

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

NAIC Group Code 0826, 0826 NAIC Company Code 91596 Employer's ID No. 13-3044743

(Current Period) (Prior Period)

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE

Country of Domicile United States of America

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

Statutory Home Office	1209 Orange Street, Wilmington, DE, U.S. 19801
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010
.....	212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010
.....	212-576-7000
Internet Website Address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner 201-942-8333
Statutory Statement Contact E-Mail address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	201-942-2158

EXECUTIVE OFFICERS

THEODORE ALEXANDER MATHAS
Chairman of the Board,
President and Chief Executive Officer

CRAIG LAWRENCE DESANTO
Executive Vice President
and Co-Chief Operating Officer

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

MATTHEW MARTIN GROVE
Executive Vice President
and Co-Chief Operating Officer

SARA LOUISE BADLER #
Senior Vice President
and Chief Compliance Officer

ELIZABETH KATHERINE BRILL
Senior Vice President
and Chief Actuary

THOMAS FRANCIS ENGLISH
Senior Vice President
and Chief Legal Officer

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

ARTHUR HARUTYUN SETER
Senior Vice President
and Chief Investment Officer

COLLEEN ANNE MEADE
Associate General Counsel
and Secretary

DIRECTORS

CHRISTOPHER THOMAS ASHE	ROBERT MICHAEL GARDNER	DYLAN WEI HUANG	ARTHUR HARUTYUN SETER
DAVID GERALD BEDARD	MATTHEW MARTIN GROVE	MARK JEROME MADGETT	JOEL MARTIN STEINBERG
ELIZABETH KATHERINE BRILL	FRANK MICHAEL HARTE	THEODORE ALEXANDER MATHAS	MATTHEW DAVID WION
ALEXANDER IBBITSON MUNRO COOK	THOMAS ALEXANDER HENDRY	AMY MILLER	

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.

DocuSigned by:
Eric Feldstein
B742114E1570433

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:
Thomas A. Hendry
569AB0805FAE404

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

day of May 2020

a. Is this an original filing? Yes [X] No []

b. If no: 1. State the amendment number ...
2. Date filed ...
3. Number of pages attached ...

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

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	88,410,318,846		88,410,318,846	88,631,060,034
2. Stocks:				
2.1 Preferred stocks	12,510,883		12,510,883	12,963,721
2.2 Common stocks	1,082,589,067		1,082,589,067	1,644,017,949
3. Mortgage loans on real estate:				
3.1 First liens	14,456,149,900		14,456,149,900	13,981,666,081
3.2 Other than first liens.....	711,345,375		711,345,375	714,843,021
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$(68,365,000) encumbrances)	99,726,831		99,726,831	100,297,544
4.3 Properties held for sale (less \$ encumbrances)	585,000		585,000	585,000
5. Cash (\$(225,326,791)), cash equivalents (\$2,658,653,086) and short-term investments (\$67,312,484)	2,500,638,779		2,500,638,779	1,436,485,478
6. Contract loans (including \$ premium notes)	930,188,061	14,700,987	915,487,074	908,832,268
7. Derivatives	1,074,040,395		1,074,040,395	365,256,253
8. Other invested assets	1,600,751,558	2,173,728	1,598,577,830	1,514,099,509
9. Receivables for securities	24,598,970		24,598,970	5,963,701
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	998,283		998,283	1,944,975
12. Subtotals, cash and invested assets (Lines 1 to 11)	110,904,441,948	16,874,715	110,887,567,233	109,318,015,534
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	758,765,599		758,765,599	740,608,274
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,295	224	8,071	7,718
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	212,377		212,377	212,377
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	66,322,766		66,322,766	59,598,262
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	144,075		144,075	610,599
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	111,463,222		111,463,222	46,258,700
18.2 Net deferred tax asset	607,832,803	244,123,140	363,709,663	289,720,303
19. Guaranty funds receivable or on deposit	1,880,305		1,880,305	1,832,249
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	19,313,015		19,313,015	27,378,399
24. Health care (\$) and other amounts receivable	11,206,965	11,206,965		
25. Aggregate write-ins for other than invested assets	9,365,544,253	50,979,343	9,314,564,910	9,105,811,494
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	121,847,135,623	323,184,387	121,523,951,236	119,590,053,909
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	39,389,558,083		39,389,558,083	45,147,155,609
28. Total (Lines 26 and 27)	161,236,693,706	323,184,387	160,913,509,319	164,737,209,518
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	998,283		998,283	1,931,199
1102. Derivative receivable				13,776
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	998,283		998,283	1,944,975
2501. Interest in annuity contracts	9,292,702,026		9,292,702,026	9,084,483,523
2502. Miscellaneous	72,050,639	50,827,171	21,223,468	20,729,421
2503. Administrative and other fees due and unpaid	639,416		639,416	598,550
2598. Summary of remaining write-ins for Line 25 from overflow page	152,172	152,172		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,365,544,253	50,979,343	9,314,564,910	9,105,811,494

