



# QUARTERLY STATEMENT

AS OF MARCH 31, 2018

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*

**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**  
*Senior Vice President  
and Controllor*

### DIRECTORS

CHRISTOPHER THOMAS ASHE  
DAVID GERALD BEDARD  
ALEXANDER COOK  
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  
Senior Vice President  
and Controllor

**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

9 day of May 2018

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

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

## STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

## ASSETS

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 84,782,140,399         |                         | 84,782,140,399                            | 82,299,259,390  |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  | 13,413,205             |                         | 13,413,205                                | 13,362,925  |
| 2.2 Common stocks .....   | 1,389,106,903          |                         | 1,389,106,903                             | 1,392,889,878   |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 12,767,047,443         |                         | 12,767,047,443                            | 12,711,880,730  |
| 3.2 Other than first liens.....   | 945,593,874            |                         | 945,593,874                               | 945,367,052   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$<br>encumbrances) .....  |                        |                         |   |   |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....  | 55,675,221             |                         | 55,675,221                                | 55,675,752  |
| 4.3 Properties held for sale (less \$<br>encumbrances) .....  | 2,184,737              |                         | 2,184,737                                 | 1,322,599   |
| 5. Cash (\$ .....(117,239,462) ), cash equivalents<br>(\$ .....1,572,941,145 ) and short-term<br>investments (\$ .....14,479,820 ) .....                    | 1,470,181,503          |                         | 1,470,181,503                             | 2,211,226,959   |
| 6. Contract loans (including \$ ..... premium notes) .....  | 894,141,549            | 22,352,908              | 871,788,641                               | 866,666,470   |
| 7. Derivatives .....  | 218,121,800            |                         | 218,121,800                               | 235,817,046   |
| 8. Other invested assets .....  | 1,308,601,466          | 3,729,067               | 1,304,872,399                             | 1,271,344,835   |
| 9. Receivables for securities .....   | 39,950,697             |                         | 39,950,697                                | 10,412,576  |
| 10. Securities lending reinvested collateral assets .....   |                        |                         |   |   |
| 11. Aggregate write-ins for invested assets .....   | 93,734,939             |                         | 93,734,939                                | 22,468,354  |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 103,979,893,736        | 26,081,975              | 103,953,811,761                           | 102,037,694,566                                       |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         |   |   |
| 14. Investment income due and accrued .....   | 724,184,495            | 1,698                   | 724,182,797                               | 692,328,393   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 9,713                  | 2,490                   | 7,223                                     | 9,391   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 255,877                |                         | 255,877                                   | 255,877   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         |   |   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 121,234,955            |                         | 121,234,955                               | 121,701,360   |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         |   |   |
| 16.3 Other amounts receivable under reinsurance contracts .....   | 58,455,168             |                         | 58,455,168                                | 84,933,670  |
| 17. Amounts receivable relating to uninsured plans .....  |                        |                         |   |   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....  |                        |                         |   | 17,886,640  |
| 18.2 Net deferred tax asset .....   | 488,522,332            | 152,182,682             | 336,339,650                               | 335,002,833   |
| 19. Guaranty funds receivable or on deposit .....   | 4,227,466              |                         | 4,227,466                                 | 4,227,466   |
| 20. Electronic data processing equipment and software .....   |                        |                         |   |   |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   |                        |                         |   |   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                        |                         |   |   |
| 23. Receivables from parent, subsidiaries and affiliates .....  | 25,290,956             |                         | 25,290,956                                | 30,666,965  |
| 24. Health care (\$ ..... ) and other amounts receivable .....  | 11,953,182             | 11,953,182              |   |   |
| 25. Aggregate write-ins for other than invested assets .....  | 8,496,885,638          | 57,873,524              | 8,439,012,114                             | 8,239,459,625   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 113,910,913,518        | 248,095,551             | 113,662,817,967                           | 111,564,166,786                                       |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  | 40,763,649,149         |                         | 40,763,649,149                            | 41,286,419,731  |
| 28. Total (Lines 26 and 27) .....   | 154,674,562,667        | 248,095,551             | 154,426,467,116                           | 152,850,586,517                                       |
| <b>DETAILS OF WRITE-INS</b>   |                        |                         |   |   |
| 1101. Derivatives-collateral assets .....   | 93,733,789             |                         | 93,733,789                                | 22,467,204  |
| 1102. Derivative receivable .....   | 1,150                  |                         | 1,150                                     | 1,150   |
| 1103. ....  |                        |                         |   |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....   |                        |                         |   |   |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....   | 93,734,939             |                         | 93,734,939                                | 22,468,354  |
| 2501. Interest in annuity contracts .....   | 8,431,573,069          |                         | 8,431,573,069                             | 8,228,643,997   |
| 2502. Miscellaneous .....   | 64,723,205             | 57,284,160              | 7,439,045                                 | 10,815,626  |
| 2503. Amount due for undelivered securities .....   | 589,364                | 589,364                 |   | 2   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   |                        |                         |   |   |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....   | 8,496,885,638          | 57,873,524              | 8,439,012,114                             | 8,239,459,625   |

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ 87,800,099,021 less \$ included in Line 6.3<br>(including \$ 42,086,452 Modco Reserve)   | 87,800,099,021                 | 86,310,220,715                 |
| 2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)   |                                |                                |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve)  | 1,204,598,712                  | 1,176,393,131                  |
| 4. Contract claims:   |                                |                                |
| 4.1 Life  | 248,006,169                    | 197,919,774                    |
| 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<br>\$ discount; including \$ accident and health premiums  | 1,009                          | 1,009                          |
| 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<br>experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health<br>Service Act |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 95,192,013<br>ceded   | 95,192,013                     | 143,959,234                    |
| 9.4 Interest Maintenance Reserve  | 154,959,790                    | 153,543,225                    |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ 2,770,500, accident and health<br>\$ and deposit-type contract funds \$  | 2,770,500                      | 2,620,525                      |
| 11. Commissions and expense allowances payable on reinsurance assumed   |                                |                                |
| 12. General expenses due or accrued   | 10,120,521                     | 19,281,366                     |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ (952,274,044) accrued for expense<br>allowances recognized in reserves, net of reinsured allowances)                                    | (989,583,693)                  | (993,474,142)                  |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes   | 2,721,891                      | 5,110,929                      |
| 15.1 Current federal and foreign income taxes, including \$ (51,267,674) on realized capital gains (losses)   | 40,792,173                     |                                |
| 15.2 Net deferred tax liability   |                                |                                |
| 16. Unearned investment income  | 5,561,960                      | 5,718,255                      |
| 17. Amounts withheld or retained by company as agent or trustee   | 1,233,795                      | 1,422,449                      |
| 18. Amounts held for agents' account, including \$ agents' credit balances  |                                |                                |
| 19. Remittances and items not allocated   | 164,744,177                    | 171,668,149                    |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates  |                                |                                |
| 21. Liability for benefits for employees and agents if not included above   | 136,483,003                    | 137,767,003                    |
| 22. Borrowed money \$ 0 and interest thereon \$ 0   |                                |                                |
| 23. Dividends to stockholders declared and unpaid   | 600,000,000                    |                                |
| 24. Miscellaneous liabilities:  |                                |                                |
| 24.01 Asset valuation reserve   | 1,215,942,354                  | 1,189,175,755                  |
| 24.02 Reinsurance in unauthorized and certified (\$ ) companies   | 6,071,849                      | 4,397,284                      |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers  |                                |                                |
| 24.04 Payable to parent, subsidiaries and affiliates  | 166,391,144                    | 324,687,053                    |
| 24.05 Drafts outstanding  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans  |                                |                                |
| 24.07 Funds held under coinsurance  | 3,997,846,937                  | 4,014,885,328                  |
| 24.08 Derivatives   | 232,784,391                    | 108,113,962                    |
| 24.09 Payable for securities  | 861,024,178                    | 315,711,818                    |
| 24.10 Payable for securities lending  | 675,630,613                    | 675,472,846                    |
| 24.11 Capital notes \$ and interest thereon \$  |                                |                                |
| 25. Aggregate write-ins for liabilities   | 8,499,310,942                  | 8,414,179,999                  |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)  | 105,132,703,449                | 102,378,775,667                |
| 27. From Separate Accounts Statement  | 40,758,160,803                 | 41,284,927,531                 |
| 28. Total liabilities (Lines 26 and 27)   | 145,890,864,252                | 143,663,703,198                |
| 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)  | 4,582,845,550                  | 5,234,126,005                  |
| 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 \$ 5,488,346 in Separate Accounts Statement)   | 8,510,602,864                  | 9,161,883,319                  |
| 38. Totals of Lines 29, 30 and 37   | 8,535,602,864                  | 9,186,883,319                  |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)   | 154,426,467,116                | 152,850,586,517                |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |
| 2501. Obligations under structured settlement agreements  | 8,431,573,069                  | 8,228,643,997                  |
| 2502. Derivatives-collateral liability  | 55,579,822                     | 173,513,433                    |
| 2503. Liability for interest on claims  | 6,270,802                      | 3,830,037                      |
| 2598. Summary of remaining write-ins for Line 25 from overflow page   | 5,887,249                      | 8,192,532                      |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 8,499,310,942                  | 8,414,179,999                  |
| 3101.   |                                |                                |
| 3102.   |                                |                                |
| 3103.   |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page   |                                |                                |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)   |                                |                                |
| 3401.   |                                |                                |
| 3402.   |                                |                                |
| 3403.   |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page   |                                |                                |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)   |                                |                                |

## STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

## SUMMARY OF OPERATIONS

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts   | 3,527,960,664                | 3,684,886,681              | 13,315,769,239                       |
| 2. Considerations for supplementary contracts with life contingencies   | 14,739,175                   | 11,428,141                 | 75,774,451                           |
| 3. Net investment income  | 955,951,835                  | 925,628,065                | 3,850,607,190                        |
| 4. Amortization of Interest Maintenance Reserve (IMR)   | 10,008,489                   | 8,468,607                  | 33,138,226                           |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses  | 12,532,297                   | 13,505,852                 | 50,002,036                           |
| 6. Commissions and expense allowances on reinsurance ceded  | 13,325,117                   | 15,273,845                 | 58,598,292                           |
| 7. Reserve adjustments on reinsurance ceded   | 3,808,272                    | 4,719,338                  | 16,794,165                           |
| 8. Miscellaneous Income:  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts   | 183,110,185                  | 178,036,067                | 720,659,239                          |
| 8.2 Charges and fees for deposit-type contracts   |                              |                            |                                      |
| 8.3 Aggregate write-ins for miscellaneous income  | 31,494,322                   | 27,499,838                 | 121,083,588                          |
| 9. Totals (Lines 1 to 8.3)  | 4,752,930,356                | 4,869,446,434              | 18,242,426,426                       |
| 10. Death benefits  | 138,541,575                  | 84,839,676                 | 460,520,767                          |
| 11. Matured endowments (excluding guaranteed annual pure endowments)  | 532,515                      | 165,997                    | 2,014,461                            |
| 12. Annuity benefits  | 749,427,395                  | 708,714,192                | 2,798,588,028                        |
| 13. Disability benefits and benefits under accident and health contracts  | 18,231                       | 19,965                     | (83,850)                             |
| 14. Coupons, guaranteed annual pure endowments and similar benefits   |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts   | 1,945,839,022                | 1,650,140,890              | 6,266,188,453                        |
| 16. Group conversions   | 93,283                       | 92,612                     | 322,690                              |
| 17. Interest and adjustments on contract or deposit-type contract funds   | 12,079,416                   | 9,146,026                  | 33,068,041                           |
| 18. Payments on supplementary contracts with life contingencies   | 7,307,531                    | 5,320,739                  | 25,787,258                           |
| 19. Increase in aggregate reserves for life and accident and health contracts   | 1,489,878,305                | 1,630,157,163              | 5,872,169,733                        |
| 20. Totals (Lines 10 to 19)   | 4,343,717,273                | 4,088,597,260              | 15,458,575,581                       |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)   | 117,584,904                  | 132,301,162                | 487,569,197                          |
| 22. Commissions and expense allowances on reinsurance assumed   |                              |                            |                                      |
| 23. General insurance expenses  | 225,532,561                  | 221,837,314                | 903,493,702                          |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes  | 30,075,358                   | 29,374,835                 | 96,269,130                           |
| 25. Increase in loading on deferred and uncollected premiums  |                              |                            | (10,449)                             |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance   | (152,190,669)                | 82,314,723                 | 240,432,179                          |
| 27. Aggregate write-ins for deductions  | 41,721,763                   | 41,468,414                 | 188,570,654                          |
| 28. Totals (Lines 20 to 27)   | 4,606,441,190                | 4,595,893,708              | 17,374,899,994                       |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)  | 146,489,166                  | 273,552,726                | 867,526,432                          |
| 30. Dividends to policyholders  |                              |                            |                                      |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)   | 146,489,166                  | 273,552,726                | 867,526,432                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains)  | 52,104,508                   | 83,548,065                 | 248,919,879                          |
| 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)                              | 94,384,658                   | 190,004,661                | 618,606,553                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,872,007 (excluding taxes of \$ 3,037,040 transferred to the IMR) | 7,424,123                    | 18,054,780                 | 33,571,857                           |
| 35. Net income (Line 33 plus Line 34)   | 101,808,781                  | 208,059,441                | 652,178,410                          |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year  | 9,186,883,319                | 8,724,514,865              | 8,724,514,865                        |
| 37. Net income (Line 35)  | 101,808,781                  | 208,059,441                | 652,178,410                          |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (26,891,088)   | (137,538,855)                | (33,810,574)               | (147,242,013)                        |
| 39. Change in net unrealized foreign exchange capital gain (loss)   | 65,371,725                   | 44,568,433                 | 247,000,368                          |
| 40. Change in net deferred income tax   | 38,489,410                   | (64,223)                   | (282,392,070)                        |
| 41. Change in nonadmitted assets  | (94,694,024)                 | (9,675,151)                | 408,457,055                          |
| 42. Change in liability for reinsurance in unauthorized and certified companies   | (1,674,565)                  | 2,452,569                  | 2,397,495                            |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease   |                              |                            |                                      |
| 44. Change in asset valuation reserve   | (26,766,600)                 | (83,458,077)               | (137,105,464)                        |
| 45. Change in treasury stock  |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period   | 12,259,830                   | 8,303,262                  | 43,998,435                           |
| 47. Other changes in surplus in Separate Accounts Statement   | (8,536,158)                  | (10,823,206)               | (49,923,762)                         |
| 48. Change in surplus notes   |                              |                            |                                      |
| 49. Cumulative effect of changes in accounting principles   |                              |                            |                                      |
| 50. Capital changes:  |                              |                            |                                      |
| 50.1 Paid in  |                              |                            |                                      |
| 50.2 Transferred from surplus (Stock Dividend)  |                              |                            |                                      |
| 50.3 Transferred to surplus   |                              |                            |                                      |
| 51. Surplus adjustment:   |                              |                            |                                      |
| 51.1 Paid in  |                              |                            |                                      |
| 51.2 Transferred to capital (Stock Dividend)  |                              |                            |                                      |
| 51.3 Transferred from capital   |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance   |                              |                            |                                      |
| 52. Dividends to stockholders   | (600,000,000)                |                            | (275,000,000)                        |
| 53. Aggregate write-ins for gains and losses in surplus   |                              |                            |                                      |
| 54. Net change in capital and surplus for the year (Lines 37 through 53)  | (651,280,456)                | 125,552,474                | 462,368,454                          |
| 55. Capital and surplus, as of statement date (Lines 36 + 54)   | 8,535,602,864                | 8,850,067,339              | 9,186,883,319                        |
| <b>DETAILS OF WRITE-INS</b>   |                              |                            |                                      |
| 08.301. Sundries  | 31,494,322                   | 27,499,838                 | 121,083,588                          |
| 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)   | 31,494,322                   | 27,499,838                 | 121,083,588                          |
| 2701. Adjustment in funds withheld  | 41,713,786                   | 41,410,805                 | 188,506,745                          |
| 2702. Fines, penalties and fees from regulatory authorities   | 7,977                        | 57,609                     | 63,909                               |
| 2703.   |                              |                            |                                      |
| 2798. Summary of remaining write-ins for Line 27 from overflow page   |                              |                            |                                      |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)   | 41,721,763                   | 41,468,414                 | 188,570,654                          |
| 5301.   |                              |                            |                                      |
| 5302.   |                              |                            |                                      |
| 5303.   |                              |                            |                                      |
| 5398. Summary of remaining write-ins for Line 53 from overflow page   |                              |                            |                                      |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)   |                              |                            |                                      |

## STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**CASH FLOW**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 3,518,601,182                | 3,677,120,381              | 13,378,231,190                       |
| 2. Net investment income .....  | 869,403,716                  | 813,410,137                | 3,585,253,931                        |
| 3. Miscellaneous income .....   | 230,823,997                  | 222,927,933                | 898,107,622                          |
| 4. Total (Lines 1 to 3) .....   | 4,618,828,895                | 4,713,458,451              | 17,861,592,743                       |
| 5. Benefit and loss related payments .....  | 2,817,228,045                | 2,438,080,348              | 9,477,968,388                        |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | (163,160,088)                | 107,317,151                | 301,551,429                          |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 361,335,714                  | 348,143,994                | 1,589,703,940                        |
| 8. Dividends paid to policyholders .....  |                              |                            |                                      |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... (365,469) tax on capital<br>gains (losses) .....       | (299,789)                    | (3,718,040)                | 287,893,675                          |
| 10. Total (Lines 5 through 9) .....   | 3,015,103,882                | 2,889,823,453              | 11,657,117,432                       |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | 1,603,725,013                | 1,823,634,998              | 6,204,475,311                        |
| <b>Cash from Investments</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 2,401,407,918                | 2,581,375,051              | 13,545,221,781                       |
| 12.2 Stocks .....   | 199,594,063                  | 411,165,709                | 1,206,380,312                        |
| 12.3 Mortgage loans .....   | 296,877,257                  | 327,265,997                | 1,363,731,694                        |
| 12.4 Real estate .....  |                              | 604,403                    | 962,150                              |
| 12.5 Other invested assets .....  | 24,296,681                   | 14,705,817                 | 90,595,780                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | (4,093,810)                  | (1,428,993)                | 4,017,109                            |
| 12.7 Miscellaneous proceeds .....   | 549,489,251                  | 550,015,071                | 61,223,057                           |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 3,467,571,360                | 3,883,703,055              | 16,272,131,883                       |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 4,751,721,004                | 4,914,709,061              | 18,148,182,444                       |
| 13.2 Stocks .....   | 212,239,462                  | 449,114,331                | 1,331,678,035                        |
| 13.3 Mortgage loans .....   | 351,804,807                  | 649,318,201                | 2,032,203,507                        |
| 13.4 Real estate .....  |                              |                            |                                      |
| 13.5 Other invested assets .....  | 24,950,474                   | 48,306,675                 | 167,150,145                          |
| 13.6 Miscellaneous applications .....   | 215,672,078                  | 37,851,092                 | 246,012,997                          |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 5,556,387,825                | 6,099,299,360              | 21,925,227,128                       |
| 14. Net increase (or decrease) in contract loans and premium notes .....  | 16,301,475                   | 1,920,965                  | 430,949                              |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....   | (2,105,117,940)              | (2,217,517,270)            | (5,653,526,194)                      |
| <b>Cash from Financing and Miscellaneous Sources</b>  |                              |                            |                                      |
| 16. Cash provided (applied):  |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....   |                              |                            |                                      |
| 16.2 Capital and paid in surplus, less treasury stock .....   |                              |                            |                                      |
| 16.3 Borrowed funds .....   |                              |                            |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....   | 20,451,907                   | 10,194,638                 | 49,236,052                           |
| 16.5 Dividends to stockholders .....  |                              |                            | 275,000,000                          |
| 16.6 Other cash provided (applied) .....  | (260,104,436)                | 85,695,607                 | (36,874,765)                         |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | (239,652,529)                | 95,890,245                 | (262,638,713)                        |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                   | (741,045,456)                | (297,992,027)              | 288,310,404                          |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 2,211,226,959                | 1,922,916,555              | 1,922,916,555                        |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 1,470,181,503                | 1,624,924,528              | 2,211,226,959                        |

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

|  |             |             |             |
|--|-------------|-------------|-------------|
| 20.0001. Transfer/exchange of bond investment to bond investment .....           | 223,283,983 | 119,763,217 | 335,827,585 |
| 20.0002. Capitalized interest on bonds / payment in kind .....                   | 35,706,987  | 35,533,379  | 136,285,417 |
| 20.0003. Depreciation on fixed assets .....                                      | 17,026,422  |             | 73,316,293  |
| 20.0004. Dividend reinvestment of equities .....                                 | 1,789,737   | 1,390,321   | 4,776,705   |
| 20.0005. Low Income Housing Tax Credit unfunded commitments .....                | 1,004,040   | 4,194,289   | 14,380,820  |
| 20.0006. Transfer of mortgage loan to real estate .....                          | 862,138     | 22,691,477  | 22,724,406  |
| 20.0007. Capitalized interest on mortgage loans .....                            | 320,127     | 14,027,195  | 24,301,464  |
| 20.0008. Bonds to be announced commitments-purchased/sold .....                  |             | 94,074,885  | 94,074,885  |
| 20.0009. Merger/exchange/spinoff of equity investment to equity investment ..... |             | 2,413,746   | 25,848,699  |
| 20.0010. Transfer of bond investment to other invested assets .....              |             |             | 26,257,493  |

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

|  |  |  |            |
|--|--|--|------------|
| 20.0011. Transfer/exchange of bond investment to equity investment ..... |  |  | 11,702,838 |
| 20.0012. Transfer between other invested assets .....                    |  |  | 8,669,171  |
| 20.0013. Exchange of bond/equity investment to misc assets .....         |  |  | 588,588    |

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life .....  |                              |                            |                                      |
| 2. Ordinary life insurance .....  | 440,436,448                  | 457,625,478                | 2,178,671,105                        |
| 3. Ordinary individual annuities .....                                    | 3,228,689,318                | 3,343,065,851              | 11,567,913,638                       |
| 4. Credit life (group and individual) .....                               |                              |                            |                                      |
| 5. Group life insurance .....   | 10,337,664                   | 34,521,625                 | 108,849,740                          |
| 6. Group annuities .....  | 11,923,964                   | 21,385,466                 | 72,336,059                           |
| 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 .....  | 3,691,387,394                | 3,856,598,420              | 13,927,770,542                       |
| 12. Deposit-type contracts .....  | 64,250,652                   | 53,332,805                 | 221,491,866                          |
| 13. Total   | 3,755,638,046                | 3,909,931,225              | 14,149,262,408                       |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 1001. ....  |                              |                            |                                      |
| 1002. ....  |                              |                            |                                      |
| 1003. ....  |                              |                            |                                      |
| 1098. Summary of remaining write-ins for Line 10 from overflow page ..... |                              |                            |                                      |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)           |                              |                            |                                      |

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

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

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

A reconciliation of the Company's net income and capital and surplus at March 31, 2018 and December 31, 2017 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

|  | SSAP<br># | F/S<br>Page | F/S<br>Line # | 2018                    | 2017                    |
|--|-----------|-------------|---------------|-------------------------|-------------------------|
| <u>Net Income</u>  |           |             |               |                         |                         |
| (1) Net income Delaware state basis<br>(Page 4, Line 35, Columns 1 & 2)                    | XXX       | XXX         | XXX           | \$ 101,808,781          | \$ 652,178,410          |
| (2) State prescribed practices that increase/(decrease)<br>NAIC SAP:                       |           |             |               | —                       | —                       |
| (3) State permitted practices that increase/(decrease)<br>NAIC SAP:                        |           |             |               | —                       | —                       |
| (4) Net income, NAIC SAP (1-2-3=4)   | XXX       | XXX         | XXX           | <u>\$ 101,808,781</u>   | <u>\$ 652,178,410</u>   |
| <u>Capital and Surplus</u>   |           |             |               |                         |                         |
| (5) Statutory capital and surplus Delaware state basis<br>(Page 3, Line 38, Columns 1 & 2) | XXX       | XXX         | XXX           | \$ 8,535,602,864        | \$ 9,186,883,319        |
| (6) State prescribed practices that increase/(decrease)<br>NAIC SAP:                       |           |             |               | —                       | —                       |
| (7) State permitted practices that increase/(decrease)<br>NAIC SAP:                        |           |             |               | —                       | —                       |
| (8) Capital and surplus, NAIC SAP (5-6-7=8)  | XXX       | XXX         | XXX           | <u>\$ 8,535,602,864</u> | <u>\$ 9,186,883,319</u> |

- B. No change.

