(4,297,161)
10. Deduct current year's other than temporary impairment recognized .....	10,381	12,665,988
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,248,968,382	1,223,239,526
12. Deduct total nonadmitted amounts .....	18,154,524	4,222
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,230,813,858	1,223,235,304

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	72,332,733,622	68,798,498,247
2. Cost of bonds and stocks acquired .....	4,989,553,139	17,215,578,134
3. Accrual of discount .....	27,188,396	95,248,790
4. Unrealized valuation increase (decrease) .....	7,660,887	(23,886,964)
5. Total gain (loss) on disposals .....	(18,420,545)	142,065,584
6. Deduct consideration for bonds and stocks disposed of .....	2,767,216,806	13,596,053,044
7. Deduct amortization of premium .....	20,465,365	79,354,278
8. Total foreign exchange change in book/adjusted carrying value .....	27,069,662	(122,016,003)
9. Deduct current year's other than temporary impairment recognized .....	36,177,884	97,346,844
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	74,541,925,106	72,332,733,622
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	74,541,925,106	72,332,733,622

STATEMENT AS OF MARCH 31, 2016 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) .....	46,460,865,006	28,332,130,587	26,250,944,677	520,862,858	49,062,913,774			46,460,865,006
2. NAIC 2 (a) .....	22,733,980,793	3,273,974,511	2,892,549,798	(769,524,296)	22,345,881,210			22,733,980,793
3. NAIC 3 (a) .....	3,052,592,073	379,852,059	412,623,462	42,901,991	3,062,722,661			3,052,592,073
4. NAIC 4 (a) .....	1,808,401,158	104,662,887	32,130,883	42,303,272	1,923,236,434			1,808,401,158
5. NAIC 5 (a) .....	150,272,360	20,263,685	6,541,018	141,453,567	305,448,594			150,272,360
6. NAIC 6 (a) .....	15,705,157		618,306	15,264,080	30,350,931			15,705,157
7. Total Bonds	74,221,816,547	32,110,883,729	29,595,408,144	(6,738,528)	76,730,553,604			74,221,816,547
PREFERRED STOCK								
8. NAIC 1 .....	58,808	179,480		7,243	245,531			58,808
9. NAIC 2 .....		18,508		954	19,462			
10. NAIC 3 .....		427,224	367,117	457	60,564			
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....	5,000,000				5,000,000			5,000,000
14. Total Preferred Stock .....	5,058,808	625,212	367,117	8,654	5,325,557			5,058,808
15. Total Bonds and Preferred Stock	74,226,875,355	32,111,508,941	29,595,775,261	(6,729,874)	76,735,879,161			74,226,875,355

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... ;  
NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	208,564,674	xxx	208,477,516	1,936	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	169,963,772	99,592,073
2. Cost of short-term investments acquired .....	1,074,909,991	5,102,957,933
3. Accrual of discount .....	63,846	45,971
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		(17)
6. Deduct consideration received on disposals .....	1,036,371,420	5,032,632,188
7. Deduct amortization of premium .....	1,515	
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) .....	208,564,674	169,963,772
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	208,564,674	169,963,772

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	294,423,760
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	84,271,663
4.	Total gain (loss) on termination recognized	11,640,028
5.	Considerations received/(paid) on terminations	11,640,028
6.	Amortization	(7,606,526)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	371,088,897
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	371,088,897

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	11,156
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	172
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	17,422
3.14	Section 1, Column 18, prior year	(35,539)52,96152,961
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	17,422
3.24	Section 1, Column 19, prior year	(35,539)52,96152,961
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	214,210
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	214,210
4.22	Amount recognized	214,210
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)	11,328
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	11,328

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

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.....	371,088,897
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	11,328
3.	Total (Line 1 plus Line 2) .....	371,100,225
4.	Part D, Section 1, Column 5 .....	400,822,927
5.	Part D, Section 1, Column 6 .....	(29,722,702)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	379,270,441
8.	Part B, Section 1, Column 13 .....	11,328
9.	Total (Line 7 plus Line 8) .....	379,281,769
10.	Part D, Section 1, Column 8 .....	409,004,471
11.	Part D, Section 1, Column 9 .....	(29,722,702)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	82,869,343
14.	Part B, Section 1, Column 20 .....	123,185
15.	Part D, Section 1, Column 11 .....	82,992,528
16.	Total (Line 13 plus Line 14 minus Line 15) .....	

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	2,262,179,830	694,736,151
2. Cost of cash equivalents acquired .....	26,414,745,179	58,836,770,137
3. Accrual of discount .....	2,490,501	975,404
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	3,530	(38,113)
6. Deduct consideration received on disposals .....	26,059,120,501	57,270,169,091
7. Deduct amortization of premium .....		94,658
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) .....	2,620,298,539	2,262,179,830
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	2,620,298,539	2,262,179,830