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$97,644,350,158 less \$ included in Line 6.3 (including \$49,003,935 Modco Reserve)	97,644,350,158	97,138,499,679
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,487,885,860	1,467,255,623
4. Contract claims:		
4.1 Life	280,691,621	258,853,283
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	482	482
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$40,782,077 ceded	40,782,077	75,760,828
9.4 Interest Maintenance Reserve	132,483,583	98,730,370
10. Commissions to agents due or accrued-life and annuity contracts \$3,572,701 , accident and health \$ and deposit-type contract funds \$	3,572,701	3,817,705
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	21,757,081	18,381,444
13. Transfers to Separate Accounts due or accrued (net) (including \$(810,510,683) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(841,507,249)	(982,234,601)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(443,691)	34,294,835
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	4,436,048	4,360,950
17. Amounts withheld or retained by reporting entity as agent or trustee	1,231,776	1,717,112
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	244,869,582	139,350,607
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	125,318,490	128,722,014
22. Borrowed money \$ and interest thereon \$		1,388,625
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,357,491,637	1,561,059,669
24.02 Reinsurance in unauthorized and certified (\$) companies	5,775,803	6,292,251
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	179,599,603	121,434,080
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	10,043,658	35,404,239
24.09 Payable for securities	119,203,333	20,719,501
24.10 Payable for securities lending	675,863,712	675,980,945
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,370,550,119	9,426,872,986
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	111,863,956,384	110,236,662,627
27. From Separate Accounts Statement	39,380,144,948	45,145,939,584
28. Total liabilities (Lines 26 and 27)	151,244,101,332	155,382,602,211
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)	5,716,650,673	5,401,849,993
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 \$9,413,135 in Separate Accounts Statement)	9,644,407,987	9,329,607,307
38. Totals of Lines 29, 30 and 37	9,669,407,987	9,354,607,307
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	160,913,509,319	164,737,209,518
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	9,292,702,026	9,084,483,523
2502. Derivatives-collateral liability	1,066,369,713	331,210,732
2503. Deferred gains liability	5,075,418	5,112,002
2598. Summary of remaining write-ins for Line 25 from overflow page	6,402,962	6,066,729
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,370,550,119	9,426,872,986
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, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	2,892,051,436	3,618,326,002	13,267,854,797
2. Considerations for supplementary contracts with life contingencies	15,732,953	21,189,180	76,197,961
3. Net investment income	1,016,908,247	1,006,394,882	4,227,617,799
4. Amortization of Interest Maintenance Reserve (IMR)	6,852,495	7,023,431	25,887,990
5. Separate Accounts net gain from operations excluding unrealized gains or losses	22,726,788	14,029,156	47,045,557
6. Commissions and expense allowances on reinsurance ceded	78,102	171	197,468
7. Reserve adjustments on reinsurance ceded	(266,888)	(179,208)	(841,744)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	190,763,740	183,304,757	745,509,312
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	52,623,887	50,464,212	223,743,138
9. Totals (Lines 1 to 8.3)	4,197,470,760	4,900,552,583	18,613,212,278
10. Death benefits	217,858,167	201,195,346	741,919,844
11. Matured endowments (excluding guaranteed annual pure endowments)	951,199	1,516,609	3,271,262
12. Annuity benefits	798,934,107	797,155,276	3,144,843,575
13. Disability benefits and benefits under accident and health contracts	58,669	17,785	74,966
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,143,543,694	2,275,291,869	8,494,326,122
16. Group conversions	50,918	68,171	365,234
17. Interest and adjustments on contract or deposit-type contract funds	39,355,974	14,038,211	50,645,299
18. Payments on supplementary contracts with life contingencies	10,047,563	9,223,849	40,290,158
19. Increase in aggregate reserves for life and accident and health contracts	505,850,479	1,193,777,718	3,074,903,961
20. Totals (Lines 10 to 19)	3,716,650,770	4,492,284,834	15,550,640,421
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	103,933,923	117,477,090	440,893,564
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	223,864,383	221,909,649	922,890,057
24. Insurance taxes, licenses and fees, excluding federal income taxes	27,088,957	31,138,258	122,307,223
25. Increase in loading on deferred and uncollected premiums			9,750
26. Net transfers to or (from) Separate Accounts net of reinsurance	338,794,893	(209,146,947)	698,271,487
27. Aggregate write-ins for deductions	7,431	4,639	50,800
28. Totals (Lines 20 to 27)	4,410,340,357	4,653,667,523	17,735,063,302
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(212,869,597)	246,885,060	878,148,976
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(212,869,597)	246,885,060	878,148,976
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(75,841,440)	86,821,187	226,452,359
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(137,028,157)	160,063,873	651,696,617
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(79,201) (excluding taxes of \$10,793,922	(72,856,023)	(7,235,991)	(20,274,337)
35. Net income (Line 33 plus Line 34)	(209,884,180)	152,827,882	631,422,280
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	9,354,607,307	8,586,110,493	8,586,110,493
37. Net income (Line 35)	(209,884,180)	152,827,882	631,422,280
38. Change in net unrealized capital gains (losses) less capital gains tax of \$54,905,400	409,635,889	115,933,387	284,854,985
39. Change in net unrealized foreign exchange capital gain (loss)	(208,901,638)	19,989,209	101,236,189
40. Change in net deferred income tax	22,862,352	44,156,841	108,356,075
41. Change in nonadmitted assets	100,905,224	(14,732,836)	(92,802,076)
42. Change in liability for reinsurance in unauthorized and certified companies	516,447	(1,972,548)	(2,690,854)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	203,568,032	(121,049,664)	(347,995,349)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	10,628,232	8,054,887	44,035,581
47. Other changes in surplus in Separate Accounts Statement	(14,529,678)	(9,900,010)	(47,107,667)
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			
53. Aggregate write-ins for gains and losses in surplus			89,187,650
54. Net change in capital and surplus for the year (Lines 37 through 53)	314,800,680	193,307,148	768,496,814
55. Capital and surplus, as of statement date (Lines 36 + 54)	9,669,407,987	8,779,417,641	9,354,607,307
DETAILS OF WRITE-INS			
08.301. Sundries	52,623,887	50,464,212	223,743,138
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)	52,623,887	50,464,212	223,743,138
2701. Fines, penalties and fees from regulatory authorities	7,431	4,639	50,800
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	7,431	4,639	50,800
5301. Prior period correction			89,187,650
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)			89,187,650