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

- (6) Loan-backed and structured securities, which are included in bonds, are valued at amortized cost using the interest method including current assumptions of projected cash flows. Loan-backed and structured securities in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. Amortization of the premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality loan-backed and structured securities (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For loan-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), certain floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g. interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

The cost basis of loan-backed and structured securities is adjusted for impairments in value that are deemed to be other-than-temporary. An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. The entire difference between the loan-backed or structured security's amortized cost and its fair value is recognized in net income only when the Company (1) has the intent to sell the security or (2) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the loan-backed or structured security prior to impairment.

The new cost basis of an impaired security is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary loss, the impaired loan-backed and structured security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

- (7) - (13) No change.

### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors

Not applicable.

### 3. Business Combinations and Goodwill

Not applicable.

### 4. Discontinued Operations

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

## 5. Investments

## A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

## B. Debt Restructuring

No change.

## C. Reverse Mortgages

No change.

## D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.
- (2) The Company does not have any loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at March 31, 2018.
- (3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the current year:

| IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR |   |                      |                                |                           |              |                                      |
|---|---|----------------------|--------------------------------|---------------------------|--------------|--------------------------------------|
| (1)   | (2)                                       | (3)                  | (4)                            | (5)                       | (6)          | (7)                                  |
| CUSIP <sup>1</sup>  | Amortized Cost Before Current Period OTTI | Projected Cash Flows | Current Period Recognized OTTI | Amortized Cost After OTTI | Fair Value   | Financial Statement Reporting Period |
| <b>General Account</b>  |   |                      |                                |                           |              |                                      |
| 00011#AA1   | \$ 1,844,219                              | \$ 1,844,218         | 1                              | \$ 1,844,218              | \$ 1,713,277 | 3/31/2018                            |
| 05948KH77   | 494,182                                   | 492,943              | 1,239                          | 492,943                   | 493,852      | 3/31/2018                            |
| 05948KP52   | 628,807                                   | 611,050              | 17,757                         | 611,050                   | 608,659      | 3/31/2018                            |
| 059515BM7   | 7,143                                     | 1,659                | 5,484                          | 1,659                     | 3,598        | 3/31/2018                            |
| 05951KAZ6   | 110,086                                   | 105,887              | 4,199                          | 105,887                   | 107,466      | 3/31/2018                            |
| 05951KBA0   | 1,041,980                                 | 993,432              | 48,548                         | 993,432                   | 1,023,410    | 3/31/2018                            |
| 1248MBAJ4   | 4,517,283                                 | 4,454,926            | 62,357                         | 4,454,926                 | 4,308,509    | 3/31/2018                            |
| 1248MBAL9   | 1,490,170                                 | 1,467,743            | 22,427                         | 1,467,743                 | 1,405,301    | 3/31/2018                            |
| 12627HAK6   | 1,078,911                                 | 1,027,919            | 50,992                         | 1,027,919                 | 1,006,276    | 3/31/2018                            |
| 12629EAD7   | 1,288,293                                 | 1,215,929            | 72,364                         | 1,215,929                 | 1,231,799    | 3/31/2018                            |
| 12638PAE9   | 1,541,759                                 | 1,450,939            | 90,820                         | 1,450,939                 | 1,470,176    | 3/31/2018                            |
| 12667GXM0   | 2,072,328                                 | 2,031,791            | 40,537                         | 2,031,791                 | 2,038,040    | 3/31/2018                            |
| 12669GJ51   | 51,711                                    | 41,477               | 10,234                         | 41,477                    | 51,734       | 3/31/2018                            |
| 12669GT50   | 41,668                                    | 39,290               | 2,378                          | 39,290                    | 38,429       | 3/31/2018                            |
| 151314CC3   | 702,482                                   | 548,004              | 154,478                        | 548,004                   | 681,687      | 3/31/2018                            |
| 151314DJ7   | 227,645                                   | 227,315              | 330                            | 227,315                   | 216,767      | 3/31/2018                            |
| 17029RAA9   | 351,499                                   | 334,150              | 17,349                         | 334,150                   | 282,934      | 3/31/2018                            |
| 225470S95   | 793,619                                   | 584,571              | 209,048                        | 584,571                   | 760,293      | 3/31/2018                            |
| 36185MBN1   | 181,636                                   | 179,542              | 2,094                          | 179,542                   | 180,607      | 3/31/2018                            |
| 3622MPAT5   | 47,739                                    | 47,334               | 405                            | 47,334                    | 48,393       | 3/31/2018                            |
| 45660LHT9   | 638,671                                   | 587,643              | 51,028                         | 587,643                   | 606,468      | 3/31/2018                            |
| 46628LBJ6   | 621,669                                   | 241,480              | 380,189                        | 241,480                   | 502,908      | 3/31/2018                            |
| 57643MDX9   | 41,163                                    | 28,836               | 12,327                         | 28,836                    | 41,170       | 3/31/2018                            |
| 57643MDY7   | 15,055                                    | 9,094                | 5,961                          | 9,094                     | 14,394       | 3/31/2018                            |
| 61751DAE4   | 523,139                                   | 490,666              | 32,473                         | 490,666                   | 517,768      | 3/31/2018                            |
| 61752RAH5   | 514,321                                   | 478,328              | 35,993                         | 478,328                   | 499,688      | 3/31/2018                            |
| 61752RAJ1   | 1,140,284                                 | 1,058,574            | 81,710                         | 1,058,574                 | 1,115,409    | 3/31/2018                            |
| 69336RDQ0   | 720,746                                   | 603,020              | 117,726                        | 603,020                   | 622,570      | 3/31/2018                            |
| 69337VAE0   | 2,373,733                                 | 2,017,527            | 356,206                        | 2,017,527                 | 2,207,181    | 3/31/2018                            |
| 76110VSU3   | 1,006,922                                 | 1,002,125            | 4,797                          | 1,002,125                 | 919,529      | 3/31/2018                            |
| 863579XV5   | 337,304                                   | 323,361              | 13,943                         | 323,361                   | 298,708      | 3/31/2018                            |
| 93934FEM0   | 1,202,221                                 | 1,131,730            | 70,491                         | 1,131,730                 | 1,159,523    | 3/31/2018                            |
| <b>Subtotal - General Account</b>                             | <b>XXX</b>                                | <b>XXX</b>           | <b>1,975,885</b>               | <b>XXX</b>                | <b>XXX</b>   |                                      |
| <b>Guaranteed Separate Accounts</b>                           |   |                      |                                |                           |              |                                      |
| 05951KBA0   | 54,841                                    | 52,260               | 2,581                          | 52,260                    | 53,864       | 3/31/2018                            |
| 1248MBAL9   | 228,892                                   | 225,466              | 3,426                          | 225,466                   | 216,200      | 3/31/2018                            |
| 12627HAK6   | 188,862                                   | 180,910              | 7,952                          | 180,910                   | 177,578      | 3/31/2018                            |
| 3622MPAT5   | 47,739                                    | 47,334               | 405                            | 47,334                    | 48,393       | 3/31/2018                            |
| 45660LHT9   | 851,562                                   | 783,524              | 68,038                         | 783,524                   | 808,624      | 3/31/2018                            |
| 61751DAE4   | 74,734                                    | 70,095               | 4,639                          | 70,095                    | 73,967       | 3/31/2018                            |
| 76110VSU3   | 8,834                                     | 8,791                | 43                             | 8,791                     | 8,066        | 3/31/2018                            |
| <b>Subtotal - Guaranteed Separate Accounts</b>                | <b>XXX</b>                                | <b>XXX</b>           | <b>87,084</b>                  | <b>XXX</b>                | <b>XXX</b>   |                                      |
| <b>Grand Total</b>  | <b>XXX</b>                                | <b>XXX</b>           | <b>\$ 2,062,969</b>            | <b>XXX</b>                | <b>XXX</b>   |                                      |

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

## NOTES TO FINANCIAL STATEMENTS

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2018:

|                              | 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              | \$11,151,842,499     | \$ 237,706,781    | \$ 4,955,596,372     | \$ 327,116,218    | \$ 16,107,438,871    | \$ 564,822,999    |
| Guaranteed Separate Accounts | 768,186,397          | 14,521,673        | 230,828,527          | 15,167,664        | 999,014,924          | 29,689,337        |
| Total                        | \$11,920,028,896     | \$ 252,228,454    | \$ 5,186,424,899     | \$ 342,283,882    | \$ 17,106,453,795    | \$ 594,512,336    |

- (5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other-than-temporary include: (1) whether the decline is substantial; (2) the duration that the fair value has been less than amortized cost; (3) the financial condition and near-term prospects of the issuer; and (4) the Company's ability and intent to retain the investment for the period of time sufficient to allow for an anticipated recovery in value. In addition, for the non-agency residential mortgage backed securities ("RMBS") portfolio, the Company updates cash flow projections quarterly. A projection is performed for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company's RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company's ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

**E. Dollar Repurchase Agreements and/or Securities Lending Transactions**

(1) - (2) No change.

(3) Collateral Received

a. No change.

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

c. No change.

(4) - (7) No change.

**F. Repurchase Agreements Transactions Accounted for as Secured Borrowing**

Not applicable.

**G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Cash Provider**

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

At March 31, 2018, the carrying value and fair value of securities held under agreements to purchase and resell was \$210,442,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of two days and a weighted average yield of 1.8%.

- (2) Type of repo trades used

|                       | 1st Quarter 2018 |
|-----------------------|------------------|
| a. Bilateral (YES/NO) | NO               |
| b. Tri-Party (YES/NO) | YES              |

- (3) Original (flow) & residual maturity

|                          | 1st Quarter 2018 |                |                       |                |
|--------------------------|------------------|----------------|-----------------------|----------------|
|                          | 1                | 2              | 3                     | 4              |
|                          | Minimum          | Maximum        | Average Daily Balance | Ending Balance |
| a. Open - no maturity    | \$ —             | \$ —           | \$ —                  | \$ —           |
| b. Overnight             | \$ —             | \$ —           | \$ —                  | \$ —           |
| c. 2 days to 1 week      | \$ 199,698,000   | \$ 220,401,000 | \$ 208,517,410        | \$ 210,442,000 |
| d. > 1 week to 1 month   | \$ —             | \$ —           | \$ —                  | \$ —           |
| e. > 1 month to 3 months | \$ —             | \$ —           | \$ —                  | \$ —           |
| f. > 3 months to 1 year  | \$ —             | \$ —           | \$ —                  | \$ —           |
| g. > 1 year              | \$ —             | \$ —           | \$ —                  | \$ —           |

## NOTES TO FINANCIAL STATEMENTS

(4) Not applicable.

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

| 1st Quarter 2018 |                |                       |                |
|------------------|----------------|-----------------------|----------------|
| 1                | 2              | 3                     | 4              |
| Minimum          | Maximum        | Average Daily Balance | Ending Balance |
| \$ 199,698,000   | \$ 220,401,000 | \$ 208,517,410        | \$ 210,442,000 |

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

|                               | 1    | 2              | 3      | 4      | 5      | 6      | 7      | 8                            |
|-------------------------------|------|----------------|--------|--------|--------|--------|--------|------------------------------|
|                               | None | NAIC 1         | NAIC 2 | NAIC 3 | NAIC 4 | NAIC 5 | NAIC 6 | Does not qualify as admitted |
| a. Bonds - FV                 | \$ — | \$ 210,442,000 | \$ —   | \$ —   | \$ —   | \$ —   | \$ —   | \$ —                         |
| b. LB & SS - FV               | —    | —              | —      | —      | —      | —      | —      | —                            |
| c. Preferred stock - FV       | —    | —              | —      | —      | —      | —      | —      | —                            |
| d. Common stock               | —    | —              | —      | —      | —      | —      | —      | —                            |
| e. Mortgage loans - FV        | —    | —              | —      | —      | —      | —      | —      | —                            |
| f. Real estate - FV           | —    | —              | —      | —      | —      | —      | —      | —                            |
| g. Derivatives - FV           | —    | —              | —      | —      | —      | —      | —      | —                            |
| h. Other invested assets - FV | —    | —              | —      | —      | —      | —      | —      | —                            |
| i. Total assets - FV          | \$ — | \$ 210,442,000 | \$ —   | \$ —   | \$ —   | \$ —   | \$ —   | \$ —                         |

(7) Collateral pledged - secured borrowing

| 1st Quarter 2018             |                |                |                       |                |
|------------------------------|----------------|----------------|-----------------------|----------------|
|                              | 1              | 2              | 3                     | 4              |
|                              | Minimum        | Maximum        | Average Daily Balance | Ending Balance |
| a. Cash                      | \$ —           | \$ —           | \$ —                  | \$ —           |
| b. Securities (FV)           | \$ 203,691,960 | \$ 224,809,020 | \$ 212,687,758        | \$ 214,654,961 |
| c. Securities (BACV)         | XXX            | XXX            | XXX                   | XXX            |
| d. Nonadmitted subset (BACV) | XXX            | XXX            | XXX                   | XXX            |

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

|                             | Amortized Cost | Fair Value     |
|-----------------------------|----------------|----------------|
| a. Overnight and continuous | \$ —           | \$ —           |
| b. 30 days or less          | \$ —           | \$ —           |
| c. 31 to 90 days            | \$ —           | \$ —           |
| d. > 90 days                | \$ 214,654,961 | \$ 214,654,961 |

(9) At March 31, 2018, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2018, the Company did not have a recognized liability to return collateral.

**H. Repurchase Agreements Transactions Accounted for as a Sale**

Not applicable.

**I. Reverse Repurchase Agreements Transactions Accounted for as a Sale**

Not applicable.

**J. Real Estate**

No change.

**K. Low-Income Housing Tax Credits**

No change.

**L. Restricted Assets**

No change.

**M. Working Capital Finance Investments**

Not applicable.

**N. Offsetting and Netting of Assets and Liabilities**

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

**O. Structured Notes**

No change.

**P. 5\* Securities**

No change.

**Q. Short Sales**

Not applicable.

**R. Prepayment Penalty and Acceleration Fees**

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

|                                       | General Account | Separate Account |
|---------------------------------------|-----------------|------------------|
| Number of CUSIPs                      | 29              | 14               |
| Aggregate Amount of Investment Income | \$ 5,626,117    | \$ 178,259       |

**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 - G. No change.

H. Not applicable.

**9. Income Taxes**

A - G. No change.

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

A - C. During the first quarter of 2018, the Company declared and recorded a \$600,000,000 dividend distribution payable to its parent company, New York Life Insurance Company ("New York Life"). The dividend distribution will be paid in the 2nd quarter of 2018.

D - 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.

## NOTES TO FINANCIAL STATEMENTS

## (2) FHLB of Pittsburgh Capital Stock

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

## 1. Current year

|  | Total                | General Account      | Separate<br>Accounts |
|--|----------------------|----------------------|----------------------|
| Membership stock - Class A   | \$ —                 | \$ —                 | \$ —                 |
| Membership stock - Class B   | 27,560,500           | 27,560,500           | —                    |
| Activity stock   | —                    | —                    | —                    |
| Excess stock   | —                    | —                    | —                    |
| Aggregate Total  | <u>\$ 27,560,500</u> | <u>\$ 27,560,500</u> | <u>\$ —</u>          |
| Actual or estimated borrowing capacity<br>as determined by insurer | \$ 5,007,510,285     | \$ 5,007,510,285     | \$ —                 |

## 2. Prior Year

|  | Total                | General Account      | Separate<br>Accounts |
|--|----------------------|----------------------|----------------------|
| Membership stock - Class A   | \$ —                 | \$ —                 | \$ —                 |
| Membership stock - Class B   | 26,397,600           | 26,397,600           | —                    |
| Activity stock   | —                    | —                    | —                    |
| Excess stock   | —                    | —                    | —                    |
| Aggregate total  | <u>\$ 26,397,600</u> | <u>\$ 26,397,600</u> | <u>\$ —</u>          |
| Actual or estimated borrowing capacity<br>as determined by insurer | \$ 4,902,735,493     | \$ 4,902,735,493     | \$ —                 |

The FHLB borrowing capacity for the Company is determined using 5% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

b. Membership stock (Class A and B) eligible and not eligible for redemption is as follows:

| Membership<br>Stock | Current Year<br>Total | Not Eligible<br>for<br>Redemption | Less than 6<br>Months | 6 Months to<br>Less than<br>1 Year | 1 to Less<br>than 3 Years | 3 to 5 Years |
|---------------------|-----------------------|-----------------------------------|-----------------------|------------------------------------|---------------------------|--------------|
| Class A             | \$ —                  | \$ —                              | \$ —                  | \$ —                               | \$ —                      | \$ —         |
| Class B             | \$ 27,560,500         | \$ 27,560,500                     | \$ —                  | \$ —                               | \$ —                      | \$ —         |

## (3) Collateral pledged to FHLB of Pittsburgh

a. At March 31, 2018, the Company did not have a balance due to the FHLB of Pittsburgh.

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

|  | Fair Value <sup>1</sup> | Carrying Value <sup>1</sup> | Amount Borrowed<br>at Time of Maximum<br>Collateral |
|--|-------------------------|-----------------------------|---|
| 1. Current year total general and separate<br>accounts | \$ 12,033,825           | \$ 12,033,825               | \$ —  |
| 2. Current year general account                        | \$ 12,033,825           | \$ 12,033,825               | \$ —  |
| 3. Current year separate accounts                      | \$ —                    | \$ —                        | \$ —  |
| 4. Prior year total general and separate accounts      | \$ 16,566,410           | \$ 16,566,410               | \$ 10,000,000                                       |

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

## (4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2018, 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<br>Accounts |
|--------------------|-------------|-----------------|----------------------|
| Debt               | \$ —        | \$ —            | \$ —                 |
| Funding agreements | —           | —               | —                    |
| Other              | —           | —               | —                    |
| Aggregate total    | <u>\$ —</u> | <u>\$ —</u>     | <u>\$ —</u>          |

c. FHLB of Pittsburgh borrowings subject to prepayment obligations is as follows:

|                    | Does the Company have prepayment obligations under the<br>following arrangements<br>(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.

## NOTES TO FINANCIAL STATEMENTS

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

(1) - (3) No change.

(4) During the three months ended March 31, 2018, the Company declared and recorded and \$600,000,000 dividend distribution payable to its sole shareholder, New York Life.

(5) - (13) No change.

### 14. Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

No change.

#### B. Assessments

(1) No change.

(2) No change.

(3) Long-term care guarantee fund assessments

Not applicable.

#### C. Gain Contingencies

Not applicable.

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

No change.

#### E. Joint and Several Liabilities

Not applicable.

#### F. All Other Contingencies

No change.

### 15. Leases

#### A. Lessee Operating Lease

No change.

#### B. Lessor Leases

Not applicable.

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

No change.

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

#### A. Transfers of Receivables Reported as Sales

Not applicable.

#### B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

#### C. Wash Sales

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

## NOTES TO FINANCIAL STATEMENTS

- (2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended March 31, 2018 and reacquired within 30 days of the sale date are as follows:

| Description     | NAIC Designation | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain/(Loss)         |
|-----------------|------------------|------------------------|-------------------------------|--------------------------------|---------------------|
| Bonds           | NAIC 3           | —                      | \$ —                          | \$ —                           | \$ —                |
| Bonds           | NAIC 4           | 3                      | 789,398                       | 789,448                        | —                   |
| Bonds           | NAIC 5           | —                      | —                             | —                              | —                   |
| Bonds           | NAIC 6           | —                      | —                             | —                              | —                   |
| Preferred Stock | NAIC 3           | 1                      | 27,303                        | 24,646                         | (685)               |
| Preferred Stock | NAIC 4           | —                      | —                             | —                              | —                   |
| Preferred Stock | NAIC 5           | —                      | —                             | —                              | —                   |
| Preferred Stock | NAIC 6           | —                      | —                             | —                              | —                   |
| Common Stock    |                  | 127                    | 16,350,349                    | 16,982,146                     | 1,318,974           |
|                 |                  | <u>131</u>             | <u>\$ 17,167,050</u>          | <u>\$ 17,796,240</u>           | <u>\$ 1,318,289</u> |

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

Not applicable.

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

No change.

**20. Fair Value Measurements**

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

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

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

## NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value as of March 31, 2018:

|   | Quoted Prices<br>in Active<br>Markets for<br>Identical<br>Assets<br>(Level 1) | Significant<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Total            |
|---|---|--|--|------------------|
| a. Assets at fair value                                     |   |  |  |                  |
| 1. Bonds  |   |  |  |                  |
| U.S. corporate  | \$ —  | \$ 9,351,105                                     | \$ —   | \$ 9,351,105     |
| Non-agency commercial mortgage-backed securities            | —   | —  | —  | —                |
| Non-agency residential mortgage-backed securities           | —   | 1,682,494  | —  | 1,682,494        |
| Non-agency asset-backed securities                          | —   | 348,338  | 1,827,078  | 2,175,416        |
| Total bonds   | —   | 11,381,937                                       | 1,827,078  | 13,209,015       |
| 2. Common stocks  | 1,350,411,505   | 6,703,517  | 31,991,881   | 1,389,106,903    |
| 3. Derivative assets  |   |  |  |                  |
| Foreign currency swaps                                      | —   | 101,823,048                                      | —  | 101,823,048      |
| Equity options  | —   | 31,405,967                                       | —  | 31,405,967       |
| Interest rate swaps   | —   | 37,920,673                                       | —  | 37,920,673       |
| Interest rate options                                       | —   | —  | 32,493,766   | 32,493,766       |
| Foreign currency forwards                                   | —   | 4,161,163  | —  | 4,161,163        |
| Futures   | 83,859  | —  | —  | 83,859           |
| Total derivative assets                                     | 83,859  | 175,310,851                                      | 32,493,766   | 207,888,476      |
| 4. Separate accounts assets                                 | 34,370,168,433  | 76,631,279                                       | 167,090,862  | 34,613,890,574   |
| Total assets at fair value                                  | \$35,720,663,797  | \$ 270,027,584                                   | \$ 233,403,587                                     | \$36,224,094,968 |
| b. Liabilities at fair value                                |   |  |  |                  |
| 1. Derivative liabilities                                   |   |  |  |                  |
| Interest rate swaps   | \$ —  | \$ 89,656,518                                    | \$ —   | \$ 89,656,518    |
| Foreign currency swaps                                      | —   | 142,885,954                                      | —  | 142,885,954      |
| Inflation swaps   | —   | —  | —  | —                |
| Foreign currency forwards                                   | —   | 210,809  | —  | 210,809          |
| Futures   | 31,110  | —  | —  | 31,110           |
| Total derivative liabilities                                | 31,110  | 232,753,281                                      | —  | 232,784,391      |
| 2. Separate accounts liabilities - derivatives <sup>1</sup> | —   | 6,480,417  | —  | 6,480,417        |
| Total liabilities at fair value                             | \$ 31,110   | \$ 239,233,698                                   | \$ —   | \$ 239,264,808   |

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2018:

|                                       | Balance at<br>01/01/2018 | Transfers<br>into<br>Level 3 | Transfers<br>out of<br>Level 3 | Total gains<br>or (losses)<br>included in<br>Net Income | Total gains<br>or (losses)<br>included in<br>Surplus | Purchases    | Issuances | Sales           | Settlements | Balance at<br>3/31/2018 |
|---------------------------------------|--------------------------|------------------------------|--------------------------------|---|--|--------------|-----------|-----------------|-------------|-------------------------|
| Non-agency asset-backed securities    | 1,147,440                | —                            | —                              | (1)   | 715,308  | —            | —         | —               | (35,669)    | 1,827,078               |
| Common stocks                         | 32,092,070               | 382,923                      | (3,459,144)                    | (745,054)   | 3,988,892  | —            | —         | (267,806)       | —           | 31,991,881              |
| Interest rate options                 | 3,757,094                | —                            | —                              | (2,331,528)   | 1,805,200  | 29,263,000   | —         | —               | —           | 32,493,766              |
| Separate accounts assets <sup>1</sup> | 184,227,645              | 34,265                       | —                              | 4,227,706   | 6,433  | 2,452,657    | —         | (23,857,844)    | —           | 167,090,862             |
| Total                                 | \$221,224,249            | \$ 417,188                   | \$ (3,459,144)                 | \$ 1,151,123  | \$ 6,515,833   | \$31,715,657 | \$ —      | \$ (24,125,650) | \$ (35,669) | \$ 233,403,587          |

<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 March 31, 2018, 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 totaled \$417,188 primarily relates to a common stock that was measured at amortized cost at the beginning of the period and measured at fair market value at the end of the period. Transfers out of level 3 totaled \$3,459,144 primarily related to

## NOTES TO FINANCIAL STATEMENTS

common stocks that were measured at fair market value at the beginning of the period and measured at amortized cost at the end of the period.

