



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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 DE

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  
and Chief Legal Officer

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

COLLEEN ANNE MEADE#  
Associate Legal Officer and Secretary

ROBERT MICHAEL GARDNER  
Vice President and Controller

DIRECTORS


CHRISTOPHER THOMAS ASHE  
DAVID GERALD BEDARD  
CHRISTOPHER OWSLEY BLUNT  
JOHN THOMAS FLEURANT  
ROBERT MICHAEL GARDNER  
MATTHEW MARTIN GROVE#  
FRANK M. HARTE  
THOMAS ALEXANDER HENDRY

DYLAN WEI HUANG#  
JOHN YONG KIM  
MARK JEROME MADGETT#  
THEODORE ALEXANDER MATHAS  
AMY MILLER  
ARTHUR HARUTYUN SETER  
JOEL MARTIN STEINBERG  
MATTHEW DAVID WION

State of New York }  
County of New York } SS

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

  
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

10<sup>th</sup> day of November 2016



# 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 ...

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 .....	76,798,667,163		76,798,667,163	71,792,084,962
2. Stocks:				
2.1 Preferred stocks .....	11,147,742		11,147,742	5,058,809
2.2 Common stocks .....	956,791,906		956,791,906	535,589,851
3. Mortgage loans on real estate:				
3.1 First liens .....	11,910,867,481		11,910,867,481	11,374,692,240
3.2 Other than first liens.....	848,982,800		848,982,800	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) .....	55,678,408		55,678,408	55,680,001
4.3 Properties held for sale (less \$ ..... encumbrances) .....	1,400,817		1,400,817	1,278,660
5. Cash (\$ .....(131,002,931) ), cash equivalents (\$ .....1,949,688,745 ) and short-term investments (\$ .....207,121,814 ) .....	2,025,807,628		2,025,807,628	2,290,630,640
6. Contract loans (including \$ ..... premium notes) .....	880,780,227	10,008,292	870,771,935	877,168,596
7. Derivatives .....	578,449,785		578,449,785	322,591,137
8. Other invested assets .....	1,253,330,490	14,322,915	1,239,007,575	1,223,235,302
9. Receivables for securities .....	20,128,050		20,128,050	435,069
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	4,578,730		4,578,730	452,026
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	95,346,611,227	24,331,207	95,322,280,020	89,200,999,328
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	676,478,669	589	676,478,080	612,739,452
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	14,914	2,663	12,251	8,358
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	280,070		280,070	284,096
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	117,746,477		117,746,477	134,078,756
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	87,991,455		87,991,455	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 .....	636,013,137	381,648,940	254,364,197	260,391,819
19. Guaranty funds receivable or on deposit .....	16,259,004		16,259,004	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 .....	22,892,136		22,892,136	36,108,782
24. Health care (\$ ..... ) and other amounts receivable .....	10,406,016	10,406,016		
25. Aggregate write-ins for other than invested assets .....	7,386,864,096	43,046,951	7,343,817,145	7,112,121,837
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	104,301,557,201	459,436,366	103,842,120,835	97,460,557,908
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	36,706,220,937		36,706,220,937	34,778,698,536
28. Total (Lines 26 and 27)	141,007,778,138	459,436,366	140,548,341,772	132,239,256,444
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets .....	4,578,730		4,578,730	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)	4,578,730		4,578,730	452,026
2501. Interest in annuity contracts .....	7,338,960,206		7,338,960,206	7,108,220,666
2502. Administrative and other fees due and unpaid .....	4,856,939		4,856,939	
2503. Miscellaneous .....	42,851,062	42,851,062		3,989,726
2598. Summary of remaining write-ins for Line 25 from overflow page .....	195,889	195,889		(88,555)
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,386,864,096	43,046,951	7,343,817,145	7,112,121,837

STATEMENT AS OF SEPTEMBER 30, 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 \$ .....79,366,252,329 less \$ ..... included in Line 6.3 (including \$ .....38,666,928 Modco Reserve) .....	79,366,252,329	74,781,475,277
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	1,099,772,274	981,493,966
4. Contract claims:		
4.1 Life .....	133,101,138	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 .....	82	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 \$ .....101,220,326 ceded .....	101,220,326	163,011,894
9.4 Interest Maintenance Reserve .....	160,161,305	174,726,195
10. Commissions to agents due or accrued-life and annuity contracts \$ .....2,405,616 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	2,405,616	10,527,542
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	3,034,894	4,109,843
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(898,083,987) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(923,246,833)	(887,270,604)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	13,401,128	23,326,825
15.1 Current federal and foreign income taxes, including \$ .....(52,415,282) on realized capital gains (losses) .....	58,977,432	3,927,648
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	5,627,975	6,372,162
17. Amounts withheld or retained by company as agent or trustee .....	1,055,813	1,727,486
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	170,113,875	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 .....	142,620,751	146,750,001
22. Borrowed money \$ ..... and interest thereon \$ ..... .....		223,707
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	1,121,448,042	931,148,160
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	5,498,032	2,376,493
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	358,036,828	278,447,273
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	4,199,883,026	4,255,162,744
24.08 Derivatives .....	36,978,913	28,156,299
24.09 Payable for securities .....	637,376,324	93,646,711
24.10 Payable for securities lending .....	675,015,261	600,013,950
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	7,854,032,240	7,367,858,301
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	95,222,766,771	89,316,929,587
27. From Separate Accounts Statement .....	36,699,739,188	34,776,503,011
28. Total liabilities (Lines 26 and 27) .....	131,922,505,959	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) .....	4,673,078,499	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 \$ .....6,481,750 in Separate Accounts Statement) .....	8,600,835,813	8,120,823,846
38. Totals of Lines 29, 30 and 37 .....	8,625,835,813	8,145,823,846
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	140,548,341,772	132,239,256,444
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements .....	7,338,960,206	7,108,220,666
2502. Derivatives-collateral liability .....	506,082,110	252,863,937
2503. Liability for interest on claims .....	4,990,377	6,303,435
2598. Summary of remaining write-ins for Line 25 from overflow page .....	3,999,547	470,263
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,854,032,240	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) .....		

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	10,004,509,111	9,865,032,193	12,674,169,430
2. Considerations for supplementary contracts with life contingencies .....	31,527,778	41,409,011	48,564,147
3. Net investment income .....	2,733,059,534	2,628,042,537	3,516,277,326
4. Amortization of Interest Maintenance Reserve (IMR) .....	38,729,285	57,922,859	80,907,119
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	37,804,078	30,656,552	34,880,162
6. Commissions and expense allowances on reinsurance ceded .....	44,628,092	46,884,136	68,222,917
7. Reserve adjustments on reinsurance ceded .....	18,514,808	13,394,884	18,511,327
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	515,388,987	497,818,485	669,723,169
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	82,514,356	95,841,197	100,473,855
9. Totals (Lines 1 to 8.3) .....	13,506,676,029	13,277,001,854	17,211,729,452
10. Death benefits .....	269,741,043	303,095,338	373,498,253
11. Matured endowments (excluding guaranteed annual pure endowments) .....	640,269	460,730	917,924
12. Annuity benefits .....	1,922,473,169	1,899,774,896	2,536,439,157
13. Disability benefits and benefits under accident and health contracts .....	58,456	64,314	85,938
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	4,360,886,686	4,600,521,360	5,987,338,339
16. Group conversions .....	316,008	255,991	367,656
17. Interest and adjustments on contract or deposit-type contract funds .....	26,554,444	19,353,479	19,359,401
18. Payments on supplementary contracts with life contingencies .....	14,206,684	11,828,822	16,256,608
19. Increase in aggregate reserves for life and accident and health contracts .....	4,513,485,811	3,418,815,769	4,425,288,655
20. Totals (Lines 10 to 19) .....	11,108,362,570	10,254,170,699	13,359,551,931
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	354,796,342	380,389,078	494,084,762
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses .....	656,490,955	659,641,216	907,390,867
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	71,132,279	85,403,004	100,250,087
25. Increase in loading on deferred and uncollected premiums .....	10,840	(13,075)	(10,875)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	389,230,972	1,164,064,807	1,413,121,900
27. Aggregate write-ins for deductions .....	139,942,196	155,092,396	196,112,559
28. Totals (Lines 20 to 27) .....	12,719,966,154	12,698,748,125	16,470,501,231
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	786,709,875	578,253,729	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) .....	786,709,875	578,253,729	741,228,221
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	228,613,645	144,556,630	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) .....	558,096,230	433,697,099	475,509,940
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(24,433,361) (excluding taxes of \$ .....13,011,633 transferred to the IMR) .....	(62,529,402)	(19,364,380)	(78,724,436)
35. Net income (Line 33 plus Line 34) .....	495,566,828	414,332,719	396,785,504
CAPITAL AND SURPLUS ACCOUNT			
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) .....	495,566,828	414,332,719	396,785,504
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....74,045,056	290,392,718	88,913,586	151,347,910
39. Change in net unrealized foreign exchange capital gain (loss) .....	(83,908,863)	(84,837,155)	(123,170,613)
40. Change in net deferred income tax .....	40,878,390	46,854,550	167,092,466
41. Change in nonadmitted assets .....	11,357,705	(43,607,461)	(151,406,144)
42. Change in liability for reinsurance in unauthorized and certified companies .....	(3,121,539)	(198,794)	128,263
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....	(71,891,243)		
44. Change in asset valuation reserve .....	(190,299,882)	(139,522,472)	(38,578,367)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	24,165,705	20,750,031	29,759,445
47. Other changes in surplus in Separate Accounts Statement .....	(33,517,853)	(27,488,548)	(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 .....	390,001		
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	480,011,967	275,196,456	477,320,628
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	8,625,835,813	7,943,699,674	8,145,823,846
DETAILS OF WRITE-INS			
08.301. Sundries .....	82,514,356	95,841,197	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) .....	82,514,356	95,841,197	100,473,855
2701. Adjustment in funds withheld .....	139,821,169	155,088,574	196,103,047
2702. Fines, penalties and fees from regulatory authorities .....	121,027	8,626	14,316
2703. Change in provision for policyholders' excess credits .....		(4,804)	(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) .....	139,942,196	155,092,396	196,112,559
5301. Prior period correction .....	390,001		
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) .....	390,001		