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,873,608,902	3,612,212,266	13,350,926,127
2. Net investment income	1,044,024,508	906,330,327	4,374,421,035
3. Miscellaneous income	243,477,543	230,829,120	953,784,315
4. Total (Lines 1 to 3)	4,161,110,953	4,749,371,713	18,679,131,477
5. Benefit and loss related payments	3,145,673,497	3,251,115,900	12,417,864,247
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	196,317,969	(168,476,926)	765,950,908
7. Commissions, expenses paid and aggregate write-ins for deductions	462,295,605	342,770,930	1,724,980,276
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	77,804	(36,472,554)	136,475,275
10. Total (Lines 5 through 9)	3,804,364,875	3,388,937,350	15,045,270,706
11. Net cash from operations (Line 4 minus Line 10)	356,746,078	1,360,434,363	3,633,860,771
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,187,286,578	2,188,244,165	10,908,300,039
12.2 Stocks	400,778,044	149,783,390	912,319,791
12.3 Mortgage loans	229,974,721	555,005,061	2,105,745,169
12.4 Real estate			518,552
12.5 Other invested assets	13,812,918	353,670,281	423,039,147
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,094,894)	(460,405)	987,630
12.7 Miscellaneous proceeds	824,483,294	179,285,469	151,543,391
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,655,240,661	3,425,527,961	14,502,453,719
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,116,603,736	4,178,821,445	14,414,610,617
13.2 Stocks	110,406,294	214,520,187	976,418,460
13.3 Mortgage loans	698,049,576	868,798,477	2,611,598,090
13.4 Real estate			45,671,301
13.5 Other invested assets	109,954,424	367,798,859	571,209,458
13.6 Miscellaneous applications	15,637,431	42,797,513	47,905,520
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,050,651,461	5,672,736,481	18,667,413,446
14. Net increase (or decrease) in contract loans and premium notes	7,042,930	(9,242,557)	16,820,700
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	597,546,270	(2,237,965,963)	(4,181,780,427)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(1,388,625)		1,388,625
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(14,037,531)	15,959,140	122,191,161
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	125,287,109	26,459,630	(30,503,237)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	109,860,953	42,418,770	93,076,549
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,064,153,301	(835,112,830)	(454,843,107)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,436,485,478	1,891,328,585	1,891,328,585
19.2 End of period (Line 18 plus Line 19.1)	2,500,638,779	1,056,215,755	1,436,485,478

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

20.0001. Transfer/exchange of bond investment to bond investment	86,074,353	156,836,373	498,343,642
20.0002. Capitalized interest on bonds	32,082,825	33,272,453	131,912,543
20.0003. Depreciation on fixed assets	18,397,054	18,867,333	81,429,503
20.0004. Low Income Housing Tax Credit unfunded commitments	2,603,189	694,507	1,672,753
20.0005. Capitalized interest on mortgage loans	1,876,458	683,100	5,718,318
20.0006. Bonds to be announced commitments-purchased/sold	1,395,103		133,331,395
20.0007. Merger/exchange/spinoff of equity investment to equity investment	596,516	1,916,102	4,688,646
20.0008. Dividend reinvestment of equities	784	1,375,316	1,375,316
20.0009. Transfer/exchange of bond investment to equity investment	52		6,721,666

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0010. Transfer of mortgage loan to real estate585,073
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	398,827,992	388,358,501	2,174,344,741
3. Ordinary individual annuities	2,579,631,312	3,311,489,401	10,530,644,381
4. Credit life (group and individual)			
5. Group life insurance	29,739,393	22,056,284	1,056,454,727
6. Group annuities	40,225	8,941,623	19,003,456
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	3,008,238,922	3,730,845,809	13,780,447,305
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	3,008,238,922	3,730,845,809	13,780,447,305
14. Deposit-type contracts	58,816,960	70,159,053	346,712,458
15. Total (Lines 13 and 14)	3,067,055,882	3,801,004,862	14,127,159,763
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, 2020 and December 31, 2019 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2020	2019
<u>Net Income</u>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (209,884,180)	\$ 631,422,280
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (209,884,180)</u>	<u>\$ 631,422,280</u>
<u>Capital and Surplus</u>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 9,669,407,987	\$ 9,354,607,307
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 9,669,407,987</u>	<u>\$ 9,354,607,307</u>

B. No change.

C. (1) No change.

(2) Bonds not backed by loans are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond's amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

(3) - (5) No change.

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

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

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

(7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Not applicable.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.

NOTES TO FINANCIAL STATEMENTS

(2) The Company had the following loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at March 31, 2020.

		OTTI Recognized in Loss			
		Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
General Account:					
OTTI recognized 1st Quarter					
a.	Intent to sell	\$ 17,861,886	\$ —	\$ 457,045	\$ 17,404,841
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	17,861,886	—	457,045	17,404,841
OTTI recognized 2nd Quarter					
d.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter					
g.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter					
j.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l.	Total 4th Quarter	—	—	—	—
m.	Annual Aggregate Total (General Account)		\$ —	\$ 457,045	
Guaranteed Separate Accounts:					
OTTI recognized 1st Quarter					
a.	Intent to sell	\$ 1,418,984	\$ —	\$ 36,320	\$ 1,382,664
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	1,418,984	—	36,320	1,382,664
OTTI recognized 2nd Quarter					
d.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter					
g.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter					
j.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l.	Total 4th Quarter	—	—	—	—
m.	Annual Aggregate Total (Guaranteed Separate Accounts)		\$ —	\$ 36,320	
Grand Total			\$ —	\$ 493,365	

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the current year:

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
059469AF3	\$ 685,606	\$ 650,727	\$ 34,879	\$ 650,727	\$ 546,776	3/31/2020
12628KAF9	931,029	857,489	73,540	857,489	754,055	3/31/2020
12628LAJ9	187,754	187,360	394	187,360	154,645	3/31/2020
46625YQX4	1,513,350	1,451,300	62,050	1,451,300	1,381,792	3/31/2020
46628BBD1	27,272	27,155	117	27,155	24,164	3/31/2020

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
57643MCG7	220,653	209,294	11,359	209,294	201,110	3/31/2020
65537BAC4	2,430,882	2,404,369	26,513	2,404,369	2,088,898	3/31/2020
Subtotal - General Account	XXX	XXX	208,852	XXX	XXX	
Guaranteed Separate Accounts						
009451AP0	48,896	46,430	2,466	46,430	39,055	3/31/2020
02147QAF9	121,437	111,846	9,591	111,846	98,355	3/31/2020
059469AF3	199,620	199,571	49	199,571	187,656	3/31/2020
Subtotal - Guaranteed Separate Accounts	XXX	XXX	12,106	XXX	XXX	
Grand Total	XXX	XXX	\$ 220,958	XXX	XXX	

¹ Only the impaired lots within each CUSIP are included within this table.