### (3) Determination of fair value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At March 31, 2018, the Company did not have any price challenges on the price it received from third party pricing services on general and separate account securities.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee is comprised of representatives from the Company's Investment Management group, Controller's, Compliance and Security Operations. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

#### Level 1 measurements

##### *Common stocks*

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

##### *Derivatives*

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

##### *Separate accounts assets*

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

#### Level 2 measurements

##### *Bonds*

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

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

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.

##### *Common stocks*

These securities represent investments in mutual funds where NAV may not be readily available or where there may be minor restrictions to redemption.

##### *Derivatives (including separate accounts liabilities – derivatives)*

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives, which are either exchange-traded, or the fair value is priced using broker quotations. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market.

## NOTES TO FINANCIAL STATEMENTS

The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility and other factors. OTC derivatives that trade in liquid markets, where model inputs are observable for substantially the full term, are classified as Level 2.

### *Separate accounts assets*

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

### **Level 3 measurements**

#### *Bonds*

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

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

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

#### *Common stocks*

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

#### *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 March 31, 2018. 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.

|   | <u>Fair Value</u>         | <u>Carrying Amount</u>    | <u>Level 1</u>          | <u>Level 2</u>          | <u>Level 3</u>          | <u>Not Practicable</u> |
|---|---------------------------|---------------------------|-------------------------|-------------------------|-------------------------|------------------------|
| <b>Assets:</b>                                    |                           |                           |                         |                         |                         |                        |
| Bonds   | \$ 85,680,274,105         | \$ 84,782,140,399         | \$ —                    | \$82,402,372,567        | \$ 3,277,901,538        | \$ —                   |
| Preferred stocks                                  | 18,362,590                | 13,413,205                | —                       | 1,671,338               | 16,691,252              | —                      |
| Common stocks                                     | 1,389,106,903             | 1,389,106,903             | 1,350,411,505           | 6,703,517               | 31,991,881              | —                      |
| Mortgage loans                                    | 13,729,969,708            | 13,712,641,317            | —                       | —                       | 13,729,969,708          | —                      |
| Cash, cash equivalents and short-term investments | 1,470,181,503             | 1,470,181,503             | 169,419,421             | 1,300,762,082           | —                       | —                      |
| Derivatives                                       | 220,165,503               | 218,121,803               | 83,859                  | 187,587,878             | 32,493,766              | —                      |
| Derivatives - collateral                          | 93,733,789                | 93,733,789                | —                       | 93,733,789              | —                       | —                      |
| Other invested assets <sup>1</sup>                | 216,025,447               | 191,093,507               | —                       | 86,525,655              | 129,499,792             | —                      |
| Investment income due and accrued                 | 724,182,797               | 724,182,797               | —                       | 724,182,797             | —                       | —                      |
| Separate accounts assets                          | 40,810,770,370            | 40,763,649,149            | 34,394,481,044          | 5,434,703,113           | 981,586,213             | —                      |
| <b>Total assets</b>                               | <b>\$ 144,352,772,715</b> | <b>\$ 143,358,264,372</b> | <b>\$35,914,395,829</b> | <b>\$90,238,242,736</b> | <b>\$18,200,134,150</b> | <b>\$ —</b>            |
| <b>Liabilities:</b>                               |                           |                           |                         |                         |                         |                        |
| <b>Deposit fund contracts:</b>                    |                           |                           |                         |                         |                         |                        |
| Annuities certain                                 | \$ 867,519,048            | \$ 856,265,700            | \$ —                    | \$ —                    | \$ 867,519,048          | \$ —                   |
| Derivatives                                       | 232,868,122               | 232,784,391               | 31,110                  | 232,837,012             | —                       | —                      |
| Derivatives - collateral                          | 55,579,822                | 55,579,822                | —                       | 55,579,822              | —                       | —                      |
| Amounts payable for securities lending            | 675,630,613               | 675,630,613               | —                       | 675,630,613             | —                       | —                      |
| <b>Separate accounts liabilities</b>              |                           |                           |                         |                         |                         |                        |
| - derivatives                                     | 36,410,417                | 36,410,417                | —                       | 36,410,417              | —                       | —                      |
| <b>Total liabilities</b>                          | <b>\$ 1,868,008,022</b>   | <b>\$ 1,856,670,943</b>   | <b>\$ 31,110</b>        | <b>\$ 1,000,457,864</b> | <b>\$ 867,519,048</b>   | <b>\$ —</b>            |

<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 priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

## NOTES TO FINANCIAL STATEMENTS

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

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

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

Included in Bonds is an affiliated bond from MCF with a carrying value of \$1,936,316,052 and a fair value of \$2,053,062,298 at March 31, 2018. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3.

### Preferred and common stocks

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

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

### Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions 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 and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities, 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 that use an income approach, except for derivatives that are exchange-traded, which are valued using a market approach as fair value is based on 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 LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore, classified as Level 3 (refer to Note 5 - Investments, for details on LIHTC investments). The fair value of the investments with debt characteristics is derived using an income valuation approach, which is based on discounted cash flow calculations that may or may not use observable inputs, and therefore these investments are classified as Level 2 or Level 3 depending on the observability of inputs.

### 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.

### Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. The Company had no borrowed money as of March 31, 2018.

### 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.

## NOTES TO FINANCIAL STATEMENTS

### 21. Other Items

#### A. Unusual or Infrequent Items

Not applicable.

#### B. Troubled Debt Restructuring: Debtors

Not applicable.

#### C. Other Disclosures

No change.

#### D. Business Interruption Insurance Recoveries

Not applicable.

#### E. State Transferable and Non-transferable Tax Credits

Not applicable.

#### F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

#### G. Retained Assets

No change.

#### H. Insurance-Linked Securities ("ILS") Contracts

Not applicable.

### 22. Events Subsequent

Effective April 1, 2018, the Company's coinsurance with funds withheld and modified coinsurance agreements with New York Life to cede 90% of a block of inforce life insurance business were terminated and the Company fully recaptured the risks related to the business previously reinsured under the agreements. The Company paid New York Life a recapture fee in the amount of \$20,500,000 pre-tax. The recapture of these reinsurance agreements will not have a material impact to the Company's surplus.

As of May 11, 2018, the date the financial statements were available to be issued, there have been no events, other than that described above, 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.

## NOTES TO FINANCIAL STATEMENTS

**28. Health Care Receivables**

Not applicable.

**29. Participating Policies**

Not applicable.

**30. Premium Deficiency Reserves**

Not applicable.

**31. Reserves for Life Contracts and Annuity Contracts**

No change.

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

No change.

**33. Premium and Annuity Considerations Deferred and Uncollected**

No change.

**34. Separate Accounts**

**A. Separate Accounts Activity**

No change.

**B. General Nature and Characteristics of Separate Accounts Business**

No change.

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

No change.

**35. Loss/Claim Adjustment Expenses**

Not applicable.

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2017
- 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 State Insurance Department
- 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<br>Affiliate Name                     | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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      |
| GoldPoint Partners LLC                  | New York, NY                |          |          |           | YES      |
| NYLIM Service Company LLC               | Jersey City, NJ             |          |          |           | YES      |
| Private Advisors, L.L.C.                | Richmond, VA                |          |          |           | YES      |
| Credit Value Partners, LLC              | Greenwich, CT               |          |          |           | YES      |
| NYL Investors LLC                       | New York, NY                |          |          |           | YES      |
| IndexIQ Advisors LLC                    | Rye Brook, NY               |          |          |           | YES      |
| Madison Capital Funding LLC             | Chicago, IL                 |          |          |           | YES      |
| CHIPC Evergreen General, LLC            | Greenwich, CT               |          |          |           | YES      |
| CHIPC PE General, LLC                   | Greenwich, CT               |          |          |           | YES      |
| CVP IV General LLC                      | Greenwich, CT               |          |          |           | YES      |
| CVP CLO Advisors, LLC                   | Greenwich, CT               |          |          |           | YES      |
| CVP CLO Manager, LLC                    | Greenwich, CT               |          |          |           | YES      |

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes  No   
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes  No
- 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: ..... \$ 14,629,674

**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: ..... \$ 23,301,160  
 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<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 1,874,776,048                                       | \$ 1,936,316,052  |
| 14.22 Preferred Stock .....   | \$   | \$  |
| 14.23 Common Stock .....  | \$   | \$  |
| 14.24 Short-Term Investments .....  | \$   | \$  |
| 14.25 Mortgage Loans on Real Estate .....   | \$   | \$  |
| 14.26 All Other .....   | \$ 794,147,506   | \$ 817,108,198  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 2,668,923,554                                       | \$ 2,753,424,250  |
| 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? ..... Yes  No   
 If no, attach a description with this statement.

**STATEMENT AS OF MARCH 31, 2018 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 .....                   | \$ ..... 684,746,618 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... | \$ ..... 684,047,621 |
| 16.3 Total payable for securities lending reported on the liability page .....                                       | \$ ..... 675,630,613 |

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

| 1<br>Name of Custodian(s)               | 2<br>Custodian Address   |
|---|--|
| JPMorgan Chase .....                    | 4 MetroTech Center, 4th Fl., Brooklyn, NY 11245 .....          |
| The Bank of New York Mellon .....       | 225 Liberty Street, 22nd Fl., New York, NY 10286 .....         |
| The Nothern Trust Company .....         | 50 S LaSalle Street, 2nd Fl., Chicago, IL 60603 .....          |
| RBC Dexia Investor Services Trust ..... | 155 Wellington Street West, 3rd Fl., Toronto, ON M5V 3L3 ..... |

- 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

| 1<br>Name of Firm or Individual                      | 2<br>Affiliation |
|--|------------------|
| NYL Investors LLC .....                              | A .....          |
| Madison Capital Funding LLC .....                    | A .....          |
| MacKay Shields LLC .....                             | A .....          |
| Goldpoint Partners LLC .....                         | A .....          |
| Ausbil Investment Management Limited .....           | A .....          |
| Guggenheim Partners Investment Management, LLC ..... | U .....          |
| New York Life Investment Management LLC .....        | A .....          |
| Credit Value Partners, LP .....                      | A .....          |
| Cushing Asset Management .....                       | U .....          |

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

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

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual                      | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|--|------------------------------------|----------------------|--|
| 169553 .....                                | NYL Investors LLC .....                              | n/a .....                          | SEC .....            | DS .....   |
| 158808 .....                                | Madison Capital Funding LLC .....                    | n/a .....                          | SEC .....            | NO .....   |
| 107717 .....                                | MacKay Shields LLC .....                             | 549300Y7LLC0FU7R8H16 .....         | SEC .....            | NO .....   |
| 116776 .....                                | Goldpoint Partners LLC .....                         | n/a .....                          | SEC .....            | DS .....   |
| n/a .....                                   | Ausbil Investment Management Limited .....           | n/a .....                          | ASIC .....           | DS .....   |
| 137432 .....                                | Guggenheim Partners Investment Management, LLC ..... | 549300XWQLVNUK615E79 .....         | SEC .....            | NO .....   |
| 109591 .....                                | New York Life Investment Management LLC .....        | 1GJ1X7QLRC5K7CY9GE11 .....         | SEC .....            | NO .....   |
| 154625 .....                                | Credit Value Partners, LP .....                      | PH9L08JDKW4453VQ1706 .....         | SEC .....            | DS .....   |
| 131517 .....                                | Cushing Asset Management .....                       | 549300J4XZOND2340P82 .....         | SEC .....            | NO .....   |

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

- 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: 3
- Filings that have been submitted but not yet rated by the SVO: 24

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

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

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

STATEMENT AS OF MARCH 31, 2018 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:  | Amount           |                       |
| <b>1.1 Long-Term Mortgages In Good Standing</b>   |                  |                       |
| 1.11 Farm Mortgages .....   | \$ .....         |                       |
| 1.12 Residential Mortgages .....  | \$ .....         | 27,814,211            |
| 1.13 Commercial Mortgages .....   | \$ .....         | 13,681,831,594        |
| 1.14 Total Mortgages in Good Standing .....   | \$ .....         | <u>13,709,645,805</u> |
| <b>1.2 Long-Term Mortgages In Good Standing with Restructured Terms</b>   |                  |                       |
| 1.21 Total Mortgages in Good Standing with Restructured Terms .....   | \$ .....         |                       |
| <b>1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months</b>   |                  |                       |
| 1.31 Farm Mortgages .....   | \$ .....         |                       |
| 1.32 Residential Mortgages .....  | \$ .....         |                       |
| 1.33 Commercial Mortgages .....   | \$ .....         |                       |
| 1.34 Total Mortgages with Interest Overdue more than Three Months .....   | \$ .....         |                       |
| <b>1.4 Long-Term Mortgage Loans in Process of Foreclosure</b>   |                  |                       |
| 1.41 Farm Mortgages .....   | \$ .....         |                       |
| 1.42 Residential Mortgages .....  | \$ .....         | 2,995,512             |
| 1.43 Commercial Mortgages .....   | \$ .....         |                       |
| 1.44 Total Mortgages in Process of Foreclosure .....  | \$ .....         | <u>2,995,512</u>      |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....  | \$ .....         | <u>13,712,641,317</u> |
| <b>1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter</b>   |                  |                       |
| 1.61 Farm Mortgages .....   | \$ .....         |                       |
| 1.62 Residential Mortgages .....  | \$ .....         |                       |
| 1.63 Commercial Mortgages .....   | \$ .....         |                       |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate .....  | \$ .....         |                       |
| <b>2. Operating Percentages:</b>  |                  |                       |
| 2.1 A&H loss percent .....  |                  | %                     |
| 2.2 A&H cost containment percent .....  |                  | %                     |
| 2.3 A&H expense percent excluding cost containment expenses .....   |                  | %                     |
| 3.1 Do you act as a custodian for health savings accounts? .....  | Yes [ ] No [ X ] |                       |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....  | \$ .....         |                       |
| 3.3 Do you act as an administrator for health savings accounts? .....   | Yes [ ] No [ X ] |                       |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date .....   | \$ .....         |                       |
| 4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....   | Yes [ X ] No [ ] |                       |
| 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... | Yes [ ] No [ ]   |                       |

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Effective<br>Date | 4<br>Name of Reinsurer | 5<br>Domiciliary<br>Jurisdiction | 6<br>Type of<br>Reinsurance<br>Ceded | 7<br>Type of Reinsurer | 8<br>Certified<br>Reinsurer<br>Rating<br>(1 through 6) | 9<br>Effective<br>Date of<br>Certified<br>Reinsurer<br>Rating |
|------------------------------|-------------------|------------------------|------------------------|----------------------------------|--------------------------------------|------------------------|--|---|
| <b>NONE</b>                  |                   |                        |                        |                                  |                                      |                        |  |   |

**STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| 1  | Direct Business Only |                         |                        |               |   |               |   |
|--|----------------------|-------------------------|------------------------|---------------|---|---------------|---|
|  | 2                    | 3                       | 4                      | 5             | 6 | 7             |   |
| Life Contracts   |                      |                         |                        |               |   |               | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees |
| States, Etc.   | Active Status (a)    | Life Insurance Premiums | Annuity Considerations |               |   |               |   |
| 1. Alabama   | AL                   | L                       | 5,733,335              | 39,457,712    |   | 45,191,047    | 217,941   |
| 2. Alaska  | AK                   | L                       | 1,339,673              | 15,498,915    |   | 16,838,588    | 99,750  |
| 3. Arizona   | AZ                   | L                       | 4,925,825              | 62,571,075    |   | 67,496,900    | 411,076   |
| 4. Arkansas  | AR                   | L                       | 3,450,565              | 10,135,229    |   | 13,585,794    | 223,055   |
| 5. California  | CA                   | L                       | 59,873,927             | 396,496,496   |   | 456,370,423   | 9,294,546   |
| 6. Colorado  | CO                   | L                       | 4,583,543              | 69,919,064    |   | 74,502,607    | 967,879   |
| 7. Connecticut   | CT                   | L                       | 5,300,175              | 48,325,538    |   | 53,625,713    | 858,563   |
| 8. Delaware  | DE                   | L                       | 1,717,344              | 12,649,955    |   | 14,367,299    | 443,210   |
| 9. District of Columbia  | DC                   | L                       | 1,151,859              | 4,147,183     |   | 5,299,042     | 24,750  |
| 10. Florida  | FL                   | L                       | 32,210,487             | 212,573,607   |   | 244,784,094   | 3,483,467   |
| 11. Georgia  | GA                   | L                       | 6,746,376              | 46,524,179    |   | 53,270,555    | 838,698   |
| 12. Hawaii   | HI                   | L                       | 1,444,656              | 25,959,619    |   | 27,404,275    | 355,328   |
| 13. Idaho  | ID                   | L                       | 619,308                | 15,809,836    |   | 16,429,144    | 34,570  |
| 14. Illinois   | IL                   | L                       | 12,758,484             | 91,950,034    |   | 104,708,518   | 3,426,900   |
| 15. Indiana  | IN                   | L                       | 4,905,029              | 34,868,816    |   | 39,773,845    | 463,669   |
| 16. Iowa   | IA                   | L                       | 4,147,120              | 31,620,782    |   | 35,767,902    | 853,355   |
| 17. Kansas   | KS                   | L                       | 6,174,210              | 24,813,002    |   | 30,987,212    | 413,143   |
| 18. Kentucky   | KY                   | L                       | 2,783,892              | 27,394,493    |   | 30,178,385    | 23,092  |
| 19. Louisiana  | LA                   | L                       | 15,319,598             | 45,923,962    |   | 61,243,560    | 590,523   |
| 20. Maine  | ME                   | L                       | 599,238                | 19,481,966    |   | 20,081,204    | 324,962   |
| 21. Maryland   | MD                   | L                       | 8,635,219              | 72,786,395    |   | 81,421,614    | 2,443,288   |
| 22. Massachusetts  | MA                   | L                       | 13,462,849             | 164,280,496   |   | 177,743,345   | 1,364,459   |
| 23. Michigan   | MI                   | L                       | 8,849,214              | 89,345,921    |   | 98,195,135    | 872,493   |
| 24. Minnesota  | MN                   | L                       | 18,180,152             | 51,887,876    |   | 70,068,028    | 786,985   |
| 25. Mississippi  | MS                   | L                       | 3,527,108              | 17,589,341    |   | 21,116,449    | 642,347   |
| 26. Missouri   | MO                   | L                       | 4,728,138              | 60,479,687    |   | 65,207,825    | 2,147,945   |
| 27. Montana  | MT                   | L                       | 1,458,242              | 9,322,191     |   | 10,780,433    | 358,678   |
| 28. Nebraska   | NE                   | L                       | 1,736,113              | 15,459,200    |   | 17,195,313    | 403,971   |
| 29. Nevada   | NV                   | L                       | 2,298,130              | 14,257,442    |   | 16,555,572    | 162,750   |
| 30. New Hampshire  | NH                   | L                       | 1,979,750              | 23,197,722    |   | 25,177,472    | 268,618   |
| 31. New Jersey   | NJ                   | L                       | 14,317,623             | 147,552,598   |   | 161,870,221   | 3,493,776   |
| 32. New Mexico   | NM                   | L                       | 1,665,957              | 19,162,655    |   | 20,828,612    | 364,349   |
| 33. New York   | NY                   | L                       | 51,131,702             | 266,576,689   |   | 317,708,391   | 5,285,548   |
| 34. North Carolina   | NC                   | L                       | 5,717,839              | 100,184,753   |   | 105,902,592   | 1,560,865   |
| 35. North Dakota   | ND                   | L                       | 1,329,314              | 5,681,891     |   | 7,011,205     |   |
| 36. Ohio   | OH                   | L                       | 11,255,354             | 121,038,911   |   | 132,294,265   | 3,027,708   |
| 37. Oklahoma   | OK                   | L                       | 14,466,075             | 22,996,947    |   | 37,463,022    | 128,151   |
| 38. Oregon   | OR                   | L                       | 3,186,737              | 32,085,989    |   | 35,271,826    | 1,468,558   |
| 39. Pennsylvania   | PA                   | L                       | 10,065,619             | 149,428,507   |   | 159,494,126   | 3,455,566   |
| 40. Rhode Island   | RI                   | L                       | 1,174,806              | 16,307,936    |   | 17,482,742    | 216,470   |
| 41. South Carolina   | SC                   | L                       | 3,906,148              | 42,740,274    |   | 46,646,422    | 718,894   |
| 42. South Dakota   | SD                   | L                       | 4,683,334              | 13,163,236    |   | 17,846,570    | 143,915   |
| 43. Tennessee  | TN                   | L                       | 4,274,247              | 47,928,558    |   | 52,202,805    | 3,887,247   |
| 44. Texas  | TX                   | L                       | 44,201,000             | 228,707,464   |   | 272,908,464   | 4,091,112   |
| 45. Utah   | UT                   | L                       | 3,655,134              | 19,531,621    |   | 23,186,755    | 420,168   |
| 46. Vermont  | VT                   | L                       | 1,058,357              | 7,765,341     |   | 8,823,698     | 146,342   |
| 47. Virginia   | VA                   | L                       | 13,154,946             | 80,003,186    |   | 93,158,132    | 1,748,630   |
| 48. Washington   | WA                   | L                       | 9,368,031              | 112,332,266   |   | 121,700,297   | 813,576   |
| 49. West Virginia  | WV                   | L                       | 960,525                | 9,404,896     |   | 10,365,421    | 122,274   |
| 50. Wisconsin  | WI                   | L                       | 7,884,791              | 33,975,526    |   | 41,860,317    | 167,099   |
| 51. Wyoming  | WY                   | L                       | 807,619                | 8,441,549     |   | 9,249,168     | 190,393   |
| 52. American Samoa   | AS                   | N                       |                        |               |   |               |   |
| 53. Guam   | GU                   | L                       | 4,236                  |               |   | 4,236         |   |
| 54. Puerto Rico  | PR                   | N                       | 77,944                 | 519,674       |   | 597,618       |   |
| 55. U.S. Virgin Islands  | VI                   | L                       | 9,550                  | 4,000         |   | 13,550        |   |
| 56. Northern Mariana Islands   | MP                   | N                       |                        |               |   |               |   |
| 57. Canada   | CAN                  | N                       | 511,653                |               |   | 511,653       |   |
| 58. Aggregate Other Aliens   | OT                   | XXX                     | 1,197,173              | 350,408       |   | 1,547,581     |   |
| 59. Subtotal   | XXX                  |                         | 450,705,273            | 3,240,611,709 |   | 3,691,316,982 | 64,250,652  |
| 90. Reporting entity contributions for employee benefits plans                             | XXX                  |                         |                        |               |   |               |   |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities               | XXX                  |                         |                        |               |   |               |   |
| 92. Dividends or refunds applied to shorten endowment or premium paying period             | XXX                  |                         |                        |               |   |               |   |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX                  | 15,639                  |                        | 1,573         |   | 17,212        |   |
| 94. Aggregate or other amounts not allocable by State                                      | XXX                  | 53,200                  |                        |               |   | 53,200        |   |
| 95. Totals (Direct Business)   | XXX                  | 450,774,112             |                        | 3,240,613,282 |   | 3,691,387,394 | 64,250,652  |
| 96. Plus Reinsurance Assumed   | XXX                  | 1,166,704               |                        |               |   | 1,166,704     |   |
| 97. Totals (All Business)  | XXX                  | 451,940,816             |                        | 3,240,613,282 |   | 3,692,554,098 | 64,250,652  |
| 98. Less Reinsurance Ceded   | XXX                  | 188,692,091             |                        |               |   | 188,692,091   |   |
| 99. Totals (All Business) less Reinsurance Ceded   | XXX                  | 263,248,725             |                        | 3,240,613,282 |   | 3,503,862,007 | 64,250,652  |
| <b>DETAILS OF WRITE-INS</b>  |                      |                         |                        |               |   |               |   |
| 58001. ZZZ other alien   | XXX                  | 1,197,173               |                        | 350,408       |   | 1,547,581     |   |
| 58002.   | XXX                  |                         |                        |               |   |               |   |
| 58003.   | XXX                  |                         |                        |               |   |               |   |
| 58998. Summary of remaining write-ins for Line 58 from overflow page                       | XXX                  |                         |                        |               |   |               |   |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)                        | XXX                  | 1,197,173               |                        | 350,408       |   | 1,547,581     |   |
| 9401. Parent company contribution for employee benefit plans                               | XXX                  | 53,200                  |                        |               |   | 53,200        |   |
| 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                  | 53,200                  |                        |               |   | 53,200        |   |