STATEMENT AS OF SEPTEMBER 30, 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 .....	9,972,104,494	9,899,705,567	12,735,001,428
2. Net investment income .....	2,632,580,788	2,485,489,027	3,370,034,425
3. Miscellaneous income .....	632,485,381	627,944,545	837,777,829
4. Total (Lines 1 to 3) .....	13,237,170,663	13,013,139,139	16,942,813,682
5. Benefit and loss related payments .....	6,584,198,018	6,796,100,026	8,918,939,004
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	418,920,553	1,175,216,818	1,448,749,393
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,170,719,130	1,112,637,764	1,463,160,176
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ .....(35,879,121) tax on capital gains (losses) .....	159,038,322	214,224,331	202,690,227
10. Total (Lines 5 through 9) .....	8,332,876,023	9,298,178,939	12,033,538,800
11. Net cash from operations (Line 4 minus Line 10) .....	4,904,294,640	3,714,960,200	4,909,274,882
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	9,155,377,157	8,434,737,592	11,279,894,384
12.2 Stocks .....	418,953,536	723,084,020	1,370,728,949
12.3 Mortgage loans .....	812,367,644	997,296,140	1,289,672,809
12.4 Real estate .....	658,539	358,356	1,205,717
12.5 Other invested assets .....	36,583,340	8,920,113,514	12,076,847,839
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	13,766,366	6,252,376	10,520,769
12.7 Miscellaneous proceeds .....	811,809,771	283,551,442	170,397,896
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	11,249,516,353	19,365,393,440	26,199,268,363
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	14,174,650,880	10,612,717,290	13,240,111,838
13.2 Stocks .....	749,880,177	979,194,223	1,172,093,716
13.3 Mortgage loans .....	1,471,600,608	2,105,881,786	3,019,322,137
13.4 Real estate .....	770,907		
13.5 Other invested assets .....	69,660,348	9,060,732,194	11,863,146,321
13.6 Miscellaneous applications .....		6,610,800	10,872,781
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	16,466,562,920	22,765,136,293	29,305,546,793
14. Net increase (or decrease) in contract loans and premium notes .....	(1,590,314)	(4,708,309)	(2,225,899)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(5,215,456,253)	(3,395,034,544)	(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 .....	(216,149)	68,017,798	(1,145,989)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	101,730,627	53,944,871	95,271,196
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(55,175,876)	(149,147,487)	(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) .....	46,338,602	(27,184,818)	(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) ..	(264,823,011)	292,740,838	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) .....	2,025,807,629	936,669,571	2,290,630,640

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

20.0001. Bonds to be announced commitments–purchased/sold .....	734,293,022	386,286,327	412,191,600
20.0002. Exchange of bonds to bonds .....	215,792,407	260,713,709	
20.0003. Capitalized interest on bonds .....	108,510,662	117,259,761	153,800,147
20.0004. Dividend reinvestment .....	65,897,796	49,542	206,011
20.0005. Transfer of other invested assets to stocks .....	51,308,318		
20.0006. Capitalized interest on other invested assets .....	32,634,934	37,271,629	63,496,559
20.0007. Low Income Housing Tax Credit unfunded commitments .....	18,673,384	6,610,800	(6,610,800)
20.0008. Merger/spinoff/ exchange of equity investment to equity investment .....	8,068,690		
20.0009. Exchange of bonds to stocks .....	5,268,427	75,515,051	75,515,051
20.0010. Capitalized interest on mortgage loans .....	3,182,263		

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Exchange mortgage loans to real estate due to foreclosure .....	770,907	4,004,072	5,386,486
20.0012. Madison Capital Funding LLC investment (other invested assets) and Note Funding Agreement (bonds) .....			2,261,048,281
20.0013. Bond exchanges and corporate action .....			374,056,362
20.0014. Transfer of defeased mortgages to other invested assets .....			13,094,543
20.0015. Transfers from unaffiliated common stocks to affiliated common stocks .....			10,580,877
20.0016. Common stock corporate actions .....		1,510,723	5,117,455

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	1,611,801,029	1,757,284,547	2,309,285,694
3. Ordinary individual annuities .....	8,737,772,747	8,361,910,879	10,686,169,322
4. Credit life (group and individual) .....			
5. Group life insurance .....	22,905,682	24,800,045	107,807,838
6. Group annuities .....	72,183,515	79,464,228	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 .....	10,444,662,973	10,223,459,699	13,212,698,140
12. Deposit-type contracts .....	204,881,023	161,349,234	241,113,197
13. Total	10,649,543,996	10,384,808,933	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 September 30, 2016 and December 31, 2015 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	State of Domicile	2016	2015
Net Income			
(1) Net income state basis (Page 4, Line 35)	Delaware	\$ 495,566,828	\$ 396,785,504
(2) State prescribed practices that increase/(decrease) NAIC SAP:	Delaware	—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:	Delaware	—	—
(4) Net income, NAIC SAP (1-2-3=4)	Delaware	\$ 495,566,828	\$ 396,785,504
Capital and Surplus			
(5) Statutory capital and surplus state basis (Page 3, Line 38)	Delaware	\$ 8,625,835,813	\$ 8,145,823,846
(6) State prescribed practices that increase/(decrease) NAIC SAP:	Delaware	—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:	Delaware	—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	Delaware	\$ 8,625,835,813	\$ 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

Prior Period Correction

In 2016, the Company corrected an error related to waiver of premium incurred but not reported ("IBNR") and in course of settlement ("ICOS") disability reserves. The Company calculated the prior year reserves based on claims experience data that incorrectly identified certain claims as IBNR. To correct this error, the Company reduced its disability reserves and recorded a prior period correction that increased statutory surplus by \$390,001 on an after-tax basis.

3. Business Combinations and Goodwill

Not applicable.



NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as 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 September 30, 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 YEAR						
(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						
059469AF3	1,619,938	1,601,196	18,741	1,601,196	1,510,482	9/30/2016
05948KH77	1,310,943	1,251,011	59,932	1,251,011	1,232,283	9/30/2016
05948KX79	2,343,633	2,269,472	74,161	2,269,472	2,243,402	9/30/2016
073875AN6	1,067,382	1,040,357	27,025	1,040,357	1,003,428	9/30/2016
12627HAK6	1,503,439	1,476,937	26,502	1,476,937	1,347,201	9/30/2016
12628KAF9	1,597,537	1,533,068	64,470	1,533,068	1,465,501	9/30/2016
12628LAJ9	388,580	383,517	5,063	383,517	313,029	9/30/2016
12667G6W8	3,002,393	2,899,778	102,615	2,899,778	2,851,396	9/30/2016
12667GXN8	422,095	401,431	20,665	401,431	399,842	9/30/2016
126694DT2	2,224,120	2,073,831	150,289	2,073,831	2,143,707	9/30/2016
151314FK2	1,778,649	1,765,481	13,168	1,765,481	1,633,755	9/30/2016
16163LAR3	98,860	96,094	2,766	96,094	92,101	9/30/2016
16165MAC2	1,129,605	1,077,324	52,281	1,077,324	1,052,211	9/30/2016
16165MAE8	2,146,766	2,047,775	98,991	2,047,775	1,999,660	9/30/2016
16165MAG3	1,449,172	1,382,194	66,977	1,382,194	1,349,928	9/30/2016
17306SAA1	2,196,251	2,121,071	75,180	2,121,071	2,056,175	9/30/2016
17308FAD1	4,185,894	4,069,209	116,685	4,069,209	4,069,845	9/30/2016
17311LAH4	377,476	346,004	31,472	346,004	377,189	9/30/2016
18976GAV8	1,582,915	1,512,167	70,748	1,512,167	1,483,296	9/30/2016
225470S95	1,067,107	970,773	96,334	970,773	830,655	9/30/2016
251511AC5	4,731,418	4,536,639	194,779	4,536,639	4,435,006	9/30/2016
251511AF8	2,775,930	2,649,531	126,399	2,649,531	2,577,990	9/30/2016
32051GUU7	835,849	816,917	18,931	816,917	814,172	9/30/2016
32051GZR9	997,661	976,858	20,803	976,858	983,035	9/30/2016
32056JAG9	408,340	367,816	40,524	367,816	404,211	9/30/2016
36185MBN1	381,248	373,346	7,903	373,346	353,862	9/30/2016
3622ELAG1	449,505	446,448	3,057	446,448	431,563	9/30/2016
3622MPAT5	74,592	71,365	3,227	71,365	71,480	9/30/2016
362334MD3	3,427	3,056	371	3,056	3,301	9/30/2016
3623416X2	1,904,986	1,862,286	42,701	1,862,286	1,855,500	9/30/2016
362375AF4	1,025,593	1,013,296	12,298	1,013,296	981,461	9/30/2016
45667QAD3	4,741,639	4,594,055	147,584	4,594,055	4,179,950	9/30/2016
45667QAE1	8,659,854	8,408,630	251,223	8,408,630	7,650,681	9/30/2016
466247ZQ9	859,765	857,588	2,177	857,588	857,763	9/30/2016
46630MAG7	618,913	615,652	3,261	615,652	619,299	9/30/2016
52521MAB8	3,163,458	3,000,359	163,099	3,000,359	2,650,020	9/30/2016
57643MDY7	19,831	19,744	87	19,744	14,388	9/30/2016
61749EAH0	1,211,641	1,207,058	4,583	1,207,058	1,103,942	9/30/2016
61750YAB5	92,494	91,707	787	91,707	90,923	9/30/2016