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2020:

	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	\$ 6,994,787,868	\$ 457,591,293	\$ 1,634,783,369	\$ 131,596,320	\$ 8,629,571,237	\$ 589,187,613
Guaranteed Separate Accounts	345,152,803	27,103,476	14,899,137	619,268	360,051,940	27,722,744
Total	\$ 7,339,940,671	\$ 484,694,769	\$ 1,649,682,506	\$ 132,215,588	\$ 8,989,623,177	\$ 616,910,357

- (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 -

- (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, 2020, the carrying value and fair value of securities held under agreements to purchase and resell was \$338,383,000, 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 one day and a weighted average yield of 0.01%

- (2) Type of repo trades used

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

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

		First Quarter
a. Maximum Amount		
1. Open - no maturity	\$	—
2. Overnight	\$	338,383,000
3. 2 days to 1 week	\$	—
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—
b. Ending Balance		
1. Open - no maturity	\$	—
2. Overnight	\$	338,383,000
3. 2 days to 1 week	\$	—
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—

(4) Not applicable.

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

	First Quarter
a. Maximum Amount	\$ 338,383,000
b. Ending Balance	\$ 338,383,000

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV	\$ —	\$ 338,383,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 338,383,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

	First Quarter
a. Maximum Amount	
1. Cash	\$ —
2. Securities (FV)	\$ 345,152,635
3. Securities (BACV)	XXX
4. Nonadmitted subset (BACV)	XXX
b. Ending Balance	
1. Cash	\$ —
2. Securities (FV)	\$ 345,152,635
3. Securities (BACV)	—
4. Nonadmitted subset (BACV)	—

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

	Amortized Cost	Fair Value
a. Overnight and continuous	\$ —	\$ —
b. 30 days or less	\$ —	\$ —
c. 31 to 90 days	\$ —	\$ —
d. > 90 days	\$ 345,152,635	\$ 345,152,635

NOTES TO FINANCIAL STATEMENTS

(9) At March 31, 2020, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2020, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) 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	62	28
Aggregate Amount of Investment Income	\$ 12,702,337	\$ 813,239

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. No change.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - O. No change.

NOTES TO FINANCIAL STATEMENTS

11. Debt

- A. No change.
- B. Federal Home Loan Bank ("FHLB") Agreements

(1) On February 18, 2015, the Company became a member of the FHLB of Pittsburgh or the "Bank". Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, the Company is required to post collateral in the form of eligible securities, including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	28,235,400	28,235,400	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 28,235,400</u>	<u>\$ 28,235,400</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 5,400,333,850	\$ 5,400,333,850	\$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	28,234,500	28,234,500	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	<u>\$ 28,234,500</u>	<u>\$ 28,234,500</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 5,302,133,125	\$ 5,302,133,125	\$ —

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

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	\$ 28,235,400	\$ 28,235,400	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At March 31, 2020, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Fair Value ¹	Carrying Value ¹	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,911,379,437	\$ 1,911,379,437	\$ —
2. Current year general account	\$ 1,911,379,437	\$ 1,911,379,437	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 525,185,548	\$ 525,185,548	\$ 325,000,000

¹ Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2020, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount borrowed during current reporting period is as follows:

	Total	General Account	Separate Accounts
Debt	\$ —	\$ —	\$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

NOTES TO FINANCIAL STATEMENTS

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

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	No
Funding agreements	N/A
Other	N/A

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A - I. No change.

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

(1) - (3) No change.

(4) Not applicable.

(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, 2020 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		41	1,245,221	1,078,883	(100,095)
		41	\$ 1,245,221	\$ 1,078,883	\$ (100,095)

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

Not applicable.

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

No change.

20. Fair Value Measurements

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

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

- Level 1

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of March 31, 2020:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
1. Preferred stocks					
Non-redeemable preferred stocks	\$ —	\$ 50,996	\$ —	\$ —	\$ 50,996
Total preferred stocks	—	50,996	—	—	50,996
2. Bonds					
SVO identified bond ETF	75,388,080	—	—	—	75,388,080
U.S. corporate	—	6,691,050	14,022,429	—	20,713,479
Non-agency asset-backed securities	—	16,364,236	1,663,567	—	18,027,803
Total bonds	75,388,080	23,055,286	15,685,996	—	114,129,362
3. Common stocks	960,548,014	—	40,684,783	81,356,270	1,082,589,067
4. Derivative assets					
Foreign currency swaps	—	761,118,175	—	—	761,118,175
Interest rate swaps	—	269,874,703	—	—	269,874,703
Equity options	—	19,955,871	—	—	19,955,871
Interest rate options	—	11,509,124	451,507	—	11,960,631
Foreign currency forwards	—	7,967,584	—	—	7,967,584
Futures	75,672	—	—	—	75,672
Total derivative assets	75,672	1,070,425,457	451,507	—	1,070,952,636
5. Separate accounts assets	32,919,283,795	1,205,788	973,868	296,762,555	33,218,226,006
Total assets at fair value	\$ 33,955,295,561	\$ 1,094,737,527	\$ 57,796,154	\$ 378,118,825	\$ 35,485,948,067
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 7,882,677	\$ —	\$ —	\$ 7,882,677
Foreign currency swaps	—	1,275,512	—	—	1,275,512
Interest rate options	—	246,661	—	—	246,661
Foreign currency forwards	—	382,449	—	—	382,449
Futures	256,359	—	—	—	256,359
Total derivative liabilities	256,359	9,787,299	—	—	10,043,658
2. Separate accounts liabilities - derivatives	—	10,280,297	—	—	10,280,297
Total liabilities at fair value	\$ 256,359	\$ 20,067,596	\$ —	\$ —	\$ 20,323,955

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2020:

	Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 03/31/2020
Bonds:										
U.S. corporate	\$ 14,154,977	\$ —	\$ —	\$ —	\$ (132,548)	\$ —	\$ —	\$ —	\$ —	\$ 14,022,429
Non-agency asset-backed securities	2,324,638	—	(509,284)	—	(136,309)	—	—	—	(15,478)	1,663,567
Total bonds	16,479,615	—	(509,284)	—	(268,857)	—	—	—	(15,478)	15,685,996
Common stocks	40,359,538	—	—	(157,072)	481,364	953	—	—	—	40,684,783
Derivatives	940,698	—	—	(5,057,467)	4,568,276	—	—	—	—	451,507
Separate accounts assets	619,233	—	—	(521,191)	875,826	—	—	—	—	973,868
Total	\$ 58,399,084	\$ —	\$ (509,284)	\$ (5,735,730)	\$ 5,656,609	\$ 953	\$ —	\$ —	\$ (15,478)	\$ 57,796,154

Transfers between levels

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

Transfers into and out of Level 3

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

The Company did not have any transfers into Level 3 for the three months ended March 31, 2020. Transfers out of Level 3 totaled \$509,284 for the three months ended March 31, 2020 was related to a non-agency asset-backed security that was measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

NOTES TO FINANCIAL STATEMENTS

(3) Determination of Fair Value

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

At March 31, 2020, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$42,781,879 and a market value of \$40,493,453 and separate account securities with a book value of \$2,088,657 and a market value of \$1,991,761.