(a) Active Status Counts:

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

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or 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) (91596) (DE)  
 NYLIFE Insurance Company of Arizona (81353) (AZ)  
 New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)  
 NYLIFE LLC (See page 12.2 for entity's org chart) (DE)  
 New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)  
 NYLife Real Estate Holdings LLC (See page 12.8 for entity's org chart) (DE)  
 NYL Real Assets LLC (DE)  
 NYL Emerging Manager LLC (DE)  
 NYL Wind Investments LLC (DE)  
 NYL Investors LLC (See page 12.3 for entity's org chart) (DE)  
 NYLIC HKP Member LLC (DE)  
 Madison Capital Funding LLC (DE)  
     MCF Co-Investment GP LLC (DE)  
         MCF Co-Investment GP LP (DE)  
             Madison Capital Funding Co-Investment Fund LP (DE)  
     Madison Avenue Loan Fund GP LLC (DE)  
         Madison Avenue Loan Fund LP (DE)  
     MCF KB Fund LLC (DE)  
     MCF Fund I LLC (DE)  
     Ironshore Investment BL I Ltd. (BMU)  
     MCF CLO IV LLC (DE)  
     MCF CLO V LLC (DE)  
     MCF CLO VI LLC (DE)  
     MCF CLO VII LLC (DE)  
     Montpelier Carry Parent, LLC (DE)  
         Montpelier Carry, LLC (DE)  
     Montpelier GP, LLC (DE)  
         Montpelier Fund, L.P. (DE)  
     MCF Mezzanine Carry I LLC (DE)  
     MCF Mezzanine Fund I LLC (DE)  
     Warwick Seller Representative, LLC (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)  
 NYLIM Jacob Ballas India Holdings IV (MUS)  
 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)  
 Flatiron CLO 2013-1 Ltd. (CYM)  
 Flatiron CLO 2014-1 Ltd. (CYM)  
 Flatiron CLO 2015-1 Ltd (CYM)  
 Flatiron CLO 17 Ltd. (CYM)  
 Flatiron CLO 18 Ltd. (CYM)  
 Flatiron CLO 18 Funding Ltd. (CYM)  
 Stratford CDO 2001-1 Ltd. (CYM)  
 Silverado CLO 2006-II Limited (CYM)  
     Silverado CLO 2006-II Equity Holdings LLC, Series A (CYM)  
 Silver Spring, LLC (DE)  
     Silver Spring Associates, L.P. (PA)  
 SCP 2005-C21-002 LLC (DE)  
 SCP 2005-C21-003 LLC (DE)  
 SCP 2005-C21-006 LLC (DE)  
 SCP 2005-C21-007-LLC (DE)  
 SCP 2005-C21-008 LLC (DE)  
 SCP 2005-C21-009 LLC (DE)  
 SCP 2005-C21-017 LLC (DE)  
 SCP 2005-C21-018 LLC (DE)  
 SCP 2005-C21-021 LLC (DE)  
 SCP 2005-C21-025 LLC (DE)  
 SCP 2005-C21-031 LLC (DE)  
 SCP 2005-C21-036 LLC (DE)  
 SCP 2005-C21-041 LLC (DE)  
 SCP 2005-C21-043 LLC (DE)  
 SCP 2005-C21-044 LLC (DE)  
 SCP 2005-C21-048 LLC (DE)  
 SCP 2005-C21-061 LLC (DE)  
 SCP 2005-C21-063 LLC (DE)  
 SCP 2005-C21-067 LLC (DE)  
 SCP 2005-C21-069 LLC (DE)  
 SCP 2005-C21-070 LLC (DE)  
 NYMH-Ennis GP, LLC (DE)  
     NYMH-Ennis, L.P. (TX)  
 NYMH-Freeport GP, LLC (DE)  
     NYMH-Freeport, L.P. (TX)  
 NYMH-Houston GP, LLC (DE)  
     NYMH-Houston, L.P. (TX)  
 NYMH-Plano GP, LLC (DE)  
     NYMH-Plano, L.P. (TX)  
 NYMH-San Antonio GP, LLC (DE)  
     NYMH-San Antonio, L.P. (TX)  
 NYMH-Stephenville GP, LLC (DE)  
     NYMH-Stephenville, L.P. (TX)  
 NYMH-Taylor GP, LLC (DE)  
     NYMH-Taylor, L.P. (TX)

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

### PART 1 - ORGANIZATIONAL CHART

#### New York Life Insurance Company (Parent) (continued)

NYMH Attleboro MA, LLC (DE)  
 NYMH-Farmingdale, NY, LLC (DE)  
 NYLMDC-King of Prussia GP, LLC (DE)  
     NYLMDC-King of Prussia Realty, LP (DE)  
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)  
     NJ 663 E. CRESCENT AVE LLC (DE)  
     NJ 1881 ROUTE 46 LLC (DE)  
     PA 180 KOST RD LLC (DE)  
 2017 CT REO HOLDINGS LLC (DE)  
     CT 611 W. JOHNSON AVE LLC (DE)  
     CT 550 RESEARCH PKWY LLC (DE)  
     CT 160 CORPORATE COURT LLC (DE)  
 Cortlandt Town Center LLC (DE)  
 REEP-IND 10 WEST AZ LLC (DE)  
 REEP-IND Aegean MA LLC (DE)  
 REEP-IND CHINO CA LLC (DE)  
 REEP-IND FREEDOM MA LLC (DE)  
 REEP-IND Fridley MN LLC (MN)  
 REEP-IND Green Oaks IL LLC (DE)  
 REEP-IND Kent LLC (DE)  
 REEP-IND LYMAN MA LLC (DE)  
 REEP-IND RTG NC LLC (DE)  
 REEP-MF 960 East Paces Ferry GA LLC (DE)  
 REEP-MF 960 EPF Opco GA LLC (DE)  
 REEP-MF Issaquah WA LLC (DE)  
 REEP-MF Mount Vernon GA LLC (DE)  
 REEP-MF Mount Laurel NJ LLC (DE)  
 REEP-MF Verde NC LLC (DE)  
 REEP-MF Wallingford WA LLC (DE)  
 REEP-OFC Bellevue WA LLC (DE)  
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)  
 REEP-OFC ONE WATER RIDGE NC LLC (DE)  
 REEP-OFC TWO WATER RIDGE NC LLC (DE)  
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)  
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)  
 REEP-OFC SIX WATER RIDGE NC LLC (DE)  
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)  
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)  
 REEP-OFC NINE WATER RIDGE NC LLC (DE)  
 REEP-OFC TEN WATER RIDGE NC LLC (DE)  
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)  
 REEP-MF FOUNTAIN PLACE MN LLC (DE)  
     REEP-MF FOUNTAIN PLACE LLC (DE)  
 REEP-OFC 2300 Empire CA LLC (DE)  
 REEP-IND 10 WEST II AZ LLC (DE)  
 REEP-RTL Flemington NJ LLC (DE)  
 REEP-RTL Mill Creek NJ LLC (DE)  
 REEP-MF Evanston IL LLC (DE)

PTC Acquisitions, LLC (DE)  
 Martingale Road LLC (DE)  
 New York Life Funding (CYM)  
 New York Life Global Funding (DE)  
 NYL Equipment Issuance Trust (DE)  
 NYL Equipment Issuance Trust 2014-2 (DE)  
 Government Energy Savings Trust 2003-A (NY)  
 UFI-NOR Federal Receivables Trust, Series 2009B (NY)  
 JREP Fund Holdings I, L.P. (CYM)  
 Jaguar Real Estate Partners L.P. (CYM)  
 NYLIFE Office Holdings Member LLC (DE)  
     NYLIFE Office Holdings LLC (DE)  
         NYLIFE Office Holdings REIT LLC (DE)  
             REEP-OFC DRAKES LANDING CA LLC (DE)  
             REEP-OFC CORPORATE POINTE CA LLC (DE)  
             REEP-OFC VON KARMAN CA LLC (DE)  
             REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)  
             REEP-OFC 525 N Tryon NC LLC (DE)  
                 525 Charlotte Office LLC (DE)  
     NYLIFE Office Holdings Acquisition REIT LLC (DE)  
         REEP-OFC Westory DC 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)  
Ausbil Dividend Income Fund (AUS)  
Ausbil Active Sustainable Equity Fund (AUS)

**New York Life Enterprises LLC**

SEAF Sichuan SME Investment Fund LLC (DE)  
New York Life International Holdings Limited (MUS)  
MAX Ventures and Industries Limited (IND)  
NYL Cayman Holdings Ltd. (CYM)  
NYL Worldwide Capital Investments LLC (DE)  
Seguros Monterrey New York Life, S.A. de C.V. (MEX)  
Administradora de Conductos SMNYL, S.A. de C.V. (MEX)  
Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)  
Inmobiliaria SMNYL, S.A. de C.V. (MEX)

**NYLIFE LLC**

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

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

### PART 1 - ORGANIZATIONAL CHART

#### NYL Investors LLC

NYL Investors (U.K.) Limited (GBR)  
 NYL Investors REIT Manager LLC (DE)  
 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 Norris Canyon CA LL (DE)  
             MNCVAD-CP Norris Canyon LLC (DE)  
         MNCVAD-IND Petaluma CA LLC (DE)  
         MNCVAD-OFC 2665 NORTH FIRST CA LLC (DE)  
             MNCVAD-SEAGATE 2665 NORTH FIRST 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)  
 NYL Investors NCVAD II GP, LLC (DE)  
     McMorgan Northern California Value Add/Development Fund II, LP (DE)  
         MNCVAD II-MF HENLEY CA LLC (DE)  
             MNCVAD II-SP HENLEY JV LLC (DE)  
                 MNCVAD II-SP HENLEY OWNER LLC (DE)  
         MNCVAD II-OFC 770 L Street CA LLC (DE)  
 Madison Core Property Fund LLC (DE)  
     MIREF 1500 Quail, LLC (DE)  
     MIREF Mill Creek, LLC (DE)  
     MIREF Gateway, LLC (DE)  
     MIREF Delta Court, LLC (DE)  
     MIREF Fremont Distribution Center, LLC (DE)  
     MIREF Century, LLC (DE)  
     MIREF Saddle River LLC (DE)  
     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)  
         Barton's Lodge Apartments, LLC (DE)  
     MIREF Marketpointe, LLC (DE)  
     MIREF 101 East Crossroads, LLC (DE)  
         101 East Crossroads, LLC (DE)  
     MIREF Chain Bridge, LLC (DE)  
         1991 Chain Bridge Road, LLC (DE)  
     MIREF Hawthorne, LLC (DE)  
     MIREF Auburn 277, LLC (DE)  
     MIREF Sumner North, LLC (DE)  
     MIREF Wellington, LLC (DE)  
     MIREF Warner Center, LLC (DE)  
     MADISON-IND Valley Business Park CA LLC (DE)

MADISON-MF Duluth GA LLC (DE)  
 MADISON-OFC Centerstone I CA LLC (DE)  
 MADISON-OFC Centerstone III CA LLC (DE)  
 MADISON-MOB Centerstone IV CA LLC (DE)  
 MADISON-OFC Centerpoint Plaza CA LLC (DE)  
 MADISON-IND Logistics NC LLC (DE)  
     MCPF-LRC Logistics LLC (DE)  
 MADISON-MF Desert Mirage AZ LLC (DE)  
 MADISON-OFC One Main Place OR LLC (DE)  
 MADISON-IND Fenton MO LLC (DE)  
 MADISON-IND Hitzert Roadway MO LLC (DE)  
 MADISON-MF Hoyt OR LLC (DE)  
 MADISON-RTL Clifton Heights PA LLC (DE)  
 MADISON-IND Locust CA LLC (DE)  
 MADISON-OFC Weston Pointe FL LLC (DE)  
 MADISON-MF Henderson NV LLC (DE)  
     MCPF-SP Henderson LLC (DE)  
         MADISON-SP Henderson LLC (DE)  
 MADISON-IND VISTA LOGISTICS OR LLC (DE)  
     MADISON-SPECHT VISTA LOGISTICS LLC (DE)  
 MADISON-MF MCCADDEN CA LLC (DE)  
 MADISON-OFC 1201 WEST IL LLC (DE)  
     MADISON-MCCAFFERY 1201 WEST IL LLC (DE)  
 MADISON-MF CRESTONE CA 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

New York Life Investment Management Asia Limited (CYM)  
Institutional Capital LLC (DE)

MacKay Shields LLC (DE)

MacKay Shields Core Plus Opportunities Fund GP LLC (DE)  
MacKay Shields Core Plus / Opportunities Fund LP (DE)

MacKay Municipal Managers Opportunities GP LLC (DE)  
MacKay Municipal Opportunities Master Fund, L.P. (DE)  
MacKay Municipal Opportunities Fund, L.P. (DE)

MacKay Municipal Managers Credit Opportunities GP, LLC (DE)  
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)

MacKay Municipal Credit Opportunities Fund, L.P. (DE)  
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)

MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (DE)  
MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)

MacKay Municipal Short Term Opportunities Fund GP LLC (DE)  
MacKay Municipal Short Term Opportunities Fund LP (DE)

Plainview Funds plc (IRL)

Plainview Funds plc - MacKay Shields 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)  
Plainview Funds plc - MacKay Shields High Yield Crossover Portfolio (IRL)  
MacKay Shields Statutory Trust – High Yield Bond Series (CT)

MacKay Shields High Yield Active Core Fund GP LLC (DE)  
MacKay Shields High Yield Active Core Fund LP (DE)

MacKay Shields Credit Strategy Fund Ltd (CYM)  
MacKay Shields Credit Strategy Partners LP (DE)

MacKay Shields General Partner (L/S) LLC (DE)  
MacKay Shields Long/Short Fund LP (DE)

MacKay Shields Long/Short Fund (Master) LP (DE)

MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)

MacKay Shields Core Fixed Income Fund GP LLC (DE)  
MacKay Shields Core Fixed Income Fund LP (DE)

MacKay Shields Select High Yield Bond Fund GP LLC (DE)  
MacKay Shields Select High Yield Bond Fund LP (DE)

MacKay Shields High Yield Crossover Fund LP (DE)

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 Funds, L.P. (DE)

MacKay Puerto Rico Opportunities Feeder Fund, L.P. (CYM)

MacKay Municipal Managers California Opportunities GP LLC (DE)

MacKay Municipal Managers California Opportunities Fund, L.P. (DE)

MacKay Municipal New York Opportunities GP LLC (DE)

MacKay Municipal New York Opportunities Fund, L.P. (DE)

MacKay Municipal Opportunity HL Fund, L.P. (DE)

MacKay Municipal Capital Trading GP LLC (DE)

MacKay Municipal Capital Trading Master Fund, L.P (DE)

MacKay Municipal Capital Trading Fund, L.P. (DE)

MacKay Municipal Managers Strategic Opportunities GP LLC (DE)

MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)

MacKay Shields US Equity Market Neutral Fund GP LLC (DE)

MacKay Cornerstone US Equity Market Neutral Fund LP (DE)

MacKay Shields Intermediate Bond Fund GP LLC (DE)

MacKay Shields Intermediate Bond Fund LP (DE)

Cornerstone Capital Management Holdings LLC (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)

GoldPoint Partners LLC (DE)

New York Life Capital Partners, L.L.C. (DE)

New York Life Capital Partners, L.P. (DE)

New York Life Capital Partners II, L.L.C. (DE)

New York Life Capital Partners II, LP (DE)

New York Life Capital Partners III GenPar GP, LLC (DE)

New York Life Capital Partners III GenPar, L.P. (DE)

New York Life Capital Partners III, L.P. (DE)

New York Life Capital Partners III-A, L.P. (DE)

New York Life Capital Partners IV GenPar GP, LLC (DE)

New York Life Capital Partners IV GenPar, L.P. (DE)

New York Life Capital Partners IV, L.P. (DE)

New York Life Capital Partners IV-A, L.P. (DE)

GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)

GoldPoint Mezzanine Partners IV GenPar, LP (DE)

GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)

GoldPoint Mezzanine Partners IV, LP (DE)

GPP Mezzanine Blocker Holdco A, LP (DE)

GPP Mezzanine Blocker Holdco Preferred A, LP (DE)

GPP Mezzanine Blocker A, LP (DE)

GPP Mezzanine Blocker Holdco B, LP (DE)

GPP Mezzanine Blocker B, LP (DE)

GPP Mezzanine Blocker Holdco C, LP (DE)

GPP Mezzanine Blocker C, LP (DE)

GPP Mezzanine Blocker Holdco D, LP (DE)

GPP Mezzanine Blocker D, LP (DE)

GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)

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

GoldPoint Partners Co-Investment V GenPar, L.P. (DE)

GoldPoint Partners Co-Investment Fund A, LP (DE)

GoldPoint Partners Co-Investment V, LP (DE)

GoldPoint Partners Co-Investment V ECI Blocker Holdco B, LP (DE)

GoldPoint Partners Co-Investment V ECI Blocker B, LP (DE)

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

### PART 1 - ORGANIZATIONAL CHART

#### New York Life Investment Management Holdings LLC (continued)

|  |   |
|--|---|
| <ul style="list-style-type: none"> <li>GoldPoint Partners Co-Investment V ECI Blocker Holdco C, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker C, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker D, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker Holdco E, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker E, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker F, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker Holdco G, LP (DE)</li> <li>GoldPoint Partners Co-Investment V ECI Blocker G, LP (DE)</li> <li>GoldPoint Partners Select Manager III GenPar GP, LLC (DE)</li> <li>GoldPoint Partners Select Manager III GenPar, L.P. (CYM)</li> <li>GoldPoint Partners Select Manager Fund III, L.P. (CYM)</li> <li>GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)</li> <li>GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)</li> <li>GoldPoint Partners Select Manager IV GenPar, L.P. (DE)</li> <li>GoldPoint Partners Select Manager Fund IV, L.P. (DE)</li> <li>GoldPoint Partners Canada III GenPar Inc (CAN)</li> <li>GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)</li> <li>GoldPoint Partners Canada IV GenPar Inc. (CAN)</li> <li>GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)</li> <li>GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)</li> <li>GoldPoint Partners Co-Investment VI GenPar, LP (DE)</li> <li>GoldPoint Partners Co-Investment VI, LP (DE)</li> <li>GPP VI – ECI Aggregator LP (DE)</li> <li>GPP VI Blocker A LLC (DE)</li> <li>GoldPoint Private Credit GenPar GP, LLC (DE)</li> <li>GoldPoint Private Credit Fund, LP (DE)</li> <li>NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)</li> <li>NYLCAP 2010 Co-Invest GenPar L.P. (DE)</li> <li>NYLCAP 2010 Co-Invest L.P. (DE)</li> <li>NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)</li> <li>NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)</li> <li>NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P. (DE)</li> <li>NYLCAP 2010 Co-Invest ECI Blocker E L.P. (DE)</li> <li>NYLCAP 2010 Co-Invest ECI Blocker F L.P. (DE)</li> <li>NYLCAP Canada GenPar, Inc. (CAN)</li> <li>NYLCAP Select Manager Canada Fund, LP (CAN)</li> <li>NYLCAP Canada II GenPar, Inc. (CAN)</li> <li>NYLCAP Select Manager Canada Fund II, L.P. (CAN)</li> <li>NYLIM Mezzanine GenPar GP, LLC (DE)</li> <li>NYLIM Mezzanine GenPar, LP (DE)</li> <li>New York Life Investment Management Mezzanine Partners, LP (DE)</li> <li>NYLIM Mezzanine Partners Parallel Fund, LP (DE)</li> <li>NYLIM Mezzanine Partners II GenPar GP, LLC (DE)</li> <li>NYLIM Mezzanine Offshore Partners II, LP (CYM)</li> <li>NYLIM Mezzanine Partners II GenPar, LP (DE)</li> <li>New York Life Investment Management Mezzanine Partners II, LP (DE)</li> </ul> | <ul style="list-style-type: none"> <li>NYLIM Mezzanine Partners II Parallel Fund, LP (DE)</li> <li>NYLIM Mezzanine II Parallel Luxco S.á.r.l. (LUX)</li> <li>Voice Holdco Ltd. (CAN)</li> <li>NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)</li> <li>NYLCAP Mezzanine Partners III GenPar, LP (DE)</li> <li>NYLCAP Mezzanine Partners III-K, LP (DE)</li> <li>NYLCAP Mezzanine Partners III, LP (DE)</li> <li>NYLCAP Mezzanine Partners III Parallel Fund, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker A, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco C, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker C, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco D, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker D, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco E, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco F, LP (DE)</li> <li>NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker F, LP (DE)</li> <li>NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)</li> <li>NYLCAP Select Manager GenPar GP, LLC (DE)</li> <li>NYLCAP Select Manager GenPar, LP (DE)</li> <li>NYLCAP Select Manager Fund, LP (DE)</li> <li>NYLCAP Select Manager Cayman Fund, LP (CYM)</li> <li>NYLCAP Select Manager II GenPar GP, LLC (DE)</li> <li>NYLCAP Select Manager II GenPar GP, L.P. (CYM)</li> <li>NYLCAP Select Manager Fund II, L.P. (CYM)</li> <li>NYLCAP India Funding LLC (DE)</li> <li>NYLIM-JB Asset Management Co., LLC (MUS)</li> <li>New York Life Investment Management India Fund II, LLC (MUS)</li> <li>New York Life Investment Management India Fund (FVCI) II, LLC (MUS)</li> <li>NYLCAP India Funding III LLC (DE)</li> <li>NYLIM-Jacob Ballas Asset Management Company III, LLC (MUS)</li> <li>NYLIM Jacob Ballas India Fund III, LLC (MUS)</li> <li>NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)</li> <li>NYLIM Jacob Ballas India (FII) III, LLC (MUS)</li> <li>Evolve Asset Management, Ltd. (IND)</li> <li>NYLCAP Holdings (Mauritius) LLC (MUS)</li> <li>Jacob Ballas Capital India PVT, Ltd. (MUS)</li> <li>NYLIM Service Company LLC (DE)</li> <li>NYL Workforce GP LLC (DE)</li> <li>New York Life Investment Management LLC (DE)</li> <li>NYLIM-GCR Fund I, LLC (DE)</li> <li>NYLIM Fund II GP, LLC (DE)</li> <li>NYLIM Real Estate Mezzanine Fund II, LP (DE)</li> <li>NYLIM-TND, LLC (DE)</li> <li>WFHG, GP LLC (DE)</li> <li>Workforce Housing Fund I-2007, LP (DE)</li> </ul> |
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## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART