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period 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
61751DAE4	623,866	619,711	4,155	619,711	618,212	9/30/2016
64352VGK1	2,296,646	2,285,765	10,881	2,285,765	2,264,937	9/30/2016
649603AQ0	2,142,352	2,074,050	68,302	2,074,050	1,929,154	9/30/2016
69337GAL7	2,250,066	2,171,761	78,305	2,171,761	1,795,487	9/30/2016
73316PEZ9	1,622,856	1,618,851	4,005	1,618,851	1,604,097	9/30/2016
76111XPT4	14,023	4,892	9,132	4,892	9,566	9/30/2016
86359B5U1	85,380	83,116	2,264	83,116	81,813	9/30/2016
86361PAF3	806,131	802,443	3,688	802,443	754,979	9/30/2016
93934FCE0	1,817,758	1,740,043	77,714	1,740,043	1,711,880	9/30/2016
94983PAG3	1,919,512	1,862,318	57,194	1,862,318	1,759,476	9/30/2016
94983UAB3	4,217,821	4,172,853	44,968	4,172,853	4,133,434	9/30/2016
94984FAT6	2,697,647	2,668,754	28,893	2,668,754	2,669,409	9/30/2016
94984MAG9	5,313,400	5,074,210	239,191	5,074,210	4,955,153	9/30/2016
000112AA0	1,292,571	1,292,569	2	1,292,569	828,862	6/30/2016
05947US25	3,249,463	2,696,963	552,500	2,696,963	2,697,500	6/30/2016
073868AM3	1,937,588	1,897,240	40,348	1,897,240	2,049,924	6/30/2016
12566VAN2	4,148,850	4,140,731	8,119	4,140,731	3,926,563	6/30/2016
12627HAK6	1,568,591	1,565,785	2,806	1,565,785	1,321,631	6/30/2016
12628KAF9	1,641,415	1,641,413	2	1,641,413	1,500,309	6/30/2016
12628LAJ9	406,045	399,880	6,164	399,880	323,196	6/30/2016
12629EAD7	1,524,297	1,513,149	11,148	1,513,149	1,354,265	6/30/2016
126502AC7	24,492	23,260	1,232	23,260	23,482	6/30/2016
16163HAG6	93,420	88,858	4,561	88,858	92,660	6/30/2016
251510MF7	5,413,129	5,388,608	24,521	5,388,608	5,297,330	6/30/2016
251511AC5	4,916,170	4,855,905	60,265	4,855,905	4,560,385	6/30/2016
251511AF8	2,883,485	2,848,820	34,665	2,848,820	2,649,512	6/30/2016
251513AV9	2,783,222	2,759,345	23,877	2,759,345	2,609,602	6/30/2016
251513BC0	1,082,152	1,065,037	17,115	1,065,037	1,013,819	6/30/2016
3622E8AC9	4,561,212	4,545,504	15,708	4,545,504	4,104,916	6/30/2016
3622ELAG1	462,647	460,806	1,842	460,806	430,535	6/30/2016
362375AF4	1,067,531	1,052,736	14,795	1,052,736	993,516	6/30/2016
466247ZQ9	922,380	920,678	1,702	920,678	915,456	6/30/2016
46630MAG7	638,024	628,278	9,747	628,278	603,199	6/30/2016
57643MEV2	309	105	205	105	—	6/30/2016
59023RAJ8	758,608	722,432	36,176	722,432	758,534	6/30/2016
61749EAH0	1,277,736	1,248,503	29,233	1,248,503	1,110,354	6/30/2016
61750YAB5	1,419,049	1,389,080	29,970	1,389,080	1,438,241	6/30/2016
61751DAE4	645,382	636,702	8,680	636,702	611,851	6/30/2016
61751JAH4	2,515,003	2,435,505	79,497	2,435,505	2,446,851	6/30/2016
61751JAJ0	2,497,605	2,420,120	77,484	2,420,120	2,446,310	6/30/2016
61752RAH5	685,501	654,549	30,952	654,549	642,051	6/30/2016
61752RAJ1	1,514,699	1,442,849	71,850	1,442,849	1,433,200	6/30/2016
65536VAC1	3,318,995	3,318,994	1	3,318,994	3,441,145	6/30/2016
73316PEZ9	2,197,373	2,194,894	2,479	2,194,894	2,165,868	6/30/2016
75970HAD2	282,060	280,460	1,600	280,460	264,887	6/30/2016
86361PAF3	858,177	816,250	41,927	816,250	769,119	6/30/2016
933637AJ9	1,051,656	1,038,820	12,836	1,038,820	1,051,189	6/30/2016
93934FCS9	896,899	869,414	27,485	869,414	879,942	6/30/2016
93934FLW0	1,728,445	1,695,031	33,413	1,695,031	1,708,090	6/30/2016
94984UAL0	813,627	811,576	2,051	811,576	775,703	6/30/2016
BNL0KAV80	45,004,626	41,402,015	3,602,611	41,402,015	45,049,601	6/30/2016
000112AA0	1,264,891	1,264,889	1	1,264,889	799,832	3/31/2016
02147XAS6	1,040,320	963,739	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	559,733	29,685	559,733	510,793	3/31/2016
05951KAZ6	163,137	160,065	3,072	160,065	147,647	3/31/2016
05951KBA0	2,344,276	2,298,153	46,124	2,298,153	2,176,682	3/31/2016
073868AM3	2,033,589	2,005,468	28,121	2,005,468	1,963,524	3/31/2016
073875AN6	1,227,216	1,172,739	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	3,947,556	125,611	3,947,556	4,052,476	3/31/2016
12668AY25	2,106,325	2,090,493	15,832	2,090,493	2,095,851	3/31/2016

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period 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
12668AYU3	3,832,449	3,519,527	312,923	3,519,527	3,777,088	3/31/2016
12668BKG7	1,641,770	1,602,241	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	16,622	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	1,707,369	4,394	1,707,369	1,605,792	3/31/2016
251513AV9	2,937,211	2,905,755	31,456	2,905,755	2,641,740	3/31/2016
251513BC0	1,141,451	1,129,819	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	309	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	7,329	2,779	7,329	1,015	3/31/2016
76114CAD8	1,524,346	1,463,637	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	1,562,710	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	938,216	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
Subtotal - General Account	XXX	XXX	12,799,447	XXX	XXX	
Guaranteed Separate Accounts						
059469AF3	269,414	266,430	2,984	266,430	251,747	9/30/2016
12627HAK6	264,594	257,467	7,127	257,467	237,741	9/30/2016
12628KAF9	208,375	199,965	8,409	199,965	191,152	9/30/2016
16163LAR3	869,967	845,630	24,336	845,630	810,486	9/30/2016
16165MAC2	282,399	269,331	13,068	269,331	263,053	9/30/2016
17306SAA1	387,574	374,307	13,267	374,307	362,854	9/30/2016
251511AC5	131,428	126,018	5,411	126,018	123,195	9/30/2016
251511AF8	156,371	149,269	7,102	149,269	145,239	9/30/2016
3622MPAT5	74,592	71,365	3,227	71,365	71,480	9/30/2016
61749EAH0	259,637	258,655	982	258,655	236,559	9/30/2016
61751DAE4	89,124	88,530	594	88,530	88,316	9/30/2016
73316PEZ9	50,794	50,663	131	50,663	50,194	9/30/2016
86359B5U1	85,380	83,116	2,264	83,116	81,813	9/30/2016
94983UAB3	510,959	506,493	4,465	506,493	501,022	9/30/2016
94984FAT6	49,888	49,421	466	49,421	49,434	9/30/2016
12566VAN2	81,590	81,430	160	81,430	77,219	6/30/2016
12627HAK6	275,928	275,588	340	275,588	233,229	6/30/2016
16163HAG6	93,420	88,858	4,561	88,858	92,660	6/30/2016
251511AC5	136,560	134,886	1,674	134,886	126,677	6/30/2016
251511AF8	162,430	160,477	1,953	160,477	149,268	6/30/2016
3622E8AC9	96,902	96,587	315	96,587	87,339	6/30/2016
61749EAH0	273,801	267,536	6,264	267,536	237,933	6/30/2016
61750YAB5	164,377	160,918	3,459	160,918	167,237	6/30/2016
61751DAE4	92,197	90,957	1,240	90,957	87,407	6/30/2016
73316PEZ9	68,776	68,698	77	68,698	67,772	6/30/2016
75970HAD2	20,107	19,998	109	19,998	18,921	6/30/2016
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	467,115	10,124	467,115	450,348	3/31/2016
16163HAG6	97,827	95,976	1,851	95,976	96,219	3/31/2016

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period 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
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	155,425	XXX	XXX	
Grand Total	XXX	XXX \$	12,954,872	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 September 30, 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	\$ 2,410,082,977	\$ 39,898,100	\$ 2,255,258,166	\$ 64,005,809	\$ 4,665,341,143	\$ 103,903,909
Guaranteed Separate Accounts	135,468,767	1,834,000	56,950,722	2,476,929	192,419,489	4,310,929
Total	\$ 2,545,551,744	\$ 41,732,100	\$ 2,312,208,888	\$ 66,482,738	\$ 4,857,760,632	\$ 108,214,838

(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 collateralized 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.

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.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2016, in aggregate, is as follows:

1. Current quarter

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	23,517,700	23,517,700	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	\$ 23,517,700	\$ 23,517,700	\$ —
Actual or estimated borrowing capacity as determined by the insurer	\$ 4,517,090,781	\$ 4,517,090,781	\$ —

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.