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

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

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

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

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, certain SVO approved Exchange Traded Funds ("ETF") and mutual funds ("SVO-Identified Investments") are eligible for classification as bonds as identified in the NAIC's SVO Purposes and Procedure Manual. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

Common stocks

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

Derivatives

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

Separate accounts assets

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

Level 2 measurements

Bonds

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

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

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

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds, and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company.

Level 3 measurements

Bonds

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs. If a security could not be priced by a third-party vendor or through internal pricing models, broker quotes are received and reviewed by each investment analyst. These inputs may not be observable. Therefore, Level 3 classification is determined to be appropriate.

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

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

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.

- B. Not applicable.
- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at March 31, 2020. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$ 91,145,583,545	\$ 88,410,318,846	\$ 75,388,080	\$87,733,130,552	\$ 3,337,064,913	\$ —	\$ —
Preferred stocks	34,920,428	12,510,883	—	226,143	34,694,285	—	—
Common stocks	1,082,589,067	1,082,589,067	960,548,014	—	40,684,783	81,356,270	—
Mortgage loans	15,282,545,790	15,167,495,275	—	—	15,282,545,790	—	—
Cash, cash equivalents and short-term investments	2,500,638,779	2,500,638,779	188,116,011	2,312,522,768	—	—	—
Derivatives	1,180,168,407	1,074,040,395	75,672	1,179,641,228	451,507	—	—
Derivatives - collateral	998,283	998,283	—	998,283	—	—	—
Other invested assets ¹	296,546,289	260,872,492	—	99,236,828	197,309,461	—	—
Investment income due and accrued	758,765,599	758,765,599	—	758,765,599	—	—	—
Separate accounts assets	39,619,014,410	39,389,558,083	32,946,300,340	5,370,393,928	1,005,557,587	296,762,555	—
Total assets	\$ 151,901,770,597	\$ 148,657,787,702	\$34,170,428,117	\$97,454,915,329	\$19,898,308,326	\$378,118,825	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,091,554,599	\$ 1,097,142,717	\$ —	\$ —	\$ 1,091,554,599	\$ —	\$ —
Derivatives	35,206,906	10,043,658	256,359	34,950,547	—	—	—
Derivatives - collateral	1,066,369,713	1,066,369,713	—	1,066,369,713	—	—	—
Amounts payable for securities lending	675,863,712	675,863,712	—	675,863,712	—	—	—
Separate accounts liabilities - derivatives	20,369,710	13,366,355	—	14,598,999	5,770,711	—	—
Total liabilities	\$ 2,889,364,640	\$ 2,862,786,155	\$ 256,359	\$ 1,791,782,971	\$ 1,097,325,310	\$ —	\$ —

¹ Excludes investments accounted for under the equity method.

NOTES TO FINANCIAL STATEMENTS

Bonds

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

The pricing service generally uses 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 \$2,467,821,565 and a fair value of \$2,281,772,497 at March 31, 2020. 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

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.

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

Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions and it takes into account property type, LTV and remaining term of each loan. The spread is a significant component of the pricing inputs. These investments are classified as Level 3.

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

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

Derivatives (including separate accounts liabilities)

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

Derivatives - collateral (including separate accounts liabilities - collateral)

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

Other invested assets

Other invested assets are principally comprised of LIHTC investments and other investments with characteristics of debt. The fair value of LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3 (refer to Note 5 - Investments, for details on LIHTC investments). The fair value of 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.

Separate accounts assets (including separate accounts assets - collateral)

Assets within the separate accounts are primarily invested in bonds, common stocks and preferred stocks. The fair value of investments in the separate accounts is calculated using the same procedures as are used for bonds and common stocks in the general account.

The separate accounts also invest in limited partnerships and hedge fund investments. The fair value of such partnerships is determined by reference to the limited partnership's NAV. The valuation of the hedge funds is based upon the hedge funds' latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

Fair values for annuities certain liabilities are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Amounts payable for securities lending

Amounts payable for securities lending consists of cash collateral received under securities lending agreements. The carrying value approximates fair value.

NOTES TO FINANCIAL STATEMENTS

- D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:
- (1) - (2) Not applicable.
- E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

March 31, 2020							
Category of Investment	Investment Strategy	Fair Value Determined using NAV		Unfunded Commitments		Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$	268,306,893	\$	—	Quarterly, Monthly, Semi-Annual	180 days or less
Hedge Fund	Sector Investing	\$	24,843,391	\$	—	Monthly	30 days
Hedge Fund	Fixed Income Arbitrage	\$	2,119,255	\$	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	\$	1,493,016	\$	—	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	\$	81,356,270	\$	—	Monthly	45 days (Assets subject to lock up periods)

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

In March 2020, the World Health Organization declared the novel strain of coronavirus, COVID-19, a global pandemic. Management believes New York Life Insurance and Annuity Corporation has a strong balance sheet, ample liquidity, a robust capital position and is well positioned to continue to meet its policy owner commitments and regulatory, capital and financing requirements. The primary concern is protecting the Company's employees and being there for our policy owners. Nearly all employees and agents are working remotely, while still maintaining our operations and providing services to policy owners. New York Life Insurance and Annuity Corporation has taken swift product and underwriting actions to further manage our risk and offering payment flexibility and accommodations to our policy owners. While the impact of these actions and events is minimal to New York Life Insurance and Annuity Corporation's financial results for the quarter ended March 31, 2020, we continue to monitor the economic environment and other potential impacts relating to this pandemic.

At May 13, 2020, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts, other than described above which would have a material impact on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B - G. Not applicable.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

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.

36. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]

1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

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

Yes [] 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?

If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

Yes [] No [X]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

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

If yes, attach an explanation.

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

6.1

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

12/31/2019

6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2017

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).

05/13/2019

6.4

By what department or departments?
Delaware Department of Insurance

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

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

6.6

Have all of the recommendations within the latest financial examination report been complied with?

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

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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 LLC	Richmond, VA				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
Madison Capital Funding LLC	Chicago IL				YES
MKS CLO Advisors LLC	New York, NY				YES
Cascade CLO Manager LLC	New York, NY				YES
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.	Paris, FRA				YES
Candriam Belgium S.A.	Brussels, BEL				YES

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 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 [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$ 9,321,821

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$ 67,984,433
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 2,150,577,869	\$ 2,467,821,565
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$ 969,186,411	\$ 1,045,751,836
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,119,764,280	\$ 3,513,573,401
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

Yes [X] No [] N/A []
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.

\$ 686,667,167

16.2

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

\$ 690,791,063

16.3

Total payable for securities lending reported on the liability page.

\$ 675,863,712

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603
RBC Investor & Treasury Services	14, Porte de France L-4360 Esch-sur-Alzette, Luxembourg

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
Madison Capital Funding LLC	A
MacKay Shields LLC	A
Goldpoint Partners LLC	A
Ausbil Investment Management Limited	A
New York Life Investment Management LLC	A
Credit Value Partners LP	U

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09W0QURS721	SEC	DS
158808	Madison Capital Funding LLC	n/a	SEC	NO
107717	MacKay Shields LLC	549300Y7LLC0FU7R8H16	SEC	DS
116776	Goldpoint Partners LLC	n/a	SEC	DS
n/a	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	ASIC	DS
109591	New York Life Investment Management LLC	1GJ1X7QLRC5K7CY9GE11	SEC	NO
154625	Credit Value Partners LP	PH9L08JDKW4453VQ1706	SEC	NO

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No [X]
- 18.2 If no, list exceptions:

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

.....

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

- Filings that have been submitted but not yet rated by the SVO:10

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

13,290,519

1.13

Commercial Mortgages

\$

15,153,549,757

1.14

Total Mortgages in Good Standing

\$

15,166,840,276

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

654,999

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

654,999

1.5

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

\$

15,167,495,275

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[X]

No

[]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
.66346	58-0828824	.01/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
.66346	58-0828824	.01/01/2020	Munich American Reassurance Company	GA	YRT/I	OL	Authorized		
.93572	43-1235868	.01/01/2020	RGA Reinsurance Company	MO	YRT/I	OL	Authorized		
.93572	43-1235868	.01/01/2020	RGA Reinsurance Company	MO	YRT/I	OL	Authorized		
.82627	06-0839705	.01/01/2020	Swiss Re Life & Health America Inc	MO	YRT/I	OL	Authorized		
.82627	06-0839705	.01/01/2020	Swiss Re Life & Health America Inc	MO	YRT/I	OL	Authorized		
.00000	AA-1580095	.01/01/2020	TOA Reinsurance Co. Ltd.	JPN	YRT/I	OL	Unauthorized		

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	6,128,318	23,185,115			29,313,433	66,044
2.	Alaska	AK	L	1,450,135	14,842,571			16,292,706	
3.	Arizona	AZ	L	5,713,653	50,203,861			55,917,514	613,667
4.	Arkansas	AR	L	1,627,720	9,178,833			10,806,553	273,945
5.	California	CA	L	66,107,209	315,832,466			381,939,675	8,229,828
6.	Colorado	CO	L	6,729,060	49,551,350			56,280,410	790,723
7.	Connecticut	CT	L	5,227,648	38,387,461			43,615,109	860,178
8.	Delaware	DE	L	1,353,787	8,417,600			9,771,387	902,369
9.	District of Columbia	DC	L	1,258,773	3,490,544			4,749,317	
10.	Florida	FL	L	21,407,758	166,886,026			188,293,784	4,264,876
11.	Georgia	GA	L	6,536,062	42,836,202			49,372,264	1,649,750
12.	Hawaii	HI	L	1,962,739	20,639,935			22,602,674	748,384
13.	Idaho	ID	L	651,132	17,071,181			17,722,313	52,820
14.	Illinois	IL	L	8,576,225	74,200,786			82,777,011	3,122,280
15.	Indiana	IN	L	2,369,814	22,422,446			24,792,260	668,321
16.	Iowa	IA	L	4,269,911	26,746,531			31,016,442	433,218
17.	Kansas	KS	L	3,178,602	19,223,356			22,401,958	866,461
18.	Kentucky	KY	L	2,598,550	20,764,014			23,362,564	1,582,175
19.	Louisiana	LA	L	12,341,977	47,462,223			59,804,200	758,156
20.	Maine	ME	L	659,333	5,856,479			6,515,812	
21.	Maryland	MD	L	7,876,008	45,760,101			53,636,109	1,073,844
22.	Massachusetts	MA	L	20,604,582	142,758,256			163,362,838	2,810,842
23.	Michigan	MI	L	7,165,140	64,966,964			72,132,104	599,003
24.	Minnesota	MN	L	18,937,111	39,190,638			58,127,749	278,944
25.	Mississippi	MS	L	4,343,548	10,990,980			15,334,528	322,199
26.	Missouri	MO	L	4,589,626	46,474,664			51,064,290	2,165,579
27.	Montana	MT	L	1,166,438	10,670,991			11,837,429	379,253
28.	Nebraska	NE	L	1,728,504	10,848,002			12,576,506	
29.	Nevada	NV	L	2,997,504	22,199,100			25,196,604	325,823
30.	New Hampshire	NH	L	1,555,444	19,097,503			20,652,947	210,827
31.	New Jersey	NJ	L	13,817,346	92,770,031			106,587,377	2,273,712
32.	New Mexico	NM	L	1,581,976	27,648,358			29,230,334	299,993
33.	New York	NY	L	57,433,973	239,442,365			296,876,338	6,171,602
34.	North Carolina	NC	L	7,316,013	56,593,454			63,909,467	1,231,626
35.	North Dakota	ND	L	1,938,884	10,128,826			12,067,710	
36.	Ohio	OH	L	7,696,113	91,966,265			99,662,378	774,978
37.	Oklahoma	OK	L	3,966,854	19,149,796			23,116,650	641,353
38.	Oregon	OR	L	5,364,271	27,570,257			32,934,528	54,033
39.	Pennsylvania	PA	L	12,547,025	96,558,135			109,105,160	1,445,050
40.	Rhode Island	RI	L	1,370,572	13,339,829			14,710,401	74,212
41.	South Carolina	SC	L	5,348,683	56,732,519			62,081,202	481,368
42.	South Dakota	SD	L	4,177,495	13,155,037			17,332,532	1,416,486
43.	Tennessee	TN	L	3,965,577	30,482,512			34,448,089	467,405
44.	Texas	TX	L	33,448,649	194,587,786			228,036,435	3,329,944
45.	Utah	UT	L	2,512,230	17,753,143			20,265,373	922,240
46.	Vermont	VT	L	749,432	9,533,185			10,282,617	60,715
47.	Virginia	VA	L	13,241,971	73,266,521			86,508,492	1,592,768
48.	Washington	WA	L	9,784,666	66,141,440			75,926,106	1,466,964
49.	West Virginia	WV	L	906,553	10,469,835			11,376,388	290,706
50.	Wisconsin	WI	L	6,956,689	24,535,632			31,492,321	1,577,907
51.	Wyoming	WY	L	734,035	11,869,604			12,603,639	194,389
52.	American Samoa	AS	N						
53.	Guam	GU	L	2,026	350,000			352,026	
54.	Puerto Rico	PR	N	48,772	800			49,572	
55.	U.S. Virgin Islands	VI	L	8,535				8,535	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	115,430				115,430	
58.	Aggregate Other Aliens	OT	XXX	1,805,336	5,469,344			7,274,680	
59.	Subtotal	XXX		427,951,417	2,579,670,853			3,007,622,270	58,816,960
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		16,326	684			17,010	
94.	Aggregate or other amounts not allocable by State	XXX		599,641				599,641	
95.	Totals (Direct Business)	XXX		428,567,384	2,579,671,537			3,008,238,921	58,816,960
96.	Plus Reinsurance Assumed	XXX		1,379,263				1,379,263	
97.	Totals (All Business)	XXX		429,946,647	2,579,671,537			3,009,618,184	58,816,960
98.	Less Reinsurance Ceded	XXX		151,742,235				151,742,235	
99.	Totals (All Business) less Reinsurance Ceded	XXX		278,204,412	2,579,671,537			2,857,875,949	58,816,960
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		1,805,336	5,469,344			7,274,680	
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		1,805,336	5,469,344			7,274,680	
9401.	Parent company contribution for employee benefit plans	XXX		599,641				599,641	
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		599,641				599,641	