#### New York Life Investment Management Holdings LLC (continued)

Index IQ Holdings Inc. (DE)  
 Financial Development LLC (DE)  
     IndexIQ, Inc. (DE)  
     IndexIQ LLC (DE)  
         IndexIQ Advisors 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)  
         Candriam Group S.á.r.l (LUX)  
             CGH UK Acquisition Company Limited (GBR)  
                 Tristan Capital Partners Holdings Limited (GBR)  
             Candriam Luxco S.á.r.l. (LUX)  
             Candriam Luxembourg, partnership limited by shares (LUX)  
                 Candriam Belgium, public limited company (BEL)  
                 Candriam France, simplified joint-stock company (FRA)  
                     Candriam Monétaire (FRA)  
                 Candriam Switzerland LLC, limited liability company (CHE)  
                 Cordius CIG (LUX)  
                 Candriam Bonds Convertible Opportunities (LUX)  
                 Candriam Alternative Return Equity Market Neutral (LUX)  
                 Candriam SRI Defensive Asset Allocation (LUX)  
         Ausbil Investment Management Limited (AUS)  
             Ausbil Australia Pty. Ltd. (AUS)  
             Ausbil Asset Management Pty. Ltd. (AUS)  
             Ausbil Investment Management Limited Employee Share Trust (AUS)  
 NYLIFE Distributors LLC (DE)  
 Private Advisors L.L.C. (DE)  
     PACIF Carry Parent, LLC (DE)  
         PACIF Carry, LLC (DE)  
     PACIF GP, LLC (DE)  
         Private Advisors Coinvestment Fund, LP (DE)  
     PACIF II GP, LLC (DE)  
         Private Advisors Coinvestment Fund II, LP (DE)  
     PACIF II Carry Parent, LLC (DE)  
         PACIF II Carry, LLC (DE)  
     PACIF III GP, LLC (DE)  
         Private Advisors Coinvestment Fund III, LP (DE)  
     PACIF III Carry Parent, LLC (DE)  
         PACIF III Carry, LLC (DE)  
     PACIF IV GP, LLC (DE)  
         Private Advisors Coinvestment Fund IV, LP (DE)  
     PACIF IV Carry Parent, LLC (DE)  
         PACIF IV Carry, LLC (DE)  
     PA Hedged Equity Fund, L.P. (DE)  
     Private Advisors Hedged Equity Fund (QP), L.P. (DE)  
         Private Advisors Hedged Equity Master Fund (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 GP, LLC (DE)  
     Private Advisors Small Company Buyout Fund IV, LP (DE)  
     PASCBF IV Carry Parent, LLC (DE)  
         PASCBF IV Carry, LLC (DE)  
     PASCBF V GP, LLC (DE)  
         Private Advisors Small Company Buyout Fund V, LP (DE)  
         Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)  
     PASCBF V Carry Parent, LLC (DE)  
         PASCBF V Carry, LLC (DE)  
     PASCPEF VI Carry Parent, LLC (DE)  
         PASCPEF VI Carry, LLC (DE)  
     PASCPEF VI GP, LLC (DE)  
         Private Advisors Small Company Private Equity Fund VI, LP (DE)  
         Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)  
     PASCPEF VII GP, LLC (DE)  
         Private Advisors Small Company Private Equity Fund VII, LP (DE)  
         Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)  
     PASCPEF VII Carry Parent, LLC (DE)  
         PASCPEF VII Carry, LLC (DE)  
     PASCPEF VIII GP, LLC (DE)  
         Private Advisors Small Company Private Equity Fund VIII, LP (DE)  
     PASCPEF VIII Carry Parent, LLC (DE)  
         PASCPEF VIII Carry, LLC (DE)  
     Cuyahoga Capital Partners I Management Group, LLC (DE)  
         Cuyahoga Capital Partners I, L.P. (DE)  
     Cuyahoga Capital Partners II Management Group LLC (DE)  
         Cuyahoga Capital Partners II LP (DE)  
     Cuyahoga Capital Partners III Management Group LLC (DE)  
         Cuyahoga Capital Partners III LP (DE)  
     Cuyahoga Capital Partners IV Management Group LLC (DE)  
         Cuyahoga Capital Partners IV LP (DE)  
     Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)  
         Cuyahoga Capital Emerging Buyout Partners LP (DE)  
     PA Real Assets Carry Parent, LLC (DE)  
         PA Real Assets Carry, LLC (DE)  
     PA 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)  
     PASF V GP, LLC (DE)  
         Private Advisors Secondary Fund V, LP (DE)  
     PASF V Carry Parent, LLC (DE)  
         PASF V Carry, LLC (DE)  
     PARAF GP, LLC (DE)  
         Private Advisors Real Assets Fund, LP (DE)  
     PARAF Carry Parent, LLC (DE)

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

### PART 1 - ORGANIZATIONAL CHART

#### New York Life Investment Management Holdings LLC (continued)

PARAF Carry, LLC (DE)  
 PASCIF GP, LLC (DE)  
     Private Advisors Small Company Coinvestment Fund, LP (DE)  
     Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)  
 PASCIF Carry Parent, LLC (DE)  
     PASCIF Carry, LLC (DE)  
 PA Real Assets Carry Parent II, LLC (DE)  
     PA Real Assets Carry II, LLC (DE)  
 PARAF II GP LLC (DE)  
     Private Advisors Real Assets Fund II LP (DE)  
 Private Advisors Hedged Equity Fund, Ltd. (CYM)  
 Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)  
     Private Advisors Hedged Equity Master Fund, Ltd. (CYM)  
 Private Advisors Stable Value ERISA Fund, Ltd. (CYM)  
 Private Advisors Stable Value Master Fund, Ltd. (CYM)  
 UVF GP, LLC (DE)  
 Undiscovered Value Fund, LP (DE)  
 Undiscovered Value Fund, Ltd. (CYM)  
     Undiscovered Value Master Fund SPC (CYM)  
 NYLIM Alternatives LLC (DE)  
 CVP Holdings, LLC (DE)  
     CVP CLO Manager, LLC (DE)  
         CVP CLO Holdings GP LLC (DE)  
         CVP CLO Holdings, LP (CYM)  
         CVP CLO Advisors, LLC (DE)  
 Credit Value Partners, LLC (DE)  
     CHIPC Evergreen General, LLC (DE)  
         CVP High Income Private Credit Master Fund, LP (CYM)  
     CVP Loan Servicing LLC (DE)  
     CHIPC PE General, LLC (DE)  
         CHIPC PE Intermediate Fund, LP (CYM)  
         CVP High Income Private Credit PE Fund (Cayman), LP (CYM)  
         CVP High Income Private Credit PE Fund, LP (DE)  
 CVF IV General, LLC (DE)  
     Credit Value Fund IV, LP (DE)  
     Credit Value Fund (Cayman) IV, LP (CYM)  
     Credit Value Intermediate Fund IV, LP (CYM)  
     Credit Value Master Fund IV-A, LP (CYM)  
     Credit Value Master Fund IV-B, LP (CYM)  
     CVF IV Vert LLC (DE)  
     CVF IV-A1 Vert LLC (DE)  
 CVP SPV LLC (DE)  
 CVP SPV LLC Series I (DE)  
 CVP SPV LLC Series II (DE)  
 CVP SPV LLC Series III (DE)  
 CVP Management Ireland Limited (IRL)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)  
 CC Acquisitions, LP (DE)  
 REEP-IND Cedar Farms TN LLC (DE)  
     Cedar Farms JV LLC (DE)  
 REEP-IND Continental NC LLC (DE)  
     LRC-Patriot, LLC (DE)  
         REEP-LRC Industrial LLC (DE)  
 REEP-IND Forest Park NJ LLC (DE)  
     FP Building 4 LLC (DE)  
     FP Building 1-2-3 LLC (DE)  
     FP Building 17, LLC (DE)  
     FP Building 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 Raritan Center LLC (DE)  
         NJIND Talmadge Road LLC (DE)  
         NJIND Bay Avenue LLC (DE)  
         NJIND Melrich Road LLC (DE)  
         NJIND Corbin Street LLC (DE)  
 REEP-IND Valwood TX LLC (DE)  
 REEP-MF Cumberland TN LLC (DE)  
     Cumberland Apartments, LLC (TN)  
 REEP-MF Enclave TX LLC (DE)  
     Enclave CAF LLC (DE)  
 REEP-MF Marina Landing WA LLC (DE)  
     REEP-SP Marina Landing LLC (DE)  
 REEP-MF Mira Loma II TX LLC (DE)  
     Mira Loma II, LLC (DE)  
 REEP-MF Summitt Ridge CO LLC (DE)  
     Summitt Ridge Apartments, LLC (DE)  
 REEP-MF Woodridge IL LLC (DE)  
 REEP-OF Centerpointe VA LLC (DE)  
 REEP-OFC 575 Lex NY LLC (DE)  
 REEP-OFC 575 Lex NY GP LLC (DE)  
 REEP-RTL SASI GA LLC (DE)  
 REEP-RTL Bradford PA LLC (DE)  
 REEP-OFC Royal Centre GA LLC (DE)  
     Royal Centre, LLC (DE)  
 REEP-RTL CTC NY 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)  
 REEP-OFC/RTL MARKET ROSS TX LLC (DE)  
     MARKET ROSS TX JV LLC (DE)  
     MARKET ROSS TX GARAGE OWNER LC (DE)  
     MARKET ROSS TX OFFICE OWNER LLC (DE)  
     MARKET ROSS TX RETAIL OWNER LLC (DE)  
 REEP-OFC Mallory TN LLC (DE)  
     3665 Mallory JV LLC (DE)  
 REEP-OFC WATER RIDGE NC LLC (DE)  
 REEP-OFC VIRIDIAN AZ LLC (DE)  
     REEP-HINES VIRIDIAN JV LLC (DE)  
 REEP-OFC 2300 Empire LLC (DE)  
 REEP-MF Wynnewood PA LLC (DE)  
     Wynnewood JV LLC (DE)  
 REEP-MU Fayetteville NC LLC (DE)  
     501 Fayetteville JV LLC (DE)  
         501 Fayetteville Owner LLC (DE)

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

| 1          | 2                   | 3                 | 4          | 5            | 6          | 7  | 8   | 9                    | 10                               | 11  | 12   | 13   | 14   | 15                               | 16 |
|------------|---------------------|-------------------|------------|--------------|------------|--|---|----------------------|----------------------------------|---|--|--|--|----------------------------------|----|
| Group Code | Group Name          | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates             | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
| .0826      | New York Life Group | 66915             | 13-5582869 | 1583827      | 0000071633 |  | New York Life Insurance Company                         | NY                   | UDP                              |   |  |  |  |                                  |    |
| .0826      | New York Life Group | 91596             | 13-3044743 | 3683691      | 0000727136 |  | New York Life Insurance and Annuity Corporation         | DE                   |                                  | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
| .0826      | New York Life Group | 81353             | 52-1530175 |              |            |  | NYLIFE Insurance Company of Arizona                     | AZ                   | IA                               | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 13-4199614 |              |            |  | New York Life Enterprises LLC                           | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 13-4081725 | 2928649      | 0001270096 |  | NYLIFE LLC  | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 52-2206682 |              | 0001513831 |  | New York Life Investment Management Holdings LLC        | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 27-0166422 |              |            |  | NYLIFE Real Estate Holdings, LLC                        | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 47-2379075 |              |            |  | NYL Real Assets LLC                                     | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 47-2530753 |              |            |  | NYL Emerging Manager LLC                                | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 46-4293486 |              |            |  | NYL Wind Investments LLC                                | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 36-4715120 |              |            |  | NYL Investors LLC                                       | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 36-4715120 |              |            |  | Madison Capital Funding LLC                             | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 55.000                                     | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 36-4715120 |              |            |  | Madison Capital Funding LLC                             | DE                   | NIA                              | New York Life Insurance and Annuity Corporation | Ownership  | 45.000                                     | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 26-2806813 |              |            |  | MCF Co-Investment GP LLC                                | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 26-2806864 |              | 0001538585 |  | MCF Co-Investment GP LP                                 | DE                   | NIA                              | MCF Co-Investment GP LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 26-2806918 |              | 0001538584 |  | Madison Capital Funding Co-Investment Fund LP           | DE                   | NIA                              | MCF Co-Investment GP LP                         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 80-0920962 |              |            |  | Madison Avenue Loan Fund GP LLC                         | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 61-1711540 |              | 0001577927 |  | Madison Avenue Loan Fund LP                             | DE                   | NIA                              | Madison Avenue Loan Fund GP LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 36-4883128 |              |            |  | MCF KB Fund LLC   | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 46-2213974 |              |            |  | MCF Fund I LLC  | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 46-2213974 |              |            |  | Ironshore Investment BL I Ltd.                          | BMJ                  | NIA                              | Madison Capital Funding LLC                     | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 81-4067250 |              |            |  | MCF CLO IV LLC  | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 6.700                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 81-4067250 |              |            |  | MCF CLO IV LLC  | DE                   | NIA                              | Madison Capital Funding LLC                     | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 82-1943737 |              |            |  | MCF CLO V LLC   | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 5.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 82-2734635 |              |            |  | MCF CLO V LLC   | DE                   | NIA                              | Madison Capital Funding LLC                     | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 37-1749427 |              |            |  | MCF CLO VI LLC  | DE                   | NIA                              | Madison Capital Funding LLC                     | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 46-2042988 |              |            |  | MCF CLO VII LLC   | DE                   | NIA                              | Madison Capital Funding LLC                     | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   | 46-2042988 |              | 0001570694 |  | Montpelier Carry Parent, LLC                            | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 35-2537165 |              |            |  | Montpelier Carry, LLC                                   | DE                   | NIA                              | Montpelier Carry Parent, LLC                    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 32-0469843 |              |            |  | Montpelier GP, LLC                                      | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   | 32-0469843 |              |            |  | Montpelier Fund, L.P.                                   | DE                   | NIA                              | Montpelier GP, LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | MCF Mezzanine Carry I LLC                               | DE                   | NIA                              | Madison Capital Funding LLC                     | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 1  |
|            |                     |                   |            |              |            |  | MCF Mezzanine Fund I LLC                                | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 66.670                                     | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | New York Life Insurance and Annuity Corporation         | DE                   | NIA                              | New York Life Insurance and Annuity Corporation | Ownership  | 33.330                                     | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | Warwick Seller Representative, LLC                      | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | Young America Holdings, LLC                             | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 36.350                                     | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | YAC.ECOM Incorporated                                   | MIN                  | NIA                              | Young America Holdings, LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | Young America, LLC                                      | MIN                  | NIA                              | Young America Holdings, LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | Global Fulfillment Services, Inc.                       | AZ                   | NIA                              | Young America, LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | SourceOne Worldwide, Inc.                               | MIN                  | NIA                              | Young America, LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | YA Canada Corporation                                   | CAN                  | NIA                              | Young America, LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              | 0001347648 |  | Zenith Products Holdings, Inc                           | DE                   | NIA                              | Madison Capital Funding LLC                     | Ownership  | 16.360                                     | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | ZPC Holding Corp.                                       | DE                   | NIA                              | Zenith Products Holdings Inc.                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | Zenith Products Corporation                             | DE                   | NIA                              | ZPC Holding Corp.                               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | NYLIM Jacob Ballas India Holdings IV                    | MUS                  | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |                     |                   |            |              |            |  | NYLIM Flatiron CLO 2004-1 Ltd.                          | CYM                  | OTH                              | New York Life Insurance Company                 | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |                     |                   | 27-4658141 |              |            |  | 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            | N                                | 5  |
|            |                     |                   |            |              |            |  | NYLIM Flatiron CLO 2006-1 Ltd.                          | CYM                  | OTH                              | New York Life Insurance Company                 | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates             | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   | 27-4658881 |              |     |  | 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            | N                                | 5  |
|            |            |                   |            |              |     |  | Flatiron CLO 2007-1 Ltd.                                | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 27-4706466 |              |     |  | 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            | N                                | 5  |
|            |            |                   | 98-1011066 |              |     |  | Flatiron CLO 2011-1 Ltd.                                | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 99-0372384 |              |     |  | Flatiron CLO 2012-1 Ltd.                                | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 98-1075997 |              |     |  | Flatiron CLO 2013-1 Ltd.                                | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 98-1089000 |              |     |  | Flatiron CLO 2014-1 Ltd.                                | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 98-1180305 |              |     |  | Flatiron CLO 2015-1 Ltd.                                | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 98-1330289 |              |     |  | Flatiron CLO 17 Ltd.                                    | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | Flatiron CLO 18 Ltd.                                    | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | Flatiron CLO 18 Funding Ltd.                            | CYM                  | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | Stratford CDO 2001-1 Ltd.                               | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 9  |
|            |            |                   |            | 4007034      |     |  | Silverado CLO 2006-II Limited                           | CYM                  | OTH                              | New York Life Insurance Company                | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   | 27-4659041 |              |     |  | Silverado CLO 2006-II Equity Holdings LLC, Series A     | CYM                  | OTH                              | Silverado CLO 2006-II Limited                  | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | Silver Spring, LLC                                      | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | Silver Spring Associates, L.P.                          | PA                   | NIA                              | Silver Spring, LLC                             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-002 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-003 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-006 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-007 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-008 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-009 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-017 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-018 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-021 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-025 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-031 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-036 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-041 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-043 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-044 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-048 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-061 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-063 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-067 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-069 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | SCP 2005-C21-070 LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Ennis GP, LLC                                      | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Ennis, L.P.  | TX                   | NIA                              | NYMH-Ennis GP, LLC                             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Freepport GP, LLC                                  | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Freepport, L.P.                                    | TX                   | NIA                              | NYMH-Freepport GP, LLC                         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Houston GP, LLC                                    | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Houston, L.P.                                      | TX                   | NIA                              | NYMH-Houston GP, LLC                           | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Plano GP, LLC                                      | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Plano, L.P.  | TX                   | NIA                              | NYMH-Plano GP, LLC                             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-San Antonio GP, LLC                                | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-San Antonio, L.P.                                  | TX                   | NIA                              | NYMH-San Antonio GP, LLC                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Stephenville GP, LLC                               | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Stephenville, L.P.                                 | TX                   | NIA                              | NYMH-Stephenville GP, LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Taylor GP, LLC                                     | DE                   | NIA                              | New York Life Insurance Company                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |
|            |            |                   |            |              |     |  | NYMH-Taylor, L.P.                                       | TX                   | NIA                              | NYMH-Taylor GP, LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 5  |

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4          | 5            | 6   | 7  | 8   | 9                    | 10                               | 11  | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|---|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |            |              |     |  | NYMH Attleboro MA, LLC                      | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | NYMH-Farmingdale, NY, LLC                   | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | NYLMDC-King of Prussia GP, LLC              | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | NYLMDC-King of Prussia Realty, LP           | DE                   | NIA                              | NYLMDC King of Prussia GP, LLC                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3304035 |              |     |  | 2015 DIL PORTFOLIO HOLDINGS LLC             | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3372912 |              |     |  | NJ 663 E. CRESCENT AVE LLC                  | DE                   | NIA                              | 2015 DIL PORTFOLIO HOLDINGS LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3430713 |              |     |  | NJ 1881 ROUTE 46 LLC                        | DE                   | NIA                              | 2015 DIL PORTFOLIO HOLDINGS LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3444658 |              |     |  | PA 180 KOST RD LLC                          | DE                   | NIA                              | 2015 DIL PORTFOLIO HOLDINGS LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-2586171 |              |     |  | 2017 CT REO HOLDINGS LLC                    | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 62.308                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | 2017 CT REO HOLDINGS LLC                    | DE                   | NIA                              | New York Life Insurance and Annuity Corporation | Ownership  | 37.692                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-2586171 |              |     |  | 2017 CT REO HOLDINGS LLC                    | DE                   | NIA                              | 2017 CT REO HOLDINGS LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3329770 |              |     |  | CT 550 RESEARCH PKWY LLC                    | DE                   | NIA                              | 2017 CT REO HOLDINGS LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3317261 |              |     |  | CT 160 CORPORATE COURT LLC                  | DE                   | NIA                              | 2017 CT REO HOLDINGS LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3358263 |              |     |  | Cortlandt Town Center LLC                   | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND 10 WEST AZ LLC                     | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 37-1768259 |              |     |  | REEP-IND Aegean MA LLC                      | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND CHINO CA LLC                       | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 61-1738919 |              |     |  | REEP-IND FREEDOM MA LLC                     | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND Fridley MN LLC                     | MN                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND Green Oaks IL LLC                  | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND Kent LLC                           | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 32-0442193 |              |     |  | REEP-IND LYMAN MA LLC                       | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND RTG NC LLC                         | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF 960 East Paces Ferry GA LLC         | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-1945938 |              |     |  | REEP-MF 960 EPF Opco GA LLC                 | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Issaquah WA LLC                     | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Mount Vernon GA LLC                 | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Mount Laurel NJ LLC                 | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Verde NC LLC                        | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Wallingford WA LLC                  | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC Bellevue WA LLC                    | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC WATER RIDGE NC HOLDCO LLC          | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC ONE WATER RIDGE NC LLC             | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC TWO WATER RIDGE NC LLC             | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC FOUR WATER RIDGE NC LLC            | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC FIVE WATER RIDGE NC LLC            | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC SIX WATER RIDGE NC LLC             | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC SEVEN WATER RIDGE NC LLC           | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC EIGHT WATER RIDGE NC LLC           | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC NINE WATER RIDGE NC LLC            | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC TEN WATER RIDGE NC LLC             | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC ELEVEN WATER RIDGE NC LLC          | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-2351415 |              |     |  | REEP-MF FOUNTAIN PLACE MN LLC               | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-2456809 |              |     |  | REEP-MF FOUNTAIN PLACE LLC                  | DE                   | NIA                              | REEP-MF FOUNTAIN PLACE MN LLC                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OFC 2300 EMPIRE CA LLC                 | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND 10 WEST 11 AZ LLC                  | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-RTL Flemington NJ LLC                  | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-RTL Mill Creek NJ LLC                  | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Evanston IL LLC                     | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | PTC Acquisitions, LLC                       | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | Martingale Road LLC                         | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | New York Life Funding                       | CYM                  | OTH                              | New York Life Insurance Company                 | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 6  |
|            |            |                   |            |              |     |  | New York Life Global Funding                | DE                   | OTH                              | New York Life Insurance Company                 | Other  | 0.000                                      | New York Life Insurance Company            | N                                | 6  |