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	\$ 23,517,700	\$ 23,517,700	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB of Pittsburgh

- a. At September 30, 2016, the Company did not have collateral pledged 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	\$ 18,339,859	\$ 18,339,859	\$ —
2. Current year general account	18,339,859	18,339,859	—
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 September 30, 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

(1) - (13) 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

A. Lessee Leasing Arrangements

No change.

B. Significant Leasing Arrangements

No change.

## NOTES TO FINANCIAL STATEMENTS

**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) During the three months ended September 30, 2016, the Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold and reacquired within 30 days of the sale date.

**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

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

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

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

- Level 1

Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- Level 2

Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.
- Level 3

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

The following table represents the balances of assets and liabilities measured at fair value as of September 30, 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	\$ —	\$ 7,854,580	\$ 2,427,360	\$ 10,281,940
Foreign corporate	—	—	—	—
Non-agency commercial mortgage-backed securities	—	—	—	—
Non-agency RMBS	—	235,167	721,732	956,899
Non-agency asset-backed securities	—	—	1,637,955	1,637,955
Total bonds	—	8,089,747	4,787,047	12,876,794
2. Common stocks	\$ 923,487,676	\$ 7,500,927	\$ 25,803,302	956,791,905
3. Derivative assets				
Foreign currency swaps	—	297,672,303	—	297,672,303
Put options	—	63,731,099	—	63,731,099
Interest rate swaps	—	196,713,500	—	196,713,500
Swaptions	—	—	2,702,671	2,702,671
Interest rate caps	—	—	1,047,782	1,047,782
Foreign currency forwards	—	2,053,261	—	2,053,261
Corridor options	—	—	2,605,660	2,605,660
Futures	—	—	—	—
Total derivative assets	—	560,170,163	6,356,113	566,526,276
4. Separate accounts assets	30,247,171,351	149,009,210	261,443,467	30,657,624,028
Total assets at fair value	\$ 31,170,659,027	\$ 724,770,047	\$ 298,389,929	\$ 32,193,819,003
b. Liabilities at fair value				
1. Derivative liabilities				
Interest rate swaps	\$ —	\$ 20,124,805	\$ —	\$ 20,124,805
Foreign currency swaps	—	15,525,260	—	15,525,260
Futures	—	—	—	—
Foreign exchange forwards	—	1,273,598	—	1,273,598
Total derivative liabilities	—	36,923,663	—	36,923,663
2. Separate accounts liabilities - derivatives <sup>1</sup>	—	11,313,261	—	11,313,261
Total liabilities at fair value	\$ —	\$ 48,236,924	\$ —	\$ 48,236,924

<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.



NOTES TO FINANCIAL STATEMENTS

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended September 30, 2016:

	Balance at 06/30/2016	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 09/30/2016
Bonds										
U.S. corporate	\$ 2,730,780	\$ —	\$ —	(1,820,520)	\$ 1,517,100	\$ —	\$ —	\$ —	\$ —	2,427,360
Non-agency RMBS	734,034	—	—	—	(12,302)	—	—	—	—	721,732
Non-agency asset-backed securities	1,637,955	—	—	—	67,715	—	—	—	(67,715)	1,637,955
Total bonds	5,102,769	—	—	(1,820,520)	1,572,513	—	—	—	(67,715)	4,787,047
Common stocks	25,804,226	—	—	25,185	58,704	—	—	(84,813)	—	25,803,302
Derivatives										
Swaptions	—	2,702,671	—	—	—	—	—	—	—	2,702,671
Interest rate caps	—	1,047,782	—	—	—	—	—	—	—	1,047,782
Corridor options	—	2,605,660	—	—	—	—	—	—	—	2,605,660
Total derivatives	—	6,356,113	—	—	—	—	—	—	—	6,356,113
Separate account assets	251,795,074	3,834,482	—	841,832	2,627,605	4,522,268	—	(2,177,794)	—	261,443,467
Total	\$ 282,702,069	\$ 10,190,595	\$ —	\$ (953,503)	\$ 4,258,822	\$ 4,522,268	\$ —	\$ (2,262,607)	\$ (67,715)	\$ 298,389,929

<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 three months ended September 30, 2016, there were no transfers between Levels 1 and 2.

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 were \$10,190,595 for the three months ended ended September 30, 2016, which mostly related to certain derivatives that moved from level 2 to level 3 due to changes in the observability of inputs in the valuation model for certain interest rate options.

(3) Determination of fair value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At September 30, 2016, the Company challenged the price it received from third-party pricing services on securities with a book value of \$2,730,780 and a market value of \$2,427,360.

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.

# NOTES TO FINANCIAL STATEMENTS

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.

### *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.

### *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 liquidity 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.

NOTES TO FINANCIAL STATEMENTS

Derivatives

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

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 September 30, 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	\$ 81,767,651,253	\$ 76,798,667,163	\$ —	\$ 78,772,612,218	\$ 2,995,039,035	\$ —
Preferred stocks	13,201,027	11,147,742	—	148,956	13,052,071	—
Common stocks	956,791,906	956,791,906	923,487,677	7,500,927	25,803,302	—
Mortgage loans	13,479,258,419	12,759,850,281	—	—	13,479,258,419	—
Cash, cash equivalents and short-term investments	2,025,807,628	2,025,807,628	6,851,218	2,018,956,410	—	—
Derivatives	584,237,306	578,449,785	15,680	577,865,513	6,356,113	—
Derivatives - collateral	4,578,727	4,578,730	—	4,578,727	—	—
Other invested assets <sup>1</sup>	266,972,196	217,541,600	—	72,107,715	194,864,481	—
Collateralized third-party commercial loans	7,067,084	7,221,829	—	—	7,067,084	—
Investment income due and accrued	676,478,081	676,478,080	—	676,478,081	—	—
Separate accounts assets	37,093,061,604	36,706,220,937	30,293,399,628	5,690,493,353	1,109,168,623	—
Total assets	\$ 136,875,105,231	\$ 130,742,755,681	\$ 31,223,754,203	\$ 87,820,741,900	\$ 17,830,609,128	\$ —
Liabilities:						
Deposit fund contracts:						
Annuities certain	\$ 826,846,519	\$ 785,105,320	\$ —	\$ —	\$ 826,846,519	\$ —
Supplementary contracts	275,924,191	275,924,191	—	—	275,924,191	—
Continued interest accounts	38,742,763	38,742,763	—	—	38,742,763	—
Derivatives	36,978,913	36,978,913	(55,250)	37,034,163	—	—
Derivatives - collateral	506,082,113	506,082,113	—	506,082,113	—	—
Borrowed money	—	—	—	—	—	—
Amounts payable for securities lending	675,015,261	675,015,261	—	675,015,261	—	—
Separate accounts liabilities - collateral	1,660,000	1,660,000	—	1,660,000	—	—
Separate accounts liabilities - derivatives	11,313,261	11,313,261	—	11,313,261	—	—
Total liabilities	\$ 2,372,563,021	\$ 2,330,821,822	\$ (55,250)	\$ 1,231,104,798	\$ 1,141,513,473	\$ —

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

Bonds

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

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 carrying value of \$1,702,410,487 and a fair value of \$1,744,323,833. 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.

# NOTES TO FINANCIAL STATEMENTS

**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.

**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.

## NOTES TO FINANCIAL STATEMENTS

**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 November 14, 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.

**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.

NOTES TO FINANCIAL STATEMENTS

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 SEPTEMBER 30, 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 third 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	Jersey City, NJ				YES
Eagle Strategies, LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
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	Jersey City, NJ				YES
Private Advisors, L.L.C.	Richmond, VA				YES
Cornerstone Capital Management LLC	Minneapolis, MN				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	Rye Brook, NY				YES
Madison Capital Funding LLC	Chicago, IL				YES

STATEMENT AS OF SEPTEMBER 30, 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:

\$6,486,502

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:

\$13,269,687
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	\$1,702,410,487
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	\$787,715,444
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$2,527,942,595	\$2,490,125,931
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 SEPTEMBER 30, 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.

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

16.3 Total payable for securities lending reported on the liability page.

\$ 693,065,906

\$ 692,771,258

\$ 675,015,261

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes [ X ] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
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 [ X ]

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
107149	Institutional Capital LLC	225 West Wacker Drive, Suite 2400 Chicago, IL 60606
137432	Guggenheim Partners Asset Management, Inc	100 Wilshire Boulevard, 5th Floor Santa Monica, CA 90401
107717	MacKay Shields LLC	9 West 57th St, New York, NY 10019
148500	Cornerstone Capital Management Holdings LLC	1180 Avenue of the Americas New York, NY 10036-8401
109591	New York Life Investment Management LLC	51 Madison Avenue New York, NY 10010
116776	GoldPoint Partners LLC	51 Madison Avenue New York, NY 10010
169553	NYL Investors LLC	51 Madison Avenue New York, NY 10010
158808	Madison Capital Funding LLC	30 South Wacker Drive, Suite 3700 Chicago Illinois 60606
	Ausbil Investment Management	Level 27, 225 George Street Sydney NSW 2000 Australia
154625	Credit Value Partners, LP	49 West Putnam Avenue Greenwich, CT 06830
131517	Cushing Asset Management	8117 Preston Road, Suite 440 Dallas, TX 75225

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes [ ] No [ X ]

18.2 If no, list exceptions:

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

- Filings for which we have not yet received the required documentation necessary for submission to the SVO: 6 securities

- Filings that have been submitted but not yet rated by the SVO: 3 securities

STATEMENT AS OF SEPTEMBER 30, 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

\$

56,220,975

1.13

Commercial Mortgages

\$

12,675,947,651

1.14

Total Mortgages in Good Standing

\$

12,732,168,626

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

3,857,009

1.43

Commercial Mortgages

\$

23,824,646

1.44

Total Mortgages in Process of Foreclosure

\$

27,681,655

1.5

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

\$

12,759,850,281

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 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