(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 the address designated as the one to which business communication should be sent.
*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date.

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

The following entities are directly controlled by New York Life Insurance Company (Parent) (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)
NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
Madison Capital Funding 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 12.10 for entity's org chart) (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
NYLIM Jacob Ballas India Holdings IV (MUS)
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)
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)
 PA 180 KOST RD LLC (DE)
2017 CT REO HOLDINGS LLC (DE)
Cortlandt Town Center LLC (DE)
REEP-IND 10 WEST AZ LLC (DE)
REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND 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 MCP II NC LLC (DE)
REEP-IND MCP III NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND RTG NC LLC (DE)
REEP-IND Simonton TX LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
 REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Issaquah WA LLC (DE)
REEP-MF Mount Vernon GA LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-MF AVERY TX LLC (DE)
 REEP-AVERY OWNER 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 TAB ONE LLC (DE)
REEP TAF ONE LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (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)
MSVEF Investor LLC (DE)
 MSVEF Feeder LP (DE)
 MSVEF REIT LLC (DE)
 Madison Square Value Enhancement Fund LP (DE)
 MSVEF-MF Evanston GP LLC (DE)
 MSVEF-MF Evanston IL LP (DE)
 MSVEF-MF HUNTINGTON PARK GP LLC (DE)
 MSVEF-MF HUNTINGTON PARK WA LP (DE)

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

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
 MAX Ventures and Industries Limited (IND)
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)
Fabric of Family (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)
NYLUK I Company (GBR)
 NYLUK II Company (GBR)
 Gresham Mortgage (GBR)
 W Construction Company (GBR)
 WUT (GBR)
 WIM (AIM) (GBR)

Madison Capital Funding LLC

MCF Co-Investment GP LLC (DE)
 MCF Co-Investment GP LP (DE)
 Madison Capital Funding Co-Investment Fund LP (DE)
Madison Avenue Loan Fund GP LLC (DE)
 Madison Avenue Loan Fund LP (DE)
MCF Fund I LLC (DE)
MCF Hanwha Fund LLC (DE)
Ironshore Investment BL I Ltd. (BMU)
MCF CLO IV LLC (DE)
MCF CLO V LLC (DE)
MCF CLO VI LLC (DE)
MCF CLO VII LLC (DE)
MCF CLO VIII Ltd. (DE)
 MCF CLO VIII LLC (DE)
MCF CLO IX Ltd. (CYM)
 MCF CLO IX LLC (DE)
MCF KB Fund LLC (DE)
MCF KB Fund II LLC (DE)
MCF Hyundai Fund 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)
MCF PD Fund GP LLC (DE)
 MCF PD Fund LP (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)
 MCF Senior Debt Fund 2019-I LP (DE)
Warwick Seller Representative, LLC (DE)
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)