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|------------|------------|-------------------|------------|--------------|------------|--|---|----------------------|----------------------------------|---|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates       | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |            |              |            |  | NYL Equipment Issuance Trust                      | DE                   | DTH                              | New York Life Insurance Company                 | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 7  |
|            |            |                   |            |              |            |  | NYL Equipment Issuance Trust 2014-2               | DE                   | DTH                              | New York Life Insurance Company                 | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 7  |
|            |            |                   |            |              |            |  | Government Energy Savings Trust 2003-A            | NY                   | DTH                              | New York Life Insurance Company                 | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 7  |
|            |            |                   |            |              |            |  | UFI-NOR Federal Receivables Trust, Series 2009B   | NY                   | DTH                              | New York Life Insurance Company                 | Influence  | 0.000                                      | New York Life Insurance Company            | N                                | 7  |
|            |            |                   |            |              |            |  | JREP Fund Holdings I, L.P.                        | CYM                  | NIA                              | New York Life Insurance Company                 | Ownership  | 12.500                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Jaguar Real Estate Partners L.P.                  | CYM                  | NIA                              | New York Life Insurance Company                 | Ownership  | 30.300                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIFE Office Holdings Member LLC                 | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 51.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIFE Office Holdings LLC                        | DE                   | NIA                              | NYLIFE Office Holdings Member LLC               | Ownership  | 51.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIFE Office Holdings REIT LLC                   | DE                   | NIA                              | NYLIFE Office Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | REEP-OFC DRAKES LANDING LLC                       | DE                   | NIA                              | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | REEP-OFC CORPORATE POINTE CA LLC                  | DE                   | NIA                              | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | REEP-OFC VON KARMAN CA LLC                        | DE                   | NIA                              | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | REEP-OFC ONE BOWDOIN SQUARE MA LLC                | DE                   | NIA                              | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-2591038 |              |            |  | REEP-OFC 525 N Tryon NC LLC                       | DE                   | NIA                              | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 525 Charlotte Office LLC                          | DE                   | NIA                              | REEP-OFC 525 N Tryon NC LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIFE Office Holdings Acquisition REIT LLC       | DE                   | NIA                              | NYLIFE Office Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | REEP-OFC Westory DC LLC                           | DE                   | NIA                              | NYLIFE Office Holdings Acquisition REIT LLC     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIC HKP Member LLC                              | DE                   | NIA                              | New York Life Insurance Company                 | Ownership  | 67.974                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIC HKP Member LLC                              | DE                   | NIA                              | New York Life Insurance and Annuity Corporation | Ownership  | 32.026                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Ausbil IT - Ausbil Microcap Fund                  | AUS                  | DS                               | New York Life Insurance and Annuity Corporation | Ownership  | 21.030                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Ausbil IT Candriam Sustainable Global Equity Fund | AUS                  | DS                               | New York Life Insurance and Annuity Corporation | Ownership  | 30.050                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MacKay Shields Unconstrained Bond Fund            | DE                   | DS                               | New York Life Insurance and Annuity Corporation | Ownership  | 99.230                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Ausbil Dividend Income Fund                       | DE                   | DS                               | New York Life Insurance and Annuity Corporation | Ownership  | 99.640                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Ausbil Dividend Income Fund                       | DE                   | DS                               | Ausbil Investment Management Limited            | Ownership  | 0.232                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Ausbil Active Sustainable Equity Fund             | AUS                  | DS                               | New York Life Insurance and Annuity Corporation | Ownership  | 99.990                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | SEAF Sichuan SME Investment Fund LLC              | DE                   | NIA                              | New York Life Enterprises LLC                   | Ownership  | 39.980                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-0412951 |              |            |  | New York Life International Holdings Limited      | MUS                  | NIA                              | New York Life Enterprises LLC                   | Ownership  | 84.380                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-0412951 |              |            |  | New York Life International Holdings Limited      | MUS                  | NIA                              | NYL Cayman Holdings Ltd.                        | Ownership  | 15.620                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MAX Ventures and Industries Limited               | JND                  | NIA                              | New York Life Insurance Company                 | Ownership  | 22.510                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYL Cayman Holdings Ltd.                          | CYM                  | NIA                              | New York Life Enterprises LLC                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYL Worldwide Capital Investments, LLC            | DE                   | NIA                              | NYL Cayman Holdings Ltd.                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Seguros Monterrey New York Life, S.A. de C.V.     | MEX                  | IA                               | New York Life Enterprises LLC                   | Ownership  | 99.998                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   | 26-1483563 |              |            |  | Eagle Strategies LLC                              | DE                   | NIA                              | NYLIFE LLC                                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 13-3853547 |              |            |  | New York Life Capital Corporation                 | DE                   | NIA                              | NYLIFE LLC                                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 13-3808042 |              | 0001033244 |  | New York Life Trust Company                       | NY                   | NIA                              | NYLIFE LLC                                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                     | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                   | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   | 13-5582869 |              |            |  | NYL Executive Benefits LLC                                      | DE                   | NIA                              | NYLIFE LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 27-0145686 |              | 0000071637 |  | NYLIFE Securities LLC   | DE                   | NIA                              | NYLIFE LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 13-3929029 |              |            |  | NYLINK Insurance Agency Incorporated                            | DE                   | NIA                              | NYLIFE LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLK I Company  | GBR                  | NIA                              | NYLIFE LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLK II Company   | GBR                  | NIA                              | NYLK I Company   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Gresham Mortgage  | GBR                  | NIA                              | NYLK II Company  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | W Construction Company  | GBR                  | NIA                              | NYLK II Company  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | WUT   | GBR                  | NIA                              | NYLK II Company  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | WIM (AIM)   | GBR                  | NIA                              | NYLK II Company  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYL Investors (U.K.) Limited                                    | GBR                  | NIA                              | NYL Investors LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYL Investors REIT Manager LLC                                  | DE                   | NIA                              | NYL Investors LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM Holdings NCVAD GP LLC                                     | DE                   | NIA                              | NYL Investors LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD-CP Norris Canyon LLC                                     | DE                   | NIA                              | MNCVAD-IND Norris Canyon CA LLC                                  | Ownership  | 94.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD-SEAGATE 2665 NORTH FIRST LLC                             | DE                   | NIA                              | MNCVAD-OFC 2665 NORTH FIRST CA LLC                               | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD-GRAYMARK RIDDER PARK LLC                                 | DE                   | NIA                              | MNCVAD-OFC RIDDER PARK CA LLC                                    | Ownership  | 97.500                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD-OFC ONEBAY CA LLC  | DE                   | NIA                              | McMorgan Northern California Value Add/Development Fund I, L.P.  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD-HARVEST ONE BAY LLC                                      | DE                   | NIA                              | MNCVAD-OFC ONEBAY CA LLC   | Ownership  | 95.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | NYL Investors NCVAD II GP, LLC                                  | DE                   | NIA                              | NYL Investors LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | McMorgan Northern California Value Add/Development Fund II, LP  | DE                   | NIA                              | NYL Investors NCVAD II GP, LLC                                   | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD II-MF HENLEY CA LLC                                      | DE                   | NIA                              | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD II-SP HENLEY JV LLC                                      | DE                   | NIA                              | MNCVAD II-MF HENLEY CA LLC                                       | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD II-SP HENLEY OWNER LLC                                   | DE                   | NIA                              | MNCVAD II-SP HENLEY JV LLC                                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MNCVAD II-OFC 770 L Street CA LLC                               | DE                   | NIA                              | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Madison Core Property Fund LLC                                  | DE                   | NIA                              | NYL Investors LLC  | Management   | 0.000                                      | New York Life Insurance Company            | N                                | 11 |
|            |            |                   |            |              |            |  | MIREF 1500 Quail, LLC   | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Mill Creek, LLC   | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Gateway, LLC  | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Delta Court, LLC  | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Fremont Distribution Center, LLC                          | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Century, LLC  | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Saddle River LLC  | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Newport Commons, LLC                                      | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Northsight, LLC   | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MIREF Riverside, LLC  | DE                   | NIA                              | Madison Core Property Fund LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |

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**SCHEDULE Y**

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

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| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates         | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)      | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | *  |
|            |            |                   |            |              |            |  | MIREF Corporate Woods, LLC                          | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Bedminster, LLC                               | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Bartons Creek, LLC                            | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | Bartons Lodge Apartments, LLC                       | DE                    | NIA                               | MIREF Bartons Creek, LLC                            | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Marketpointe, LLC                             | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF 101 East Crossroads, LLC                      | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | 101 East Crossroads, LLC                            | DE                    | NIA                               | MIREF 101 East Crossroads, LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Chain Bridge, LLC                             | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | 1991 Chain Bridge Road, LLC                         | DE                    | NIA                               | MIREF Chain Bridge, LLC                             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Hawthorne, LLC                                | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Auburn 277, LLC                               | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Sumner North, LLC                             | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Wellington, LLC                               | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MIREF Warner Center, LLC                            | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-IND Valley Business Park CA LLC             | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MF Duluth GA LLC                            | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-OFC Centerstone I CA LLC                    | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-OFC Centerstone III CA LLC                  | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MOB Centerstone IV CA LLC                   | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-OFC Centerpoint Plaza CA LLC                | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-2279230 |              |            |  | MADISON-IND Logistics NC LLC                        | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-2283899 |              |            |  | MCPF-LRC Logistics LLC                              | DE                    | NIA                               | MADISON-IND Logistics NC LLC                        | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MF Desert Mirage AZ LLC                     | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-OFC One Main Place OR LLC                   | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-IND Fenton MO LLC                           | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-IND Hitzert Roadway MO LLC                  | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MF Hoyt OR LLC                              | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-RTL Clifton Heights PA LLC                  | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-IND Locust CA LLC                           | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-5640009 |              |            |  | MADISON-OFC Weston Pointe FL LLC                    | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MF Henderson NV LLC                         | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MCPF-SP Henderson LLC                               | DE                    | NIA                               | MADISON-MF Henderson NV LLC                         | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-SP Henderson LLC                            | DE                    | NIA                               | MCPF-SP Henderson LLC                               | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-IND VISTA LOGISTICS OR LLC                  | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-SPECHT VISTA LOGISTICS LLC                  | DE                    | NIA                               | MADISON-IND VISTA LOGISTICS OR LLC                  | Ownership  | 95.000                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MF MCCADDEN CA LLC                          | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-OFC 1201 WEST IL LLC                        | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MCCAFFERY 1201 WEST IL LLC                  | DE                    | NIA                               | MADISON-OFC 1201 WEST IL LLC                        | Ownership  | 92.500                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | MADISON-MF CRESTONE AZ LLC                          | DE                    | NIA                               | Madison Core Property Fund LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | New York Life Investment Management Asia Limited    | CYM                   | NIA                               | New York Life Investment Management Holdings LLC    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | Institutional Capital LLC                           | DE                    | NIA                               | New York Life Investment Management Holdings LLC    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 03-0598064 |              | 0000050672 |  |   |                       |                                   |   |  |  |  |                                   |    |
|            |            |                   | 13-4080466 |              | 0000061227 |  | MackKay Shields LLC                                 | DE                    | NIA                               | MackKay Shields LLC                                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 27-2850988 |              |            |  | MackKay Shields Core Plus Opportunities Fund GP LLC | DE                    | NIA                               | MackKay Shields LLC                                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 27-2851036 |              | 0001502131 |  | MackKay Shields Core Plus / Opportunities Fund LP   | DE                    | NIA                               | MackKay Shields Core Plus Opportunities Fund GP LLC | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 27-0676586 |              |            |  | MackKay Municipal Managers Opportunities GP LLC     | DE                    | NIA                               | MackKay Shields LLC                                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 26-2332835 |              | 0001432467 |  | MackKay Municipal Opportunities Master Fund, L.P.   | DE                    | NIA                               | MackKay Municipal Managers Opportunities GP LLC     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |

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| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                               | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   | 22-2267512 |              | 0001432468 |  | Mackay Municipal Opportunities Fund, L.P.                                 | DE                   | NIA                              | Mackay Municipal Managers Opportunities GP LLC                    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 27-0676650 |              |            |  | Mackay Municipal Managers Credit Opportunities GP, LLC                    | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 30-0523736 |              | 0001460030 |  | Mackay Municipal Credit Opportunities Master Fund, L.P.                   | DE                   | NIA                              | Mackay Municipal Managers Credit Opportunities GP LLC             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 30-0523739 |              | 0001460023 |  | Mackay Municipal Credit Opportunities Fund, L.P.                          | DE                   | NIA                              | Mackay Municipal Managers Credit Opportunities GP LLC             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 38-4019880 |              | 0001700102 |  | Mackay Municipal Credit Opportunities HL Fund, L.P.                       | DE                   | NIA                              | Mackay Municipal Managers Credit Opportunities GP LLC             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1374021 |              |            |  | Mackay Municipal Managers Credit Opportunities HL (Cayman) GP LLC         | CYM                  | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1370729 |              |            |  | Mackay Municipal Credit Opportunities HL (Cayman) Fund, LP                | CYM                  | NIA                              | Mackay Municipal Managers Credit Opportunities HL (Cayman) GP LLC | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 45-3040968 |              |            |  | Mackay Municipal Short Term Opportunities Fund GP LLC                     | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 45-3041041 |              | 0001532022 |  | Mackay Municipal Short Term Opportunities Fund LP                         | DE                   | NIA                              | Mackay Municipal Short Term Opportunities Fund GP LLC             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc   | IRL                  | NIA                              | Mackay Shields LLC  | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc   | IRL                  | NIA                              | Mackay Shields LLC  | Board of Directors   | 0.000                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields - Flexible Bond Portfolio            | IRL                  | NIA                              | Plainview Funds Plc   | Management   | 0.000                                      | New York Life Insurance Company            | N                                | 2  |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields - Unconstrained Bond Portfolio       | IRL                  | NIA                              | New York Life Insurance Company                                   | Ownership  | 1.910                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields - Unconstrained Bond Portfolio       | IRL                  | NIA                              | Mackay Shields LLC  | Ownership  | 1.450                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields - Floating Rate High Yield Portfolio | IRL                  | NIA                              | New York Life Insurance Company                                   | Ownership  | 92.370                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields - Floating Rate High Yield Portfolio | IRL                  | NIA                              | Mackay Shields LLC  | Ownership  | 7.390                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields Core Plus Opportunities Portfolio    | IRL                  | NIA                              | Mackay Shields LLC  | Management   | 0.000                                      | New York Life Insurance Company            | N                                | 2  |
|            |            |                   | 22-6861385 |              |            |  | Mackay Shields Statutory Trust High Yield Bond Series                     | CT                   | NIA                              | Plainview Funds Plc   | Management   | 0.000                                      | New York Life Insurance Company            | N                                | 2  |
|            |            |                   |            |              |            |  | Plainview Funds plc - Mackay Shields High Yield Crossover Portfolio       | IRL                  | NIA                              | Mackay Shields LLC  | Management   | 0.000                                      | New York Life Insurance Company            | N                                | 2  |
|            |            |                   | 27-3064248 |              |            |  | Mackay Shields High Yield Active Core Fund GP LLC                         | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   | 26-4248749 |              | 0001502130 |  | Mackay Shields Credit Strategy Fund Ltd                                   | CYM                  | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-0540507 |              |            |  | Mackay Shields Credit Strategy Partners LP                                | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 13-4357172 |              |            |  | Mackay Shields General Partner (L/S) LLC                                  | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 13-4080466 |              |            |  | Mackay Shields Long/Short Fund LP   | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 13-4185570 |              |            |  | Mackay Shields Long/Short Fund (Master) LP                                | DE                   | NIA                              | Mackay Shields General Partner (L/S) LLC                          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 02-0633343 |              |            |  | MayKay Shields Long/Short Fund (Master) LP                                | DE                   | NIA                              | Mackay Shields General Partner (L/S) LLC                          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001502133 |  | Mackay Shields Defensive Bond Arbitrage Fund Ltd.                         | BMJ                  | NIA                              | Mackay Shields LLC  | Board of Directors   | 0.000                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001502133 |  | Mackay Shields Defensive Bond Arbitrage Fund Ltd.                         | BMJ                  | NIA                              | New York Life Insurance Company                                   | Ownership  | 13.240                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001502133 |  | Mackay Shields Defensive Bond Arbitrage Fund Ltd.                         | BMJ                  | NIA                              | Mackay Shields LLC  | Ownership  | 0.370                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   | 45-2732939 |              |            |  | Mackay Shields Core Fixed Income Fund GP LLC                              | DE                   | NIA                              | Mackay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8  | 9                    | 10                               | 11   | 12   | 13   | 14   | 15                               | 16 |
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|            |            |                   | 45-2733007 |              | 0001529525 |  | MackKay Shields Core Fixed Income Fund LP                            | DE                   | NIA                              | MackKay Shields Core Fixed Income Fund GP LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-1760156 |              |            |  | MackKay Shields Select High Yield Bond Fund GP LLC                   | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-4553436 |              |            |  | MackKay Shields Select High Yield Bond Fund LP                       | DE                   | NIA                              | MackKay Shields Select High Yield Bond Fund GP LLC                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-4560451 |              |            |  | MackKay Shields High Yield Crossover Fund LP                         | DE                   | NIA                              | MackKay Shields Core Fixed Income Fund GP LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1108933 |              |            |  | MackKay Shields (International) Ltd.                                 | GBR                  | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1108959 |              |            |  | MackKay Shields (Services) Ltd.                                      | GBR                  | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1108940 |              |            |  | MackKay Shields UK LLP   | GBR                  | NIA                              | MackKay Shields (International) Ltd.                                 | Ownership  | 99.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1108940 |              |            |  | MackKay Shields UK LLP   | GBR                  | NIA                              | MackKay Shields (Services) Ltd.                                      | Ownership  | 1.000                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | MackKay Shields Global Derivatives LLC                               | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-2950749 |              |            |  | MackKay Municipal Managers Puerto Rico Opportunities GP LLC          | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-2960789 |              |            |  | MackKay Puerto Rico Opportunities Funds, L.P.                        | DE                   | NIA                              | MackKay Municipal Managers Puerto Rico Opportunities GP LLC          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1230069 |              | 0001639564 |  | MackKay Puerto Rico Opportunities Feeder Fund, L.P.                  | CYM                  | NIA                              | MackKay Municipal Managers Puerto Rico Opportunities GP LLC          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3358622 |              |            |  | MackKay Municipal Managers California Opportunities GP LLC           | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-3373912 |              |            |  | MackKay Municipal Managers California Opportunities Fund, L.P.       | DE                   | NIA                              | MackKay Municipal Managers California Opportunities GP LLC           | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-2401724 |              |            |  | MackKay Municipal New York Opportunities GP LLC                      | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 38-4002797 |              |            |  | 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            | N                                |    |
|            |            |                   | 37-1842839 |              |            |  | MackKay Municipal Opportunity HL Fund LP                             | DE                   | NIA                              | MackKay Municipal New York Opportunities GP LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-2575585 |              |            |  | MackKay Municipal Capital Trading GP LLC                             | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 36-4846547 |              |            |  | MackKay Municipal Capital Trading Master Fund, L.P.                  | DE                   | NIA                              | MackKay Municipal Capital Trading GP LLC                             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 37-1836504 |              |            |  | MackKay Municipal Capital Trading Fund, L.P.                         | DE                   | NIA                              | MackKay Municipal Capital Trading GP LLC                             | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 81-4932734 |              |            |  | MackKay Municipal Managers Strategic Opportunities GP LLC            | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 37-1846456 |              | 0001701742 |  | MackKay Municipal Strategic Opportunities Fund LP                    | DE                   | NIA                              | MackKay Municipal Managers Strategic Opportunities GP LLC            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-1728099 |              |            |  | MackKay Shields US Equity Market Neutral Fund GP LLC                 | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 27-4320205 |              |            |  | MackKay Cornerstone US Equity Market Neutral Fund LP                 | DE                   | NIA                              | MackKay Shields US Equity Market Neutral Fund GP LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                | 2  |
|            |            |                   | 82-1715543 |              |            |  | MackKay Shields Intermediate Bond Fund GP LLC                        | DE                   | NIA                              | MackKay Shields LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-1716026 |              |            |  | MackKay Shields Intermediate Bond Fund LP                            | DE                   | NIA                              | MackKay Shields Intermediate Bond Fund GP LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 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            | N                                |    |
|            |            |                   |            |              |            |  | Cornerstone US Equity Market Neutral Fund, LLC                       | DE                   | NIA                              | Cornerstone Capital Management LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              | 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            | N                                |    |

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|            |            |                   | 13-4091043 |              | 0001292892 |  | GoldPoint Partners LLC                                      | DE                   | NIA                              | New York Life Investment Management Holdings LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001513540 |  | New York Life Capital Partners, LLC                         | DE                   | NIA                              | GoldPoint Partners LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 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            | N                                |    |
|            |            |                   |            |              | 0001293285 |  | New York Life Capital Partners II, LLC                      | DE                   | NIA                              | GoldPoint Partners LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 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            | N                                |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners III GenPar GP, LLC           | DE                   | NIA                              | GoldPoint Partners LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners III-A, LP                    | DE                   | NIA                              | New York Life Capital Partners III GenPar, LP     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners IV GenPar GP, LLC            | DE                   | NIA                              | GoldPoint Partners LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners IV GenPar GP, LLC              | DE                   | NIA                              | GoldPoint Partners LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners IV GenPar LP                   | DE                   | NIA                              | GoldPoint Mezzanine Partners IV GenPar GP, LLC    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners Co-Investment Fund A, LP       | DE                   | NIA                              | GoldPoint Mezzanine Partners IV GenPar LP         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners IV, LP                         | DE                   | NIA                              | GoldPoint Mezzanine Partners IV GenPar LP         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker Holdco A, LP                          | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker Preferred A, LP                       | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker A, LP                                 | DE                   | NIA                              | GPP Mezzanine Blocker Holdco A, LP                | Ownership  | 7.500                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker A, LP                                 | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 92.500                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker Holdco B, LP                          | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker B, LP                                 | DE                   | NIA                              | GPP Mezzanine Blocker Holdco B, LP                | Ownership  | 4.400                                      | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker B, LP                                 | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 95.600                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker Holdco C, LP                          | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker C, LP                                 | DE                   | NIA                              | GPP Mezzanine Blocker Holdco C, LP                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker Holdco D, LP                          | DE                   | NIA                              | GoldPoint Mezzanine Partners IV, LP               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GPP Mezzanine Blocker D, LP                                 | DE                   | NIA                              | GPP Mezzanine Blocker Holdco D, LP                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners Offshore IV, L.P.              | CVM                  | NIA                              | GoldPoint Mezzanine Partners IV GenPar GP, LLC    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Partners Co-Investment V GenPar GP LLC            | DE                   | NIA                              | GoldPoint Partners LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | GoldPoint Partners Co-Investment Fund-A, LP                 | DE                   | NIA                              | GoldPoint Partners Co-Investment V GenPar, L.P.   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |

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|            |            |                   |           |              |     |  | 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            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker Holdco C, LP | DE                   | NIA                              | GoldPoint Partners Co-Investment V, LP GoldPoint Partners Co-Investment V ECI Blocker Holdco C, LP | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker C, LP        | DE                   | NIA                              | GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP | DE                   | NIA                              | GoldPoint Partners Co-Investment V, LP GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker D, LP        | DE                   | NIA                              | GoldPoint Partners Co-Investment V ECI Blocker Holdco E, LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker Holdco E, LP | DE                   | NIA                              | GoldPoint Partners Co-Investment V, LP GoldPoint Partners Co-Investment V ECI Blocker Holdco E, LP | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker E, LP        | DE                   | NIA                              | GoldPoint Partners Co-Investment V, LP GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP | DE                   | NIA                              | GoldPoint Partners Co-Investment V, LP GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker F, LP        | DE                   | NIA                              | GoldPoint Partners Co-Investment V ECI Blocker Holdco G, LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment V ECI Blocker Holdco G, LP | DE                   | NIA                              | GoldPoint Partners Co-Investment V, LP GoldPoint Partners Co-Investment V ECI Blocker Holdco G, LP | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager III GenPar GP, LLC        | DE                   | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager III GenPar, L.P.          | CYM                  | NIA                              | GoldPoint Partners Select Manager III GenPar GP, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager Fund III, L.P.            | CYM                  | NIA                              | GoldPoint Partners Select Manager III GenPar, LP   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager Fund III AIV, L.P.        | DE                   | NIA                              | GoldPoint Partners Select Manager III GenPar, LP   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager IV GenPar GP, LLC         | DE                   | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager IV GenPar, L.P.           | DE                   | NIA                              | GoldPoint Partners Select Manager IV GenPar GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager Fund IV, L.P.             | DE                   | NIA                              | GoldPoint Partners Select Manager IV GenPar, L.P.  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Canada III GenPar, Inc                   | CAN                  | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | 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            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Canada IV GenPar Inc                     | CAN                  | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Select Manager Canada Fund IV, L.P.      | CAN                  | NIA                              | GoldPoint Partners Canada IV GenPar Inc  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment VI GenPar GP LLC           | DE                   | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment VI GenPar, LP              | DE                   | NIA                              | GoldPoint Partners Co-Investment VI GenPar GP LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Partners Co-Investment VI LP                      | DE                   | NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GPP VI - ECI Aggregator LP                                  | DE                   | NIA                              | LP   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GPP VI Blocker A LLC  | DE                   | NIA                              | LP   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Private Credit GenPar GP, LLC                     | DE                   | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |     |  | GoldPoint Private Credit Fund, LP                           | DE                   | NIA                              | GoldPoint Partners LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |

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**SCHEDULE Y**

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

| 1          | 2          | 3                 | 4         | 5            | 6          | 7  | 8   | 9                    | 10                               | 11  | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|-----------|--------------|------------|--|---|----------------------|----------------------------------|---|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                           | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                        | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |           |              |            |  | NYLCAP 2010 Co-Invest GenPar GP, LLC                                  | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP 2010 Co-Invest GenPar L.P.                                     | DE                   | NIA                              | NYLCAP 2010 Co-Invest GenPar GP, LLC                                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP 2010 Co-Invest L.P.  | DE                   | NIA                              | NYLCAP 2010 Co-Invest GenPar LP                                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP 2010 Co-Invest ECI Blocker Holdco E L.P.                       | DE                   | NIA                              | NYLCAP 2010 Co-Invest LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP 2010 Co-Invest ECI Blocker F L.P.                              | DE                   | NIA                              | NYLCAP 2010 Co-Invest L.P.  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Canada GenPar, Inc.  | CAN                  | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager Canada Fund, LP                                 | CAN                  | NIA                              | NYLCAP Canada GenPar, Inc.  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Canada II GenPar, Inc.   | CAN                  | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager Canada Fund II, L.P.                            | CAN                  | NIA                              | NYLCAP Canada II GenPar, Inc.   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              | 0001193541 |  | NYLIM Mezzanine GenPar GP, LLC  | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              | 0001193539 |  | NYLIM Mezzanine GenPar, LP  | DE                   | NIA                              | NYLIM Mezzanine GenPar GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | New York Life Investment Management Mezzanine Partners, LP            | DE                   | NIA                              | NYLIM Mezzanine GenPar, LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              | 0001259536 |  | NYLIM Mezzanine Partners Parallel Fund LP                             | DE                   | NIA                              | NYLIM Mezzanine GenPar, LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLIM Mezzanine Partners II GenPar GP, LLC                            | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLIM Mezzanine Offshore Partners II, LP                              | CYM                  | NIA                              | NYLIM Mezzanine Partners II GenPar GP, LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLIM Mezzanine Partners II GenPar, LP                                | DE                   | NIA                              | NYLIM Mezzanine Partners II GenPar GP, LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              | 0001387095 |  | NYLIM Mezzanine Partners II Parallel Fund, LP                         | DE                   | NIA                              | NYLIM Mezzanine Partners II GenPar, LP                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | Voice Holdco Ltd.   | CAN                  | NIA                              | NYLIM Mezzanine II Parallel Luxco S.a.r.l.                            | Ownership  | 27.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III GenPar GP, LLC                          | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III GenPar, LP                              | DE                   | NIA                              | NYLCAP Mezzanine Partners III GenPar GP, LLC                          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III-K, LP                                   | DE                   | NIA                              | NYLCAP Mezzanine Partners III GenPar, LP                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              | 0001482545 |  | NYLCAP Mezzanine Partners III, LP                                     | DE                   | NIA                              | NYLCAP Mezzanine Partners III GenPar, LP                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III Parallel Fund, LP                       | DE                   | NIA                              | NYLCAP Mezzanine Partners III GenPar, LP                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              | 0001539552 |  | NYLCAP Mezzanine Partners III 2012 Co-Invest, LP                      | DE                   | NIA                              | NYLCAP Mezzanine Partners III GenPar, LP                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker A, LP        | DE                   | NIA                              | NYLCAP Mezzanine Partners III GenPar, LP                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |
|            |            |                   |           |              |            |  | 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            | N                                |    |

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

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| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                           | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                        | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP Mezzanine Offshore Partners III, LP                            | CYM                  | NIA                              | NYLCAP Mezzanine Partners III GenPar GP, LLC                          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP Select Manager GenPar GP, LLC                                  | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP Select Manager GenPar, LP                                      | DE                   | NIA                              | NYLCAP Select Manager GenPar GP, LLC                                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001441093 |  | NYLCAP Select Manager Fund, LP  | DE                   | NIA                              | NYLCAP Select Manager GenPar, LP                                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP Select Manager Cayman Fund, LP                                 | CYM                  | NIA                              | NYLCAP Select Manager GenPar GP, LLC                                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP Select Manager II GenPar GP, LLC                               | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | 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            | N                                |    |
|            |            |                   |            |              | 0001520743 |  | NYLCAP Select Manager Fund II, L.P.                                   | CYM                  | NIA                              | NYLCAP Select Manager II GenPar GP, LP                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP India Funding LLC  | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM-JB Asset Management Co., LLC                                    | MUS                  | NIA                              | NYLCAP India Funding LLC  | Ownership  | 24.660                                     | New York Life Insurance Company            | N                                | 3  |
|            |            |                   |            |              | 0001356865 |  | New York Life Investment Management India Fund II, LLC                | MUS                  | NIA                              | NYLIM-JB Asset Management Co., LLC                                    | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | New York Life Investment Management India Fund (FVIC) II, LLC         | MUS                  | NIA                              | New York Life Investment Management India Fund II, LLC                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP India Funding III LLC  | DE                   | NIA                              | GoldPoint Partners LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM-Jacob Ballas Asset Management Company III, LLC                  | MUS                  | NIA                              | NYLCAP India Funding III LLC  | Ownership  | 24.660                                     | New York Life Insurance Company            | N                                | 4  |
|            |            |                   |            |              | 0001435025 |  | NYLIM Jacob Ballas India Fund III, LLC                                | MUS                  | NIA                              | NYLIM-Jacob Ballas Asset Management Company III, LLC                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM Jacob Ballas Capital India (FVIC) III, LLC                      | MUS                  | NIA                              | NYLIM Jacob Ballas India Fund III, LLC                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM Jacob Ballas India (FII) III, LLC                               | MUS                  | NIA                              | NYLIM Jacob Ballas India Fund III, LLC                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Evolve Asset Management, Ltd.   | IND                  | NIA                              | GoldPoint Partners LLC  | Ownership  | 24.500                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLCAP Holdings (Mauritius) LLC                                       | MUS                  | NIA                              | New York Life Investment Management Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Jacob Ballas Capital India PVT, Ltd.                                  | MUS                  | NIA                              | NYLCAP Holdings (Mauritius) LLC                                       | Ownership  | 23.300                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   | 22-3704242 |              |            |  | NYLIM Service Company LLC   | DE                   | NIA                              | New York Life Investment Management Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NVL Workforce GP LLC  | DE                   | NIA                              | New York Life Investment Management Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | New York Life Investment Management LLC                               | DE                   | NIA                              | New York Life Investment Management Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 52-2206685 |              |            |  | NYLIM-GCR Fund I, LLC   | DE                   | NIA                              | New York Life Investment Management LLC                               | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM Fund II GP, LLC   | DE                   | NIA                              | New York Life Investment Management LLC                               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001355337 |  | NYLIM Real Estate Mezzanine Fund II, LP                               | DE                   | NIA                              | NYLIM Fund II GP, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | NYLIM-TND, LLC  | DE                   | NIA                              | NYLIM Real Estate Mezzanine Fund II, LP                               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | WFHG, GP LLC  | DE                   | NIA                              | New York Life Investment Management LLC                               | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              | 0001406803 |  | Workforce Housing Fund I - 2007, LP                                   | DE                   | NIA                              | WFHG, GP LLC  | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Index IQ Holdings Inc.  | DE                   | NIA                              | New York Life Investment Management Holdings LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 02-0811744 |              |            |  | Financial Development LLC   | DE                   | NIA                              | New York Life Investment Management Holdings LLC                      | Ownership  | 74.370                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   | 02-0811744 |              | 0001460140 |  | Financial Development LLC   | DE                   | NIA                              | Index IQ Holdings Inc.  | Ownership  | 25.630                                     | New York Life Insurance Company            | N                                |    |

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STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                            | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                         | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | *  |
|            |            |                   | 56-2581173 |              | 0001364028 | IndexIQ, Inc.  | IndexIQ, Inc.  | DE                    | NIA                               | Financial Development LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 02-0811751 |              |            | IndexIQ LLC  | IndexIQ LLC  | DE                    | NIA                               | Financial Development LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 02-0811753 |              | 0001415996 | IndexIQ Advisors LLC   | IndexIQ Advisors LLC   | DE                    | NIA                               | IndexIQ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | New York Life Investment Management Holdings International S.á.r.l.    | 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            | N                                 |    |
|            |            |                   |            |              |            | New York Life Investment Management Holdings II International S.á.r.l. | 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            | N                                 |    |
|            |            |                   |            |              |            | Candriam Group S.á.r.l.  | Candriam Group 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            | N                                 |    |
|            |            |                   |            |              |            | CGH UK Acquisition Company Limited                                     | CGH UK Acquisition Company Limited                                     | GBR                   | NIA                               | 'Candriam Group S.á.r.l.   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Tristan Capital Partners Holdings Limited                              | Tristan Capital Partners Holdings Limited                              | GBR                   | NIA                               | CGH UK Acquisition Company Limited                                     | Ownership  | 40.000                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Luxco S.á.r.l.  | Candriam Luxco S.á.r.l.  | LUX                   | NIA                               | 'Candriam Group S.á.r.l.   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Luxembourg, partnership limited by shares                     | Candriam Luxembourg, partnership limited by shares                     | LUX                   | NIA                               | 'Candriam Group S.á.r.l.   | Ownership  | 95.033                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Luxembourg, partnership limited by shares                     | Candriam Luxembourg, partnership limited by shares                     | LUX                   | NIA                               | Candriam Luxco S.á.r.l.  | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | 10 |
|            |            |                   |            |              |            | Candriam Belgium, public limited company                               | Candriam Belgium, public limited company                               | BEL                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 99.990                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Belgium, public limited company                               | Candriam Belgium, public limited company                               | BEL                   | NIA                               | 'Candriam Group S.á.r.l.   | Ownership  | 0.010                                      | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam France, simplified joint-stock company                        | Candriam France, simplified joint-stock company                        | FRA                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Monétaire   | Candriam Monétaire   | FRA                   | NIA                               | Candriam Belgium, public limited company                               | Ownership  | 0.900                                      | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Monétaire   | Candriam Monétaire   | FRA                   | NIA                               | Candriam France, simplified joint-stock company                        | Ownership  | 0.960                                      | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Switzerland LLC, limited liability company                    | Candriam Switzerland LLC, limited liability company                    | CHE                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Cordius CIG  | Cordius CIG  | LUX                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 68.040                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Cordius CIG  | Cordius CIG  | LUX                   | NIA                               | Candriam Belgium public limited company                                | Ownership  | 15.980                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Cordius CIG  | Cordius CIG  | LUX                   | NIA                               | Candriam France, simplified joint-stock company                        | Ownership  | 15.980                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Bonds Convertible Opportunities                               | Candriam Bonds Convertible Opportunities                               | LUX                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 28.840                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam Alternative Return Equity Market Neutral                      | Candriam Alternative Return Equity Market Neutral                      | LUX                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 20.520                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Candriam SRI Defensive Asset Allocation                                | Candriam SRI Defensive Asset Allocation                                | LUX                   | NIA                               | Candriam Luxembourg, partnership limited by shares                     | Ownership  | 5.620                                      | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Ausbil Investment Management Limited                                   | Ausbil Investment Management Limited                                   | AUS                   | NIA                               | New York Life Investment Management Holdings II International S.á.r.l. | Ownership  | 79.250                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Ausbil Australia Pty. Ltd.   | Ausbil Australia Pty. Ltd.   | AUS                   | NIA                               | Ausbil Investment Management Limited                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Ausbil Asset Management Pty. Ltd.                                      | Ausbil Asset Management Pty. Ltd.                                      | AUS                   | NIA                               | Ausbil Investment Management Limited                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | Ausbil Investment Management Limited Employee Share Trust              | Ausbil Investment Management Limited Employee Share Trust              | AUS                   | NIA                               | Ausbil Investment Management Limited                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 56-2412827 |              | 0000914898 | NYLIFE Distributors LLC  | NYLIFE Distributors LLC  | DE                    | NIA                               | New York Life Investment Management Holdings LLC                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 54-1886751 |              | 0001065114 | Private Advisors LLC   | Private Advisors LLC   | DE                    | NIA                               | New York Life Investment Management Holdings LLC                       | Ownership  | 65.850                                     | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 45-2572635 |              |            | PACIF Carry Parent, LLC  | PACIF Carry Parent, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 45-2591793 |              |            | PACIF Carry, LLC   | PACIF Carry, LLC   | DE                    | NIA                               | PACIF Carry Parent, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | PACIF GP, LLC  | PACIF GP, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 20-4877177 |              | 0001368975 | Private Advisors Coinvestment Fund, LP                                 | Private Advisors Coinvestment Fund, LP                                 | DE                    | NIA                               | PACIF GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            | PACIF II GP, LLC   | PACIF II GP, LLC   | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 26-1662477 |              | 0001489910 | Private Advisors Coinvestment Fund II, LP                              | Private Advisors Coinvestment Fund II, LP                              | DE                    | NIA                               | PACIF II GP, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 45-2591588 |              |            | PACIF II Carry Parent, LLC   | PACIF II Carry Parent, LLC   | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |

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STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8  | 9                    | 10                               | 11  | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|--|----------------------|----------------------------------|---|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                        | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)    | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   | 45-2591860 |              |            |  | PACIF II Carry, LLC  | DE                   | NIA                              | PACIF II Carry Parent, LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 46-1360141 |              | 0001562375 |  | PACIF III GP, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 46-2548534 |              |            |  | Private Advisors Coinvestment Fund III, LP                         | DE                   | NIA                              | PACIF III GP, LLC                                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 80-0916710 |              |            |  | PACIF III Carry Parent, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-4247870 |              | 0001646588 |  | PACIF III Carry, LLC   | DE                   | NIA                              | PACIF III Carry Parent, LLC                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-4489053 |              |            |  | PACIF IV GP, LLC   | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 03-0532213 |              |            |  | Private Advisors Coinvestment Fund IV, LP                          | DE                   | NIA                              | PACIF IV GP, LLC                                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 54-2051483 |              |            |  | PACIF IV Carry Parent, LLC   | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 20-5904617 |              |            |  | PA Hedged Equity Fund, L.P.  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 54-2134140 |              | 0001278583 |  | Private Advisors Hedged Equity Fund (QP), L.P.                     | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 20-4838202 |              | 0001374891 |  | Private Advisors Hedged Equity Master Fund                         | DE                   | NIA                              | Private Advisors Hedged Equity Fund (QP), L.P.    | Other  | 0.000                                      | New York Life Insurance Company            | N                                | B  |
|            |            |                   | 26-1662399 |              | 0001442524 |  | Private Advisors Small Company Buyout Fund II, L.P.                | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 45-2573409 |              |            |  | PASCBF III GP, LLC   | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 45-2591925 |              |            |  | Private Advisors Small Company Buyout Fund III, LP                 | DE                   | NIA                              | PASCBF III GP, LLC                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 45-4078336 |              | 0001537995 |  | PASCBF IV GP, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 46-1799496 |              | 0001576987 |  | Private Advisors Small Company Buyout Fund IV, LP                  | DE                   | NIA                              | PASCBF IV GP, LLC                                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 46-2714292 |              |            |  | PASCBF IV Carry Parent, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 35-2476750 |              |            |  | PASCBF IV Carry, LLC   | DE                   | NIA                              | PASCBF IV Carry Parent, LLC                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-4523581 |              |            |  | PASCBF V GP, LLC   | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 46-4301623 |              | 0001595889 |  | Private Advisors Small Company Buyout Fund V, LP                   | DE                   | NIA                              | PASCBF V GP, LLC                                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1223903 |              | 0001635254 |  | Private Advisors Small Company Buyout V - ERISA Fund, LP           | DE                   | NIA                              | PASCBF V GP, LLC                                  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-5430553 |              |            |  | PASCBF V Carry Parent, LLC   | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 98-1286549 |              |            |  | PASCBF V Carry, LLC  | DE                   | NIA                              | PASBF V Carry Parent, LLC                         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-5442078 |              |            |  | PASCBF VI Carry Parent, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-2042371 |              |            |  | PASCBF VI Carry, LLC   | DE                   | NIA                              | PASCBF VI Carry Parent, LLC                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 82-2059912 |              |            |  | PASCBF VI GP, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-0948254 | 3328161      |            |  | Private Advisors Small Company Private Equity Fund VI, LP          | DE                   | NIA                              | PASCBF VI GP, LLC                                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 47-0948256 | 3328161      |            |  | Private Advisors Small Company Private Equity Fund VI (Cayman), LP | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | PASCBF VII GP, LLC   | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Private Advisors Small Company Private Equity Fund VII, LP         | DE                   | NIA                              | PASCBF VII GP, LLC                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Private Advisors Small Company Private Equity Fund VII (Cayman)    | CM                   | NIA                              | PASCBF VII GP, LLC                                | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | PASCBF VII Carry Parent, LLC                                       | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | PASCBF VII Carry, LLC  | DE                   | NIA                              | PASCBF VII Carry Parent LLC                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | PASCBF VIII GP, LLC  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Private Advisors Small Company Private Equity Fund VIII LP         | DE                   | NIA                              | PASCBF VIII GP, LLC                               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | PASCBF VIII Carry Parent LLC                                       | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | PASCBF VIII Carry LLC  | DE                   | NIA                              | PASCBF VIII Carry Parent, LLC                     | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Cuyahoga Capital Partners I Management Group, LLC                  | DE                   | NIA                              | Private Advisors LLC                              | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |            |  | Cuyahoga Capital Partners I, L.P.                                  | DE                   | NIA                              | Cuyahoga Capital Partners I Management Group, LLC | Other  | 0.000                                      | New York Life Insurance Company            | N                                | B  |

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

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|------------|------------|-------------------|------------|--------------|------------|--|--|-----------------------|-----------------------------------|--|--|--|--|-----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                    | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                 | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | *  |
|            |            |                   | 71-1014616 | 3594658      |            |  | Cuyahoga Capital Partners II Management Group LLC              | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 71-1014620 |              |            |  | Cuyahoga Capital Partners II LP                                | DE                    | NIA                               | Cuyahoga Capital Partners II Management Group LLC              | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 26-1989297 | 3729106      |            |  | Cuyahoga Capital Partners III Management Group LLC             | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 26-1989419 |              |            |  | Cuyahoga Capital Partners III LP                               | DE                    | NIA                               | Cuyahoga Capital Partners III Management Group LLC             | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 26-4331000 |              |            |  | Cuyahoga Capital Partners IV Management Group LLC              | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 26-4331219 |              |            |  | Cuyahoga Capital Partners IV LP                                | DE                    | NIA                               | Cuyahoga Capital Partners IV Management Group LLC              | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 26-3698069 | 3835342      |            |  | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 26-3698209 |              |            |  | Cuyahoga Capital Emerging Buyout Partners LP                   | DE                    | NIA                               | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 47-4479441 |              |            |  | PA Real Assets Carry Parent, LLC                               | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PA Real Assets Carry, LLC                                      | DE                    | NIA                               | PA Real Assets Carry Parent, LLC                               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PA Emerging Manager Carry Parent, LLC                          | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PA Emerging Manager Carry, LLC                                 | DE                    | NIA                               | PA Emerging Manager Carry Parent, LLC                          | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | RIC I GP, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-4146929 |              |            |  | Richmond Coinvestment Partners I, LP                           | DE                    | NIA                               | RIC I GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | RIC I Carry Parent, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | RIC I Carry, LLC   | DE                    | NIA                               | RIC I Carry Parent, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PASF V GP, LLC   | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              | 0001646590 |  | Private Advisors Secondary Fund V, LP                          | DE                    | NIA                               | PASF V GP, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PASF V Carry Parent, LLC                                       | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-4498336 |              |            |  | PASF V Carry, LLC  | DE                    | NIA                               | PASF V Carry Parent, LLC                                       | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PARAF GP, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-5323045 |              |            |  | Private Advisors Real Assets Fund, LP                          | DE                    | NIA                               | PARAF GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PARAF Carry Parent, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 47-5392508 |              |            |  | PARAF Carry, LLC   | DE                    | NIA                               | PARAF Carry Parent, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PASCCIF GP, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | Private Advisors Small Company Coinvestment Fund, LP           | DE                    | NIA                               | PASCCIF GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | Private Advisors Small Company Coinvestment Fund ERISA, LP     | DE                    | NIA                               | PASCCIF GP, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 81-4614299 |              |            |  | PASCCIF Carry Parent, LLC                                      | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PASCCIF Carry, LLC   | DE                    | NIA                               | PASCCIF Carry Parent, LLC                                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | PA Real Assets Carry Parent II, LLC                            | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 82-2582122 |              |            |  | PA Real Assets Carry II, LLC                                   | DE                    | NIA                               | PA Real Assets Carry Parent II, LLC                            | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 82-3120890 |              |            |  | PARAF II GP LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 82-3541209 |              |            |  | Private Advisors Real Assets Fund II LP                        | DE                    | NIA                               | PARAF II GP LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   |            |              |            |  | Private Advisors Hedged Equity Fund, Ltd.                      | CYM                   | NIA                               | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   |            |              |            |  | Private Advisors Hedged Equity Fund (QP), Ltd.                 | CYM                   | NIA                               | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 20-1079864 |              |            |  | Private Advisors Hedged Equity Master Fund, Ltd.               | CYM                   | NIA                               | Private Advisors Hedged Equity Fund (QP), Ltd.                 | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   |            |              |            |  | Private Advisors Stable Value ERISA Fund, Ltd.                 | CYM                   | NIA                               | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 98-0626772 |              |            |  | Private Advisors Stable Value Master Fund, Ltd.                | CYM                   | NIA                               | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   |            |              |            |  | Private Advisors Stable Value ERISA Fund, Ltd.                 | CYM                   | NIA                               | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   | 20-1079805 |              |            |  | Private Advisors Stable Value Master Fund, Ltd.                | CYM                   | NIA                               | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | N                                 | B  |
|            |            |                   |            |              |            |  | UVF GP, LLC  | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |
|            |            |                   | 46-5163324 |              | 0001605509 |  | Undiscovered Value Fund, LP                                    | DE                    | NIA                               | Private Advisors LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                 |    |