States, Etc.			1	Life Contracts		Direct Business Only			
				2	3	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
Active Status			Life Insurance Premiums	Annuity Considerations					
1.	Alabama .....	AL	L	68,637,565	110,367,216			179,004,781	3,846,390
2.	Alaska .....	AK	L	6,189,148	37,762,826			43,951,974	420,938
3.	Arizona .....	AZ	L	21,362,597	196,294,591			217,657,188	2,569,759
4.	Arkansas .....	AR	L	8,858,502	36,207,294			45,065,796	1,106,691
5.	California .....	CA	L	157,166,172	1,012,186,061			1,169,352,233	17,120,087
6.	Colorado .....	CO	L	14,222,914	182,451,063			196,673,977	2,439,840
7.	Connecticut .....	CT	L	11,065,295	137,391,204			148,456,499	2,919,958
8.	Delaware .....	DE	L	4,001,787	35,836,595			39,838,382	9,670,563
9.	District of Columbia .....	DC	L	4,724,406	16,910,728			21,635,134	249,500
10.	Florida .....	FL	L	175,615,484	579,365,954			754,981,438	20,631,528
11.	Georgia .....	GA	L	33,541,110	162,911,357			196,452,467	2,048,870
12.	Hawaii .....	HI	L	4,766,109	88,017,790			92,783,899	405,334
13.	Idaho .....	ID	L	7,379,659	36,943,825			44,323,484	875,865
14.	Illinois .....	IL	L	42,737,800	261,044,748			303,782,548	5,533,951
15.	Indiana .....	IN	L	8,659,136	93,781,450			102,440,586	2,773,107
16.	Iowa .....	IA	L	12,393,605	78,869,492			91,263,097	1,469,202
17.	Kansas .....	KS	L	16,424,019	65,950,501			82,374,520	752,928
18.	Kentucky .....	KY	L	7,249,655	72,529,797			79,779,452	1,793,501
19.	Louisiana .....	LA	L	40,527,061	181,269,026			221,796,087	3,883,264
20.	Maine .....	ME	L	5,099,277	29,103,552			34,202,829	652,782
21.	Maryland .....	MD	L	24,882,964	199,521,769			224,404,733	3,804,129
22.	Massachusetts .....	MA	L	39,982,429	481,579,422			521,561,851	6,145,374
23.	Michigan .....	MI	L	63,759,980	218,810,486			282,570,466	2,536,588
24.	Minnesota .....	MN	L	58,963,514	117,155,961			176,119,475	2,787,622
25.	Mississippi .....	MS	L	18,726,306	47,703,854			66,430,160	741,316
26.	Missouri .....	MO	L	20,516,402	199,982,151			220,498,553	5,394,321
27.	Montana .....	MT	L	3,177,380	22,484,290			25,661,670	2,028,892
28.	Nebraska .....	NE	L	6,098,543	36,493,344			42,591,887	506,394
29.	Nevada .....	NV	L	6,079,886	59,276,818			65,356,704	586,741
30.	New Hampshire .....	NH	L	5,917,291	62,100,203			68,017,494	1,612,627
31.	New Jersey .....	NJ	L	33,109,227	354,302,056			387,411,283	7,382,324
32.	New Mexico .....	NM	L	8,128,283	59,485,438			67,613,721	1,189,981
33.	New York .....	NY	L	163,587,472	790,624,532			954,212,004	10,645,330
34.	North Carolina .....	NC	L	19,575,501	215,018,693			234,594,194	5,566,087
35.	North Dakota .....	ND	L	3,277,721	13,160,208			16,437,929	253,800
36.	Ohio .....	OH	L	83,187,134	292,736,832			375,923,966	8,045,700
37.	Oklahoma .....	OK	L	12,447,580	56,758,512			69,206,092	1,686,658
38.	Oregon .....	OR	L	15,668,481	94,647,579			110,316,060	5,389,394
39.	Pennsylvania .....	PA	L	39,778,738	365,656,367			405,435,105	13,608,458
40.	Rhode Island .....	RI	L	3,094,918	36,476,186			39,571,104	2,642,535
41.	South Carolina .....	SC	L	10,750,134	126,520,739			137,270,873	1,329,384
42.	South Dakota .....	SD	L	15,031,262	34,914,806			49,946,068	510,638
43.	Tennessee .....	TN	L	26,869,450	129,234,080			156,103,530	2,718,404
44.	Texas .....	TX	L	102,484,212	607,187,629			709,671,841	22,051,859
45.	Utah .....	UT	L	7,462,694	78,234,433			85,697,127	1,615,359
46.	Vermont .....	VT	L	3,729,471	34,442,390			38,171,861	188,531
47.	Virginia .....	VA	L	48,132,648	244,970,160			293,102,808	3,638,987
48.	Washington .....	WA	L	65,144,877	251,637,299			316,782,176	4,510,837
49.	West Virginia .....	WV	L	2,060,226	33,076,553			35,136,779	1,074,328
50.	Wisconsin .....	WI	L	13,553,940	103,531,156			117,085,096	578,376
51.	Wyoming .....	WY	L	2,430,146	25,050,535			27,480,681	2,945,991
52.	American Samoa .....	AS	N						
53.	Guam .....	GU	L	13,849	479,043			492,892	
54.	Puerto Rico .....	PR	N	357,442	54,864			412,306	
55.	U.S. Virgin Islands .....	VI	L	40,098	74,335			114,433	
56.	Northern Mariana Islands .....	MP	N						
57.	Canada .....	CAN	N	685,806	530			686,336	
58.	Aggregate Other Aliens .....	OT	XXX	4,975,907	1,369,111			6,345,018	
59.	Subtotal .....	(a) 53		1,584,303,213	8,809,947,434			10,394,250,647	204,881,023
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		39,729	8,828			48,557	
94.	Aggregate or other amounts not allocable by State.....	XXX		38,132,044				38,132,044	
95.	Totals (Direct Business).....	XXX		1,622,474,986	8,809,956,262			10,432,431,248	204,881,023
96.	Plus Reinsurance Assumed.....	XXX		2,861,467				2,861,467	
97.	Totals (All Business).....	XXX		1,625,336,453	8,809,956,262			10,435,292,715	204,881,023
98.	Less Reinsurance Ceded.....	XXX		495,126,924				495,126,924	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		1,130,209,529	8,809,956,262			9,940,165,791	204,881,023
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien .....	XXX		4,975,907	1,369,111			6,345,018	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page .....	XXX							
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....	XXX		4,975,907	1,369,111			6,345,018	
9401.	Parent Company Contribution for Employee Benefit Plans .....	XXX		38,132,044				38,132,044	
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page .....	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX		38,132,044				38,132,044	

STATEMENT AS OF SEPTEMBER 30, 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)  
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)  
Ironshore Investment BL I Ltd. (BMU)  
LMF WF Portfolio II, LLC (DE)  
LMF WF Portfolio III, 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 (DE)  
NYLIM Flatiron CLO 2006-1 Ltd. (CYM)  
    NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A (DE)  
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)	REEP-OFC Seven Water Ridge NC LLC (DE)
Flatiron CLO 2014-1 Ltd. (CYM)	REEP-OFC Eight Water Ridge NC LLC (DE)
Flatiron CLO 16 Ltd. (CYM)	REEP-OFC Nine Water Ridge NC LLC (DE)
Flatiron CLO 2015-1 Ltd. (CYM)	REEP-OFC Ten Water Ridge NC LLC (DE)
Stratford CDO 2001-1 Ltd. (CYM)	REEP-OFC Eleven Water Ridge NC LLC (DE)
Silverado CLO 2006-II Limited (CYM)	REEP-OFC Water Ridge NC Holdco LLC (DE)
Silverado 2006-II Equity Holdings LLC, Series A (CYM)	REEP-OFC Water Ridge NC LLC (DE)
New York Life Funding (CYM)	REEP-MF Fountain Place MN LLC(DE)
New York Life Global Funding (DE)	
Martingale Road LLC (DE)	
UFI-NOR Federal Receivables (NY)	REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
Government Energy Savings Trust 2003-A (NY)	REEP-IND 10 WEST AZ LLC(DE)
NYL Equipment Issuance Trust (DE)	
Cumberland Condominium Association, Inc. (TN)	
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-RTL Brookhaven PA 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)	

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)  
Ausbil IT – Candriam Sustainable Global Equity Fund (AUS)  
MacKay Shields Unconstrained Bond Fund (DE)

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)  
        MNCVAD-OFC ONE BAY CA LLC(DE)  
        MNCVAD-HARVEST ONE BAY LLC(DE)  
        MNCVAD-IND RICHMOND CA 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

12.3

New York Life Investment Management Holdings LLC	
Institutional Capital LLC (03-0598064)(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) MacKay Municipal New York Opportunities GP LLC (DE) MacKay Municipal New York Opportunities Fund, L.P.(DE) Cornerstone Capital Management Holdings LLC (13-5582869)(DE) Cornerstone Capital Management LLC (41-1763532)(DE) Cornerstone US Equity Market Neutral Fund, LLC (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) Ausbil Dexia Employee Share Trust(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 Monétaire (FRA) Candriam Switzerland LLC, limited liability company (CHE) 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 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)	DCM Warehouse Series A, LLC (DE)
MIREF Marketpointe, LLC (DE)	DCM Warehouse Series One, LLC (DE)
MIREF 101 East Crossroads, LLC (DE)	Sixteen West Savannah, LLC (IN)
101 East Crossroads, LLC (DE)	NYLIM RE Mezzanine Fund II Investment Corporation (DE)
MIREF Waterview, LLC (DE)	WFHG GP, LLC (DE)
MIREF Chain Bridge, LLC (DE)	Workforce Housing Fund I-2007 LP (DE)
1991 Chain Bridge Road, LLC (DE)	Evolve Asset Management, Ltd. (IND)
MIREF Aptakistic, LLC (DE)	GoldPoint Partners LLC (13-4091043) (DE)
Aptakistic Creek Corporate Park, LLC (DE)	GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
MIREF Hawthorne, LLC (DE)	GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
MIREF Auburn 277, LLC (DE)	GoldPoint Mezzanine Partners IV GenPar LP (DE)
MIREF Sumner North, LLC (DE)	GoldPoint Mezzanine Partners IV, LP (DE)
MIREF Wellington, LLC (DE)	GPP Mezzanine Blocker Holdco A, LP (DE)
MIREF Warner Center, LLC (DE)	GPP Mezzanine Blocker Holdco Preferred A, LP(DE)
MADISON-IND Valley Business Park CA LLC (DE)	GPP Mezzanine Blocker A, LP (DE)
MADISON-MF Duluth GA LLC (DE)	GPP Mezzanine Blocker Holdco B, LP (DE)
MADISON-MF Casa Santa Fe AZ LLC (DE)	GPP Mezzanine Blocker B, LP (DE)
MADISON-MF Cabrillo AZ LLC (DE)	GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
MADISON-OFC Centerstone I CA LLC (DE)	NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)	NYLCAP 2010 Co-Invest GenPar L.P. (DE)
MADISON-MOB Centerstone IV CA LLC (DE)	NYLCAP 2010 Co-Invest L.P. (DE)
MADISON-OFC Canyon Commons CA LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker Holdco A L.P. (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker A L.P. (DE)
MADISON-IND Logistics NC LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)
MCPF-LRC Logistics LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)
MADISON-MF Desert Mirage AZ LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker Holdco C L.P. (DE)
MADISON-OFC One Main Place OR LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker C L.P. (DE)
MADISON-IND Fenton MO LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P. (DE)
MADISON-IND Hitzert Roadway MO LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker E L.P. (DE)
MADISON-MF Hoyt OR LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker Holdco F L.P. (DE)
MADISON-RTL Clifton Heights PA LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker F L.P. (DE)
MADISON-IND Locust CA LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker Holdco G L.P. (DE)
MADISON-OFC Weston Pointe FL LLC (DE)	NYLCAP 2010 Co-Invest ECI Blocker G L.P. (DE)
MADISON-MF Henderson NV LLC (DE)MCPF-SP Henderson LLC (DE)	New York Life Capital Partners, LLC (DE)
MADISON-SP Henderson LLC (DE)	New York Life Capital Partners, LP (13-4091045) (DE)
MADISON-IND VISTA LOGISTICS OR LLC(DE)	New York Life Capital Partners II, LLC (DE)
MADISON-SPECHT VISTA LOGISTICS LLC (DE)	New York Life Capital Partners II, L.P. (DE)
MADISON-MF MCCADDEN CA LLC (DE)	New York Life Capital Partners III GenPar GP, LLC (DE)
NYLIM-GCR Fund I, LLC (DE)	New York Life Capital Partners III GenPar, LP (DE)
NYLIM Fund II GP, LLC (DE)	New York Life Capital Partners III, LP (DE)
NYLIM Real Estate Mezzanine Fund II, LP (DE)	New York Life Capital Partners III-A, LP (DE)
NYLIM-TND, LLC (DE)	New York Life Capital Partners IV GenPar GP, LLC (DE)
NYLIM-DCM, LLC (DE)	New York Life Capital Partners IV GenPar, LP (DE)
NYLIM-MM, LLC (DE)	New York Life Capital Partners IV, LP (DE)
DCM-N, LLC (DE)	New York Life Capital Partners IV-A, LP (DE)

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

GoldPoint Partners Co-Investment V GenPar GP LLC (DE)

New York Life Investment Management Holdings LLC (continued)

GoldPoint Partners Co-Investment V GenPar, L.P. (DE)  
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 (FIL) 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)  
C.B. Fleet TopCo. LLC (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 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, LP (DE)  
NYLCAP Select Manager GenPar GP, LLC (DE)  
NYLCAP Select Manager Fund, LP (DE)  
NYLCAP Select Manager Cayman Fund, LP (CYM)  
NYLCAP Select Manager II GenPar GP, LLC (DE)  
NYLCAP Select Manager II GenPar GP L.P. (CYM)  
NYLCAP Select Manager Fund II, L.P. (CYM)  
NYLCAP Canada GenPar Inc. (CAN)  
NYLCAP Select Manager Canada Fund, LP (CAN)  
NYLCAP Canada II GenPar Inc. (CAN)  
NYLCAP Select Manager Canada Fund II, L.P. (CAN)  
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)

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

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)
<b><u>New York Life Investment Management Holdings LLC (continued)</u></b>	
PACIF IV GP LLC (DE) Private Advisors Coinvestment Fund IV LP (DE) 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) Private Advisors Small Company Buyout V, ERISA Fund, 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-SP Marina Landing LLC (DE)  
REEP-IND Valwood TX 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)  
REEP-MF SPENCER NV LLC (DE)  
REEP-HZ SPENCER JV LLC (DE)  
REEP-HZ SPENCER LLC (DE)

STATEMENT AS OF SEPTEMBER 30, 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)	*
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	
		00000					Ausbil IT - Ausbil Microcap Fund	AUS	DS	New York Life Insurance & Annuity Corporation	Ownership	9.925	New York Life Insurance Company	
		00000					Ausbil IT Candriam Sustainable Global Equity Fund	AUS	DS	New York Life Insurance and Annuity Corporation	Ownership	38.050	New York Life Insurance Company	
0826	New York Life Group	81353	52-1530175				MacKay Shields Unconstrained Bond Fund	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000	13-4199614				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000					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					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 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					NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		00000	13-4081725	2928649	0001270096		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	

STATEMENT AS OF SEPTEMBER 30, 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 Greenwood 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 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					MNCVAD-OFC ONE BAY CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P.	Ownership	100.000	New York Life Insurance Company	
		.00000					MNCVAD-HARVEST ONE BAY LLC	DE	NIA	MNCVAD-OFC ONE BAY CA LLC	Ownership	95.000	New York Life Insurance Company	
		.00000					MNCVAD-IND RICHMOND CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P.	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					REC-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	

STATEMENT AS OF SEPTEMBER 30, 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-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	
		.00000					REEP-MF SPENCER NV LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					REEP-HZ SPENCER JV LLC	DE	NIA	REEP-MF SPENCER NV LLC	Ownership	92.700	New York Life Insurance Company	
		.00000					REEP-HZ SPENCER LLC	DE	NIA	REEP-HZ SPENCER JV LLC	Ownership	92.700	New York Life Insurance Company	
		.00000					REEP-RTL Brookhaven PA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	
		.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					NJIND Carter Drive 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	



STATEMENT AS OF SEPTEMBER 30, 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					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	
		.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	
							New York Life Insurance and Annuity Corporation	DE	NIA		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	

STATEMENT AS OF SEPTEMBER 30, 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-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					REEP-MF Fountain Place MN LLC .....	.DE	.NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-OFC ONE BOWDOIN SQUARE MA LLC .....	.DE	.NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					REEP-IND 10 WEST AZ LLC .....	.DE	.NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					New York Life Investment Management Holdings 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 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 .....	
		.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					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			0001502131		MacKay Shields Credit Strategy Fund LTD .....	.CYM	.NIA	MacKay Shields LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					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.....	13.610	New York Life Insurance Company .....	
		.00000			0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd. ....	.BMU	.NIA	MacKay Shields LLC .....	Ownership.....	1.050	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 .....	

STATEMENT AS OF SEPTEMBER 30, 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					MackKay Municipal Managers Opportunities GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001432467		MackKay Municipal Opportunities Master Fund, L.P.	.DE	.NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001432468		MackKay Municipal Opportunities Fund, L.P.	.DE	.NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MackKay Municipal Managers Credit Opportunities GP, LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	.DE	.NIA	MackKay Municipal Managers Credit Opportunities GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	.DE	.NIA	MackKay Municipal Managers Credit Opportunities GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MackKay Municipal Short Term Opportunities Fund GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	
		.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					MackKay Municipal New York Opportunities GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MackKay Municipal New York Opportunities Fund, L.P.	.DE	.NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	.100.000	New York Life Insurance Company	
		.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 – MackKay 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 – MackKay Shields – Flexible Bond Portfolio	.JRL	.NIA	Plainview Funds Plc	Management	.0.000	New York Life Insurance Company	3
		.00000					Plainview Funds plc – MackKay Shields – Unconstrained Bond Portfolio	.JRL	.NIA	New York Life Insurance Company	Ownership	.21.090	New York Life Insurance Company	
		.00000					Plainview Funds plc – MackKay Shields – Unconstrained Bond Portfolio	.JRL	.NIA	MackKay Shields LLC	Ownership	.1.480	New York Life Insurance Company	
		.00000					Plainview Funds plc – MackKay Shields – Floating Rate High Yield Portfolio	.JRL	.NIA	New York Life Insurance Company	Ownership	.93.010	New York Life Insurance Company	
		.00000					Plainview Funds plc – MackKay Shields – Floating Rate High Yield Portfolio	.JRL	.NIA	MackKay Shields LLC	Ownership	.6.980	New York Life Insurance Company	
		.00000					Plainview Funds plc – MackKay 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	