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STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|---|----------------------|----------------------------------|--|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates         | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                       | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   | 98-1164867 |              | 0001605502 |  | Undiscovered Value Fund, Ltd.                       | .CYM                 | NIA                              | Private Advisors LLC   | Other  | 0.000                                      | New York Life Insurance Company            | .N                               | 8  |
|            |            |                   | 98-1164329 |              |            |  | Undiscovered Value Master Fund SPC                  | .CYM                 | NIA                              | Undiscovered Value Fund, Ltd.<br>New York Life Investment Management | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   | 81-5158468 |              |            |  | NYLIM Alternatives LLC                              | .DE                  | NIA                              | Holdings LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP Holdings LLC                                    | .DE                  | NIA                              | NYLIM Alternatives LLC   | Ownership  | 60.000                                     | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP CLO Manager LLC                                 | .DE                  | NIA                              | CVP Holdings LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP CLO Holdings GP LLC                             | .DE                  | NIA                              | CVP CLO Manager LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP CLO Holdings, LP                                | .CYM                 | NIA                              | CVP CLO Holdings GP LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP CLO Advisors, LLC                               | .DE                  | NIA                              | CVP CLO Holdings LP  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Credit Value Partners, LLC                          | .DE                  | NIA                              | CVP Holdings LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CHIPC Evergreen General LLC                         | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP High Income Private Credit Master Fund LP       | .CYM                 | NIA                              | CHIPC Evergreen General LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP Loan Servicing LLC                              | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CHIPC PE General, LLC                               | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CHIPC PE Intermediate Fund, LP                      | .CYM                 | NIA                              | CHIPC PE General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP High Income Private Credit PE Fund (Cayman), LP | .CYM                 | NIA                              | CHIPC PE General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              | 0001672457 |  | CVP High Income Private Credit PE Fund, LP          | .DE                  | NIA                              | CHIPC PE General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              | 0001650747 |  | CVF IV General, LLC                                 | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Credit Value Fund IV, LP                            | .DE                  | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Credit Value Fund (Cayman) IV, LP                   | .CYM                 | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Credit Value Intermediate Fund IV, LP               | .CYM                 | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Credit Value Master Fund IV-A, LP                   | .CYM                 | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Credit Value Master Fund IV-B, LP                   | .CYM                 | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVF IV Vert LLC                                     | .DE                  | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVF IV-A1 Vert LLC                                  | .DE                  | NIA                              | CVF IV General, LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP SPV LLC   | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP SPVLL Series I                                  | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP SPVLL Series II                                 | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP SPVLL Series III                                | .DE                  | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CVP Management Ireland Limited                      | .IRL                 | NIA                              | Credit Value Partners, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              | 3663273    |  | Huntsville NYL LLC                                  | .DE                  | NIA                              | NYLIFE Real Estate Holdings, LLC                                     | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | CC Acquisitions, LP                                 | .DE                  | NIA                              | NYLIFE Real Estate Holdings, LLC                                     | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | REEP-IND Cedar Farms TN LLC                         | .DE                  | NIA                              | NYLIFE Real Estate Holdings, LLC                                     | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | Cedar Farms JV LLC                                  | .DE                  | NIA                              | REEP-IND Cedar Farms TN LLC  | Ownership  | 90.000                                     | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | REEP-IND Continental NC LLC                         | .DE                  | NIA                              | NYLIFE Real Estate Holdings, LLC                                     | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   | 61-1724274 |              |            |  | LRC-Patriot, LLC                                    | .DE                  | NIA                              | REEP-IND Continental NC LLC  | Ownership  | 93.000                                     | New York Life Insurance Company            | .N                               |    |
|            |            |                   | 46-3561738 |              |            |  | REEP-LRC Industrial LLC                             | .DE                  | NIA                              | LRC-Patriot, LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   | 35-2496884 |              |            |  | REEP-IND Forest Park NJ LLC                         | .DE                  | NIA                              | NYLIFE Real Estate Holdings, LLC                                     | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Building 4 LLC                                   | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Building 1-2-3 LLC                               | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Building 17, LLC                                 | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Building 18, LLC                                 | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Building 19, LLC                                 | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Building 20, LLC                                 | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Mantua Grove LLC                                 | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | FP Lot 1.01 LLC                                     | .DE                  | NIA                              | REEP-IND Forest Park NJ LLC  | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | REEP-IND NJ LLC                                     | .DE                  | NIA                              | NYLIFE Real Estate Holdings, LLC                                     | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | NJIND JV LLC  | .DE                  | NIA                              | REEP-IND NJ LLC  | Ownership  | 93.000                                     | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | NJIND Hook Road LLC                                 | .DE                  | NIA                              | NJIND JV LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | NJIND Raritan Center LLC                            | .DE                  | NIA                              | NJIND JV LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | NJIND Talmadge Road LLC                             | .DE                  | NIA                              | NJIND JV LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |
|            |            |                   |            |              |            |  | NJIND Bay Avenue LLC                                | .DE                  | NIA                              | NJIND JV LLC   | Ownership  | 100.000                                    | New York Life Insurance Company            | .N                               |    |

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STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

| 1          | 2          | 3                 | 4          | 5            | 6   | 7  | 8   | 9                    | 10                               | 11   | 12   | 13   | 14   | 15                               | 16 |
|------------|------------|-------------------|------------|--------------|-----|--|---|----------------------|----------------------------------|--|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | *  |
|            |            |                   |            |              |     |  | NJIND Melrich Road LLC                      | DE                   | NIA                              | NJIND JV LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | NJIND Corbin Street LLC                     | DE                   | NIA                              | NJIND JV LLC                                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-IND Valwood TX LLC                     | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Cumberland TN LLC                   | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | Cumberland Apartments, LLC                  | TN                   | NIA                              | REEP-MF Cumberland TN LLC                      | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Enclave TX LLC                      | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | Enclave CAF LLC                             | DE                   | NIA                              | REEP-MF Enclave TX LLC                         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Marina Landing WA LLC               | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-SP Marina Landing LLC                  | DE                   | NIA                              | REEP-MF Marina Landing WA LLC                  | Ownership  | 98.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Mira Loma II TX LLC                 | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | Mira Loma II, LLC                           | DE                   | NIA                              | REEP-MF Mira Loma II TX LLC                    | Ownership  | 50.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Summitt Ridge CO LLC                | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | Summitt Ridge Apartments, LLC               | DE                   | NIA                              | REEP-MF Summitt Ridge CO LLC                   | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Woodridge IL LLC                    | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF Centerpointe VA LLC                 | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF 575 Lex NY LLC                      | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF 575 Lex NY GP LLC                   | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-RTL SASI GA LLC                        | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-RTL Bradford PA LLC                    | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF Royal Centre GA LLC                 | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | Royal Centre, LLC                           | DE                   | NIA                              | REEP-OF Royal Centre GA LLC                    | Ownership  | 90.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-RTL CTC NY LLC                         | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF 5005 LBJ Freeway TX LLC             | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 97.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | 5005 LBJ Tower LLC                          | DE                   | NIA                              | REEP-OF 5005 LBJ Freeway TX LLC                | Ownership  | 97.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF SPENCER NV LLC                      | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-HZ SPENCER JV LLC                      | DE                   | NIA                              | REEP-MF SPENCER NV LLC                         | Ownership  | 92.700                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-HZ SPENCER LLC                         | DE                   | NIA                              | REEP-HZ SPENCER JV LLC                         | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF/RTL MARKET ROSS TX LLC              | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 37-1842612 |              |     |  | MARKET ROSS TX JV LLC                       | DE                   | NIA                              | REEP-OF/RTL MARKET ROSS TX LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 61-1808552 |              |     |  | MARKET ROSS TX GARAGE OWNER LC              | DE                   | NIA                              | REEP-OF/RTL MARKET ROSS TX LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 36-4852864 |              |     |  | MARKET ROSS TX OFFICE OWNER LLC             | DE                   | NIA                              | REEP-OF/RTL MARKET ROSS TX LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 32-0511592 |              |     |  | MARKET ROSS TX RETAIL OWNER LLC             | DE                   | NIA                              | REEP-OF/RTL MARKET ROSS TX LLC                 | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF Mallory TN LLC                      | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | 3665 Mallory JV LLC                         | DE                   | NIA                              | REEP-OF Mallory TN LLC                         | Ownership  | 90.900                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF Water Ridge NC LLC                  | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF Viridian AZ LLC                     | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-Hines Viridian JV LLC                  | DE                   | NIA                              | REEP-OF Viridian AZ LLC                        | Ownership  | 73.031                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-OF 2300 EMPIRE LLC                     | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MF Wynnewood PA LLC                    | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   | 30-1018932 |              |     |  | Wynnewood JV LLC                            | DE                   | NIA                              | REEP-MF Wynnewood PA LLC                       | Ownership  | 92.500                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | REEP-MU Fayetteville NC LLC                 | DE                   | NIA                              | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | 501 Fayetteville JV LLC                     | DE                   | NIA                              | REEP-MU Fayetteville NC LLC                    | Ownership  | 85.000                                     | New York Life Insurance Company            | N                                |    |
|            |            |                   |            |              |     |  | 501 Fayetteville Owner LLC                  | DE                   | NIA                              | 501 Fayetteville JV LLC                        | Ownership  | 100.000                                    | New York Life Insurance Company            | N                                |    |

| Asterisk | Explanation  |
|----------|--|
| 1        | Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.                          |
| 2        | 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. |
| 3        | GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.  |
| 4        | GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.   |
| 5        | Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.                            |

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

| Asterisk | Explanation   |
|----------|---|
| 6 .....  | Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company. ....  |
| 7 .....  | 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. .... |
| 8 .....  | Control of this entity is pursuant to an investment management contract with Private Advisors LLC, or affiliate, not through ownership of voting interests. ....                            |
| 9 .....  | Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....                               |
| 10 ..... | One share held by Candriam Luxco S.á.r.l. ....  |
| 11 ..... | Control of this entity is pursuant to a management contract with NYL Investors LLC. ....  |

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

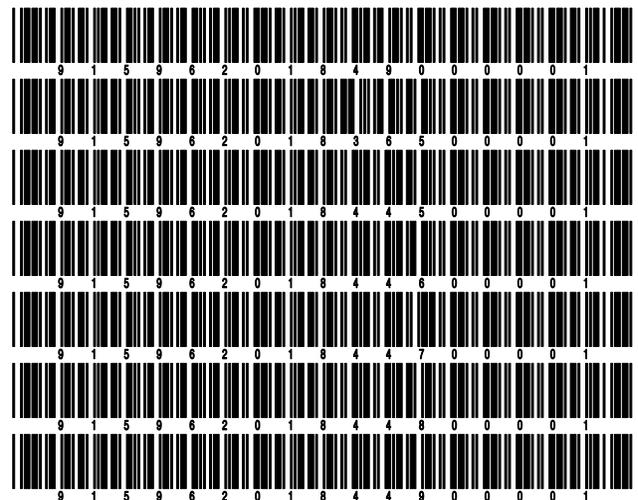
|  | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....   | NO       |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....  | NO       |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....   | NO       |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....                                 | NO       |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....             | NO       |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? ..... | NO       |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....         | NO       |

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 2504. Deferred gains liability .....                                | 5,376,768                      | 5,359,182                      |
| 2505. Contingent liability .....                                    | 275,577                        | 2,447,576                      |
| 2506. Other payable .....   | 234,904                        | 385,774                        |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 5,887,249                      | 8,192,532                      |

## STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE A - VERIFICATION**

## Real Estate

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year .....                           | 56,998,352        | 57,549,697                           |
| 2. Cost of acquired:   |                   |                                      |
| 2.1 Actual cost at time of acquisition .....   | 862,138           | 497,700                              |
| 2.2 Additional investment made after acquisition .....                                     |                   |                                      |
| 3. Current year change in encumbrances .....   |                   |                                      |
| 4. Total gain (loss) on disposals .....  |                   | (84,771)                             |
| 5. Deduct amounts received on disposals .....  |                   | 962,150                              |
| 6. Total foreign exchange change in book/adjusted carrying value .....                     |                   |                                      |
| 7. Deduct current year's other than temporary impairment recognized .....                  |                   |                                      |
| 8. Deduct current year's depreciation .....  | 531               | 2,124                                |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 57,859,959        | 56,998,352                           |
| 10. Deduct total nonadmitted amounts .....   |                   |                                      |
| 11. Statement value at end of current period (Line 9 minus Line 10) .....                  | 57,859,959        | 56,998,352                           |

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 13,657,247,781    | 12,984,029,180                       |
| 2. Cost of acquired:  |                   |                                      |
| 2.1 Actual cost at time of acquisition .....  | 338,063,109       | 1,960,162,418                        |
| 2.2 Additional investment made after acquisition .....  | 13,741,699        | 72,041,087                           |
| 3. Capitalized deferred interest and other .....  | 320,127           | 24,301,464                           |
| 4. Accrual of discount .....  | 1,441,220         | 5,511,249                            |
| 5. Unrealized valuation increase (decrease) .....   |                   | 124,000                              |
| 6. Total gain (loss) on disposals .....   |                   | (81,580)                             |
| 7. Deduct amounts received on disposals .....   | 297,739,395       | 1,386,953,799                        |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  | 433,224           | 1,727,943                            |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |                   |                                      |
| 10. Deduct current year's other than temporary impairment recognized .....  |                   | 158,295                              |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 13,712,641,317    | 13,657,247,781                       |
| 12. Total valuation allowance .....   |                   |                                      |
| 13. Subtotal (Line 11 plus Line 12) .....   | 13,712,641,317    | 13,657,247,781                       |
| 14. Deduct total nonadmitted amounts .....  |                   |                                      |
| 15. Statement value at end of current period (Line 13 minus Line 14) .....  | 13,712,641,317    | 13,657,247,781                       |

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 1,283,832,483     | 1,186,685,462                        |
| 2. Cost of acquired:   |                   |                                      |
| 2.1 Actual cost at time of acquisition .....   |                   | 183,014,147                          |
| 2.2 Additional investment made after acquisition .....                                       | 23,946,434        | 27,406,248                           |
| 3. Capitalized deferred interest and other .....   |                   |                                      |
| 4. Accrual of discount .....   |                   |                                      |
| 5. Unrealized valuation increase (decrease) .....  | 29,589,633        | 36,910,548                           |
| 6. Total gain (loss) on disposals .....  | 821,879           | (1,149,590)                          |
| 7. Deduct amounts received on disposals .....  | 24,296,681        | 99,264,951                           |
| 8. Deduct amortization of premium and depreciation .....                                     | 4,878,693         | 38,986,198                           |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | (7,205)           | 1,077,032                            |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 406,384           | 11,860,215                           |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 1,308,601,465     | 1,283,832,483                        |
| 12. Deduct total nonadmitted amounts .....   | 3,729,067         | 12,487,649                           |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                   | 1,304,872,398     | 1,271,344,835                        |

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 83,705,512,194    | 78,404,156,248                       |
| 2. Cost of bonds and stocks acquired .....  | 5,224,741,173     | 20,083,868,175                       |
| 3. Accrual of discount .....  | 28,074,093        | 114,363,717                          |
| 4. Unrealized valuation increase (decrease) .....   | (26,761,375)      | 91,551,100                           |
| 5. Total gain (loss) on disposals .....   | 33,217,734        | 144,137,556                          |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 2,829,912,082     | 15,245,313,593                       |
| 7. Deduct amortization of premium .....   | 19,238,185        | 90,861,571                           |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 69,293,304        | 247,097,224                          |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 5,892,463         | 43,486,662                           |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 5,626,117         |                                      |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 86,184,660,510    | 83,705,512,194                       |
| 12. Deduct total nonadmitted amounts .....  |                   |                                      |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                | 86,184,660,510    | 83,705,512,194                       |

STATEMENT AS OF MARCH 31, 2018 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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| <b>BONDS</b>                        |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 55,069,915,604  | 20,116,157,173                                 | 19,005,277,374                                 | (237,066,281)  | 55,943,729,122  |  |   | 55,069,915,604  |
| 2. NAIC 2 (a) .....                 | 25,000,919,629  | 3,035,713,109                                  | 2,713,387,986                                  | 201,354,389  | 25,524,599,141  |  |   | 25,000,919,629  |
| 3. NAIC 3 (a) .....                 | 2,343,892,013   | 161,857,942                                    | 74,962,323                                     | 231,017,201  | 2,661,804,833   |  |   | 2,343,892,013   |
| 4. NAIC 4 (a) .....                 | 1,721,957,904   | 187,761,879                                    | 57,416,775                                     | (53,453,576)   | 1,798,849,432   |  |   | 1,721,957,904   |
| 5. NAIC 5 (a) .....                 | 265,274,263   | 29,567,415                                     | 14,749,316                                     | (57,788,755)   | 222,303,607   |  |   | 265,274,263   |
| 6. NAIC 6 (a) .....                 | 48,441,751  | 5,921,540                                      | 265,445  | (2,844,113)  | 51,253,733  |  |   | 48,441,751  |
| 7. Total Bonds                      | 84,450,401,164  | 23,536,979,058                                 | 21,866,059,219                                 | 81,218,865   | 86,202,539,868  |  |   | 84,450,401,164  |
| <b>PREFERRED STOCK</b>              |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     | 279,764   | 64,739   | 224,658  | (7,925)  | 111,920   |  |   | 279,764   |
| 9. NAIC 2 .....                     |   |  |  |  |   |  |   |   |
| 10. NAIC 3 .....                    | 1,386,920   | 210,486  | 26,392   | 34,030   | 1,605,044   |  |   | 1,386,920   |
| 11. NAIC 4 .....                    |   |  |  |  |   |  |   |   |
| 12. NAIC 5 .....                    |   |  |  |  |   |  |   |   |
| 13. NAIC 6 .....                    | 11,696,240  |  |  |  | 11,696,240  |  |   | 11,696,240  |
| 14. Total Preferred Stock           | 13,362,925  | 275,225  | 251,050  | 26,105   | 13,413,205  |  |   | 13,362,925  |
| 15. Total Bonds and Preferred Stock | 84,463,764,089  | 23,537,254,283                                 | 21,866,310,269                                 | 81,244,970   | 86,215,953,073  |  |   | 84,463,764,089  |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ 1,211,024,326 ; NAIC 2 \$ 207,381,038 ; NAIC 3 \$ ; NAIC 4 \$ 1,994,103 ; NAIC 5 \$ ; NAIC 6 \$

S102

**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 | 14,479,820                   | xxx       | 14,457,723  | 14,484                          |  |

**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 .....                          | 14,764,407   | 179,931,526                  |
| 2. Cost of short-term investments acquired .....  | 24,743,437   | 7,661,766,348                |
| 3. Accrual of discount .....  | 26,598       | 136,775                      |
| 4. Unrealized valuation increase (decrease) .....   |              |                              |
| 5. Total gain (loss) on disposals .....   |              | 5,264                        |
| 6. Deduct consideration received on disposals .....                                       | 25,054,622   | 7,826,382,726                |
| 7. Deduct amortization of premium .....   |              | 692,780                      |
| 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) ..... | 14,479,820   | 14,764,407                   |
| 11. Deduct total nonadmitted amounts .....  |              |                              |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 14,479,820   | 14,764,407                   |

**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) .....    | 127,690,062   |
| 2. Cost Paid/(Consideration Received) on additions .....                               | 29,263,000    |
| 3. Unrealized Valuation increase/(decrease) .....                                      | (167,514,044) |
| 4. Total gain (loss) on termination recognized .....                                   | (3,571,365)   |
| 5. Considerations received/(paid) on terminations .....                                | (3,571,365)   |
| 6. Amortization .....  | (4,154,356)   |
| 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) ..... | (14,715,338)  |
| 10. Deduct nonadmitted assets .....  |               |
| 11. Statement value at end of current period (Line 9 minus Line 10) .....              | (14,715,338)  |

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

|   |           |
|---|-----------|
| 1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) .....                               | 13,023    |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) ..... | 39,727    |
| 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 .....   | 640,695   |
| 3.14 Section 1, Column 18, prior year .....   | 63,149    |
|   | 577,546   |
|   | 577,546   |
| 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 .....   | 640,695   |
| 3.24 Section 1, Column 19, prior year .....   | 63,149    |
|   | 577,546   |
|   | 577,546   |
| 3.3 Subtotal (Line 3.1 minus Line 3.2) .....  |           |
| 4.1 Cumulative variation margin on terminated contracts during the year .....                                       | (391,922) |
| 4.2 Less:   |           |
| 4.21 Amount used to adjust basis of hedged item .....   |           |
| 4.22 Amount recognized .....  | (391,922) |
|   | (391,922) |
| 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) .....                          | 52,750    |
| 7. Deduct total nonadmitted amounts .....   |           |
| 8. Statement value at end of current period (Line 6 minus Line 7) .....   | 52,750    |

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**

STATEMENT AS OF MARCH 31, 2018 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

|  | Book/Adjusted Carrying Value Check |
|--|------------------------------------|
| 1. Part A, Section 1, Column 14.....   | (14,715,338)                       |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 52,750                             |
| 3. Total (Line 1 plus Line 2).....   | (14,662,588)                       |
| 4. Part D, Section 1, Column 5.....  | 218,121,803                        |
| 5. Part D, Section 1, Column 6.....  | (232,784,391)                      |
| 6. Total (Line 3 minus Line 4 minus Line 5).....   | .....                              |
|  | Fair Value Check                   |
| 7. Part A, Section 1, Column 16.....   | (12,755,369)                       |
| 8. Part B, Section 1, Column 13.....   | 52,750                             |
| 9. Total (Line 7 plus Line 8).....   | (12,702,619)                       |
| 10. Part D, Section 1, Column 8.....   | 220,165,503                        |
| 11. Part D, Section 1, Column 9.....   | (232,868,122)                      |
| 12. Total (Line 9 minus Line 10 minus Line 11).....  | .....                              |
|  | Potential Exposure Check           |
| 13. Part A, Section 1, Column 21.....  | 88,608,627                         |
| 14. Part B, Section 1, Column 20.....  | 174,372                            |
| 15. Part D, Section 1, Column 11.....  | 88,782,999                         |
| 16. Total (Line 13 plus Line 14 minus Line 15).....  | .....                              |

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

|   | 1              | 2                               |
|---|----------------|---------------------------------|
|   | Year To Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 2,280,028,575  | 1,933,137,800                   |
| 2. Cost of cash equivalents acquired .....  | 20,470,651,796 | 91,317,678,180                  |
| 3. Accrual of discount .....  | 4,907,538      | 10,967,037                      |
| 4. Unrealized valuation increase (decrease) .....   |                |                                 |
| 5. Total gain (loss) on disposals .....   | (6,805)        | 3,071                           |
| 6. Deduct consideration received on disposals .....                                       | 21,182,639,959 | 90,981,758,241                  |
| 7. Deduct amortization of premium .....   |                | (728)                           |
| 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) ..... | 1,572,941,145  | 2,280,028,575                   |
| 11. Deduct total nonadmitted amounts .....  |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 1,572,941,145  | 2,280,028,575                   |