STATEMENT AS OF SEPTEMBER 30, 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					MacKay Shields UK LLP	GBR	NIA	MacKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	
		00000					MacKay Shields Global Derivatives LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MacKay Municipal Managers Puerto Rico Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MacKay Puerto Rico Opportunities Funds, L.P.	DE	NIA	MacKay Municipal Managers Puerto Rico Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	
		00000					MacKay Municipal Managers California Opportunities Fund, L.P.	DE	NIA	MacKay 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								New York Life Insurance and Annuity Corporation	Ownership	45.000	New York Life Insurance Company	
		00000					Madison Capital Funding LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	
		00000	80-0920962		0001577927		Madison Avenue Loan Fund GP LLC	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	
		00000			0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	
		00000					MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Warwick McAlester Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Meeco Sullivan, LLC	DE	NIA	Warwick McAlester Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Electric Avenue, LLC	DE	NIA	Warwick McAlester Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company	
		00000					YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Young America, LLC	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					SourceOne Worldwide, Inc.	MN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	
		00000					Zenith Products Holdings, Inc	DE	NIA	Madison Capital Funding LLC	Ownership	16.360	New York Life Insurance Company	
		00000			0001347648		ZPC Holding Corp.	DE	NIA	Zenith Products Holdings, Inc	Ownership	100.000	New York Life Insurance Company	
		00000					Zenith Products Corporation	DE	NIA	ZPC Holding Corp.	Ownership	100.000	New York Life Insurance Company	
		00000					Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000					MCF CLO III LLC	DE	NIA	Madison Capital Funding LLC	Ownership	2.330	New York Life Insurance Company	
		00000					MCF CLO III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000					MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000					LMF WIF Portfolio II, LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000					LMF WIF Portfolio III, LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000					MCF CLO I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000					MCF CLO I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	2.530	New York Life Insurance Company	
		00000					MCF CLO II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	2
		00000	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	
		00000	41-1763532		0001123570		Cornerstone Capital Management LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	51.000	New York Life Insurance Company	
		00000					Cornerstone US Equity Market Neutral Fund, LLC	DE	NIA	Cornerstone Capital Management LLC	Ownership	100.000	New York Life Insurance Company	
		00000					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	
		00000			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	

STATEMENT AS OF SEPTEMBER 30, 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 Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	*
		.00000					NYL Workforce GP LLC	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001133639		New York Life Investment Management LLC	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					New York Life Investment Management (U.K.) Ltd.	.GBR	.NIA	NYL Investors LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Madison Core Property Fund LLC	.DE	.NIA	New York Life Insurance Company	Management	.0.000	New York Life Insurance Company	3
		.00000					MIREF 1500 Quail, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF Mission Heritage, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF Mill Creek, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF Gateway, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF Delta Court, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF Fremont Distribution Center, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					1101 Taylor Road LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF Century, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					MIREF York Road, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					York Road EW, LLC	.DE	.NIA	MIREF York Road, LLC	Ownership	.64.800	New York Life Insurance Company	
		.00000					York Road Retail West, LLC	.DE	.NIA	York Road EW, LLC	Ownership	.64.800	New York Life Insurance Company	
		.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 Aptakisic, LLC	.DE	.NIA	Madison Core Property Fund LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					Aptakisic Creek Corporate Park, LLC	.DE	.NIA	MIREF Aptakisic, 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 Summer 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	

STATEMENT AS OF SEPTEMBER 30, 2016 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
		.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	MCPF-SP Henderson LLC .....	Ownership.....	90.000	New York Life Insurance Company .....	
		.00000					MADISON-IND VISTA LOGISTICS OR LLC .....	.DE	.NIA	Madison Core Property Fund LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					MADISON-SPECHT VISTA LOGISTICS LLC .....	.DE	.NIA	MADISON-IND VISTA LOGISTICS OR LLC .....	Ownership.....	95.000	New York Life Insurance Company .....	
		.00000					MADISON-MF MCCADDEN CA LLC .....	.DE	.NIA	Madison Core Property Fund LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.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.....	78.350	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					Ausbil Dexia Employee Share Trust .....	.AUS	.NIA	Ausbil Investment Management Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	
		.00000					ISPT Holding .....	.BEL	.NIA	Ausbil Investment Management Limited .....	Ownership.....	0.039	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.....	35.020	New York Life Insurance Company .....	
		.00000					BIL Prime Advanced Cash + 100 .....	.LUX	.NIA	Candriam Belgium, public limited company .....	Ownership.....	31.240	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 .....	.JRL	.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 .....	

STATEMENT AS OF SEPTEMBER 30, 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
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		..00000					Candriam Belgium public limited company	..BEL	..NIA	New York Life Investment Management Global Holdings S.à.r.l.	Ownership	..0.010	New York Life Insurance Company	
		..00000					Candriam Monétaire	..FRA	..NIA	Candriam Belgium public limited company	Ownership	..15.170	New York Life Insurance Company	
		..00000					Candriam Monétaire	..FRA	..NIA	Candriam France, simplified joint-stock company	Ownership	..5.070	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	..29.390	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			0001355337		NYLIM Fund II GP, LLC	..DE	..NIA	New York Life Investment Management LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					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	
		..00000					DCM-N, LLC	..DE	..NIA	NYLIM RE Mezzanine Fund II Investment Corporation	Ownership	..20.000	New York Life Insurance Company	
		..00000					DCM Warehouse Series A, LLC	..DE	..NIA	DCM-N, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					DCM Warehouse Series One, LLC	..DE	..NIA	DCM Warehouse Series A, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					Sixteen West Savannah, LLC	..IN	..NIA	DCM Warehouse Series One, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLIM RE Mezzanine Fund II Investment Corporation	..DE	..NIA	NYLIM Real Estate Mezzanine Fund II, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000			0001406803		WIFHG, GP LLC	..DE	..NIA	New York Life Investment Management LLC	Ownership	..50.000	New York Life Insurance Company	
		..00000					Workforce Housing Fund I - 2007, LP	..DE	..NIA	WIFHG, GP LLC	Ownership	..50.000	New York Life Insurance Company	
		..00000					Evolvence Asset Management, Ltd.	..JND	..NIA	GoldPoint Partners LLC	Ownership	..24.500	New York Life Insurance Company	
		..00000	13-4091043		0001292892		GoldPoint Partners LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest GenPar GP, LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest GenPar L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest GenPar GP, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest GenPar L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco A L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest ECI Blocker A L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco A L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest ECI Blocker B L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco C L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco C L.P.	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P.	..DE	..NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	..100.000	New York Life Insurance Company	

STATEMENT AS OF SEPTEMBER 30, 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 2010 Co-Invest ECI Blocker E L.P. ...	.DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P. ...	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco F L.P. ...	.DE	NIA	NYLCAP 2010 Co-Invest L.P. ...	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP 2010 Co-Invest ECI Blocker F L.P. ...	.DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco F L.P. ...	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP 2010 Co-Invest ECI Blocker Holdco G L.P. ...	.DE	NIA	NYLCAP 2010 Co-Invest L.P. ...	Ownership	100.000	New York Life Insurance Company	
		.00000					NYLCAP 2010 Co-Invest ECI Blocker G L.P. ...	.DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco G L.P. ...	Ownership	100.000	New York Life Insurance Company	
		.00000			0001513540		New York Life Capital Partners, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000	13-4091045		0001513533		New York Life Capital Partners, LP	.DE	NIA	New York Life Capital Partners, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000			0001293285		New York Life Capital Partners II, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000			0001293286		New York Life Capital Partners II, LP	.DE	NIA	New York Life Capital Partners II, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					New York Life Capital Partners III GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					New York Life Capital Partners III GenPar, LP	.DE	NIA	New York Life Capital Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.00000					New York Life Capital Partners III, LP	.DE	NIA	New York Life Capital Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					New York Life Capital Partners III-A, LP	.DE	NIA	New York Life Capital Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	
		.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 Blocker Holdco A, LP	.DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Partners Co-Investment V ECI Blocker A, LP	.DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco A, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Partners Co-Investment V ECI Blocker Holdco 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 Blocker B, LP	.DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco B, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Partners Co-Investment V ECI Blocker 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 Blocker C, LP	.DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco C, LP	Ownership	100.000	New York Life Insurance Company	
		.00000					GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	.DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	



STATEMENT AS OF SEPTEMBER 30, 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 Co-Investment V ECI Blocker D, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI 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 Blocker E, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco E, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment V ECI Blocker F, LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Co-Investment Fund-A, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					NYLCAP India Funding 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
		..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			0001513541		Jacob Ballas Capital India PVT, LTD	..MUS	..NIA	NYLCAP Holdings (Mauritius) LLC	Ownership	..23.300	New York Life Insurance Company	
		..00000			0001513539		NYLIM Mezzanine GenPar GP, LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					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	

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					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	
		.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 GenPar LP	Ownership	.100.000	New York Life Insurance Company	
		.00000					GPP Mezzanine Blocker Holdco A, LP	.DE	.NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	.100.000	New York Life Insurance Company	

STATEMENT AS OF SEPTEMBER 30, 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					GPP Mezzanine Blocker Holdco Preferred A, LP	..DE	..NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	..100.000	New York Life Insurance Company	
		..00000					GPP Mezzanine Blocker 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	..DE	..NIA	GoldPoint Partners LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Select Manager III	..CYM	..NIA	GoldPoint Partners Select Manager III	Ownership	..100.000	New York Life Insurance Company	
		..00000					GenPar, L.P.	..CYM	..NIA	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	Ownership	..100.000	New York Life Insurance Company	
		..00000					GoldPoint Partners Select Manager Fund III AIV, L.P.	..DE	..NIA	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	Madison Capital Funding 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								New York Life Insurance & Annuity Corporation	Ownership	..33.330	New York Life Insurance Company	
		..00000					MCF Mezzanine Fund I LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					Montpelier Carry Parent, LLC	..DE	..NIA	Montpelier Carry Parent, LLC	Ownership	..100.000	New York Life Insurance Company	
		..00000					Montpelier GP, LLC	..DE	..NIA	Madison Capital Funding 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	..DE	..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	..DE	..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

STATEMENT AS OF SEPTEMBER 30, 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
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		.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	.OTH	New York Life Insurance Company	Influence	.0.000	New York Life Insurance Company	7
		.00000					Flatiron CLO 2014-1 Ltd.	.CYM	.OTH	New York Life Insurance Company	Influence	.0.000	New York Life Insurance Company	7
		.00000					Flatiron CLO 2014-1 Ltd.	.CYM	.OTH	New York Life Insurance Company	Influence	.0.000	New York Life Insurance Company	7
		.00000					Flatiron CLO 16 Ltd.	.CYM	.OTH	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
							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	
							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
							New York Life Investment Management							
		.00000	54-1886751		0001065114		Private Advisors LLC	.DE	.NIA	Holdings LLC	Ownership	.65.850	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	
		.00000					PACIF II Carry, LLC	.DE	.NIA	PACIF II Carry Parent, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000					PACIF II GP, LLC	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001489910		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	
							Private Advisors Coinvestment Fund III, LP	.DE	.NIA	PACIF III GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000	46-1360141		0001562375		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	
							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	
							Private Advisors Distressed Opportunities Fund, L.P.	.DE	.NIA	Private Advisors L.L.C.	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001210098		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	
							Private Advisors Small Company Buyout Fund III, LP	.DE	.NIA	PASCBF III GP, LLC	Ownership	.100.000	New York Life Insurance Company	
		.00000			0001374891		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	

STATEMENT AS OF SEPTEMBER 30, 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			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 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			0001635254		Private Advisors Small Company Private Equity Fund VI, LP	..CYM	..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	
		..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			3328161		Cuyahoga Capital Partners I Management Group, LLC	..DE	..NIA	Private Advisors L.L.C.	Ownership	..100.000	New York Life Insurance Company	
		..00000			3594658		Cuyahoga Capital Partners II Management Group LLC	..DE	..NIA	Private Advisors L.L.C.	Ownership	..100.000	New York Life Insurance Company	
		..00000			3729106		Cuyahoga Capital Partners III Management Group LLC	..DE	..NIA	Private Advisors L.L.C.	Ownership	..100.000	New York Life Insurance Company	
		..00000					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			3835342		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	

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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
		.....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 – Madison Capital Funding 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 Investment Management Holdings 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 SEPTEMBER 30, 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.

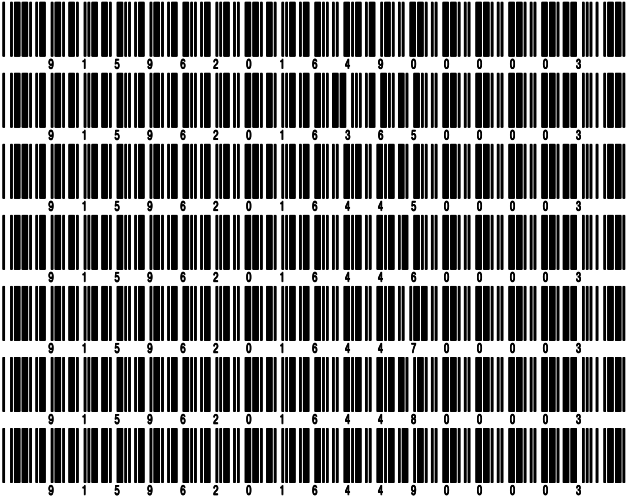
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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 SEPTEMBER 30, 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 .....	195,889	195,889		(88,555)
2597. Summary of remaining write-ins for Line 25 from overflow page	195,889	195,889		(88,555)

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability .....		2,830,320	
2505. General contingency reserve .....		1,169,227	470,263
2597. Summary of remaining write-ins for Line 25 from overflow page		3,999,547	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 .....	770,907	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 .....	1,593	2,124
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	57,079,225	56,958,661
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	57,079,225	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 .....	1,402,167,768	2,968,578,318
2.2 Additional investment made after acquisition .....	69,432,839	50,812,812
3. Capitalized deferred interest and other .....	3,182,263	3,190,879
4. Accrual of discount .....	2,585,859	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 .....	813,138,551	1,305,031,859
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	1,178,037	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) .....	12,759,850,281	12,096,794,276
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	12,759,850,281	12,096,794,276
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	12,759,850,281	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 .....	13,806,911	600,095,778
2.2 Additional investment made after acquisition .....	74,526,821	11,891,238,980
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		265,863
5. Unrealized valuation increase (decrease) .....	75,503,511	(28,321,542)
6. Total gain (loss) on disposals .....	1,337,189	6,290,593
7. Deduct amounts received on disposals .....	87,891,658	14,337,896,120
8. Deduct amortization of premium and depreciation .....	26,393,281	42,492,476
9. Total foreign exchange change in book/adjusted carrying value .....	(288,290)	(4,297,161)
10. Deduct current year's other than temporary impairment recognized .....	20,510,237	12,665,988
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,253,330,492	1,223,239,526
12. Deduct total nonadmitted amounts .....	14,322,915	4,222
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,239,007,577	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 .....	15,373,938,451	17,215,578,134
3. Accrual of discount .....	85,953,395	95,248,790
4. Unrealized valuation increase (decrease) .....	32,503,924	(23,886,964)
5. Total gain (loss) on disposals .....	31,901,903	142,065,584
6. Deduct consideration for bonds and stocks disposed of .....	9,864,887,738	13,596,053,044
7. Deduct amortization of premium .....	63,667,083	79,354,278
8. Total foreign exchange change in book/adjusted carrying value .....	(85,914,162)	(122,016,003)
9. Deduct current year's other than temporary impairment recognized .....	75,955,498	97,346,844
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	77,766,606,814	72,332,733,622
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	77,766,606,814	72,332,733,622

STATEMENT AS OF SEPTEMBER 30, 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) .....	49,422,729,488	31,666,411,834	30,972,900,239	(318,429,688)	49,062,913,774	49,422,729,488	49,797,811,395	46,460,865,006
2. NAIC 2 (a) .....	23,377,208,477	3,395,359,792	2,802,023,377	80,587,006	22,345,881,210	23,377,208,477	24,051,131,898	22,733,980,793
3. NAIC 3 (a) .....	2,981,965,833	129,534,698	334,534,403	207,353,804	3,062,722,661	2,981,965,833	2,984,319,932	3,052,592,073
4. NAIC 4 (a) .....	1,925,454,603	60,636,667	130,746,248	(47,545,651)	1,923,236,434	1,925,454,603	1,807,799,371	1,808,401,158
5. NAIC 5 (a) .....	248,583,676	4,688,615	11,920,217	41,174,508	305,448,594	248,583,676	282,526,582	150,272,360
6. NAIC 6 (a) .....	32,348,711		4,697,161	400,567	30,350,931	32,348,711	28,052,117	15,705,157
7. Total Bonds	77,988,290,788	35,256,631,606	34,256,821,645	(36,459,454)	76,730,553,604	77,988,290,788	78,951,641,295	74,221,816,547
PREFERRED STOCK								
8. NAIC 1 .....	108,819	29,350	138,160	(9)	245,531	108,819		58,808
9. NAIC 2 .....	117,802	16,315		5,604	19,462	117,802	139,721	
10. NAIC 3 .....					60,564			
11. NAIC 4 .....								
12. NAIC 5 .....	1,008,022	5,000,000				1,008,022	6,008,022	
13. NAIC 6 .....	5,000,000				5,000,000	5,000,000	5,000,000	5,000,000
14. Total Preferred Stock .....	6,234,643	5,045,665	138,160	5,595	5,325,557	6,234,643	11,147,743	5,058,808
15. Total Bonds and Preferred Stock	77,994,525,431	35,261,677,271	34,256,959,805	(36,453,859)	76,735,879,161	77,994,525,431	78,962,789,038	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 \$ .....942,489

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	207,121,814	xxx	207,133,194	209,792	720

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 .....	3,646,639,154	5,102,957,933
3. Accrual of discount .....	98,209	45,971
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		(17)
6. Deduct consideration received on disposals .....	3,609,558,309	5,032,632,188
7. Deduct amortization of premium .....	21,012	
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) .....	207,121,814	169,963,772
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	207,121,814	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	31,837,020
3.	Unrealized Valuation increase/(decrease)	256,481,066
4.	Total gain (loss) on termination recognized	15,118,017
5.	Considerations received/(paid) on terminations	36,774,469
6.	Amortization	(19,574,874)
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)	541,510,520
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	541,510,520

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)	(50,727)
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	104,047
3.14	Section 1, Column 18, prior year	(35,539)139,586139,586
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	104,047
3.24	Section 1, Column 19, prior year	(35,539)139,586139,586
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
4.3	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)	(39,571)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(39,571)

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.....	541,510,521
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(39,570)
3.	Total (Line 1 plus Line 2) .....	541,470,950
4.	Part D, Section 1, Column 5 .....	578,449,863
5.	Part D, Section 1, Column 6 .....	(36,978,913)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	547,297,963
8.	Part B, Section 1, Column 13 .....	(39,570)
9.	Total (Line 7 plus Line 8) .....	547,258,393
10.	Part D, Section 1, Column 8 .....	584,237,306
11.	Part D, Section 1, Column 9 .....	(36,978,913)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	86,095,874
14.	Part B, Section 1, Column 20 .....	(102,932)
15.	Part D, Section 1, Column 11 .....	85,992,942
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 .....	84,649,478,226	58,836,770,137
3. Accrual of discount .....	7,076,125	975,404
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	26,145	(38,113)
6. Deduct consideration received on disposals .....	84,969,071,580	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) .....	1,949,688,746	2,262,179,830
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	1,949,688,746	2,262,179,830