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, LP (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)
 MNCVAD II-MF UNION CA LLC (DE)
 MNCVAD II- HOLLIDAY UNION JV LLC (DE)
 MNCVAD II-OFC HARBORS CA LLC (DE)
 MNCVAD II-SEAGATE HARBORS LLC (DE)
 MNCVAD II-OFC 630 K Street CA LLC (DE)
MSSDF Member LLC (DE)
 Madison Square Structured Debt Fund LP (DE)
MSSDF GP LLC (DE)
 MSSDF REIT LLC (DE)
 MSSDF REIT Funding Sub I LLC (DE)
MSVEF GP LLC (DE)
MCPF GP LLC (DE)
Madison Core Property Fund LP (DE)
 MCPF Holdings Manager LLC (DE)
 MCPF MA Holdings LLC (DE)
 MCPF Holdings LLC (DE)
 MIREF 1500 Quail, LLC (DE)
 MIREF Mill Creek, LLC (DE)
 MIREF Gateway, LLC (DE)
 MIREF Gateway Phases II and III, LLC (DE)
 MIREF Delta Court, LLC (DE)
 MIREF Fremont Distribution Center, LLC (DE)
 MIREF Century, LLC (DE)
 MIREF 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)
 Barton's Lodge Apartments, LLC (DE)
 MIREF Marketpointe, LLC (DE)
 MIREF 101 East Crossroads, LLC (DE)

101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-IND Logistics NC LLC (DE)
 MCPF-LRC Logistics LLC (DE)
MADISON-MF Desert Mirage AZ LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-IND Fenton MO LLC (DE)
MADISON-IND Hitzert Roadway MO LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF 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 AZ LLC (DE)
MADISON-MF TECH RIDGE TX 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)	MacKay Cornerstone US Equity Market Neutral Fund LP (DE)
MacKay Shields LLC (DE)	MacKay Shields Intermediate Bond Fund GP LLC (DE)
MacKay Shields Core Plus Opportunities Fund GP LLC (DE)	MacKay Shields Intermediate Bond Fund LP (DE)
MacKay Shields Core Plus / Opportunities Fund LP (DE)	MacKay Shields General Partner (L/S) LLC (DE)
MacKay Municipal Managers Opportunities GP LLC (DE)	MacKay Shields Long/Short Fund LP (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)	MacKay Shields Long/Short Fund (Master) LP (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)	MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)	MacKay Municipal Opportunities Allocation Master Fund LP (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)	MacKay Municipal Opportunities Allocation Fund A LP (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)	MacKay Municipal Opportunities Allocation Fund B LP (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)	MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)	MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)	MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)	MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Short Term Opportunities Fund LP (DE)	MacKay Flexible Income Fund GP LLC (DE)
Plainview Funds plc (IRL)	MacKay Flexible Income Fund LP (DE)
Plainview Funds plc - MacKay Shields Unconstrained Bond Portfolio (IRL)	MacKay Municipal Managers High Income Opportunities GP LLC (DE)
Plainview Funds plc - MacKay Shields Floating Rate High Yield Portfolio (IRL)	MacKay Municipal High Income Opportunities Master Fund LP (DE)
Plainview Funds plc - MacKay Shields Core Plus Opportunities Portfolio (IRL)	MacKay Municipal High Income Opportunities Fund A LP (DE)
MacKay Shields Statutory Trust – High Yield Bond Series (CT)	MacKay Municipal High Income Opportunities Fund B LP (DE)
Plainview Funds plc - MacKay Shields High Yield Crossover Portfolio (IRL)	Cascade CLO Manager, LLC (DE)
MacKay Shields High Yield Active Core Fund GP LLC (DE)	MKS CLO Holdings GP LLC (DE)
MacKay Shields High Yield Active Core Fund LP (DE)	MKS CLO Holdings, LP (CYM)
MacKay Shields Credit Strategy Fund Ltd (CYM)	MKS CLO Advisors, LLC (DE)
MacKay Shields Credit Strategy Partners LP (DE)	MacKay Shields Europe Investment Management Limited (IRL)
MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)	MacKay Shields European Credit Opportunity Fund Limited (NJ)
MacKay Shields Core Fixed Income Fund GP LLC (DE)	Cornerstone Capital Management Holdings LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)	Madison Square Investors Asian Equity Market Neutral Fund GP, LLC (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)	Cornerstone US Equity Market Neutral Fund, LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)
MacKay Shields High Yield Crossover Fund LP (DE)	Cornerstone Capital Management Large-Cap Enhanced Index Fund, L.P. (DE)
MacKay Shields (International) Ltd. (GBR)	GoldPoint Partners LLC (DE)
MacKay Shields (Services) Ltd. (GBR)	New York Life Capital Partners, L.L.C. (DE)
MacKay Shields UK LLP (GBR)	New York Life Capital Partners, L.P. (DE)
MacKay Municipal Managers Puerto Rico Opportunities GP LLC (DE)	New York Life Capital Partners II, L.L.C. (DE)
MacKay Puerto Rico Opportunities Funds, L.P. (DE)	New York Life Capital Partners II, LP (DE)
MacKay Puerto Rico Opportunities Feeder Fund, L.P. (CYM)	New York Life Capital Partners III GenPar GP, LLC (DE)
MacKay Municipal Managers California Opportunities GP LLC (DE)	New York Life Capital Partners III GenPar, L.P. (DE)
MacKay Municipal Managers California Opportunities Fund, L.P. (DE)	New York Life Capital Partners III, L.P. (DE)
MacKay Municipal New York Opportunities GP LLC (DE)	New York Life Capital Partners III-A, L.P. (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)	New York Life Capital Partners IV GenPar GP, LLC (DE)
MacKay Municipal Opportunity HL Fund, L.P. (DE)	New York Life Capital Partners IV GenPar, L.P. (DE)
MacKay Municipal Capital Trading GP LLC (DE)	New York Life Capital Partners IV, L.P. (DE)
MacKay Municipal Capital Trading Master Fund, L.P (DE)	New York Life Capital Partners IV-A, L.P. (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)	GoldPoint Core Opportunities Fund, L.P. (DE)
MacKay Municipal Managers Strategic Opportunities GP LLC (DE)	GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)	GoldPoint Mezzanine Partners IV GenPar, LP (DE)
MacKay Shields US Equity Market Neutral Fund GP LLC (DE)	GoldPoint Mezzanine Partners Co-Investment Fund A, 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)

GoldPoint Mezzanine Partners IV, LP (DE) GPP Mezzanine Blocker Holdco A, LP (DE) GPP Mezzanine Blocker Holdco Preferred A, LP (DE) GPP Mezzanine Blocker Holdco B, LP (DE) GPP Mezzanine Blocker Holdco C, LP (DE) GPP Mezzanine Blocker Holdco D, LP (DE) GPP Mezzanine Blocker Holdco E, LP (DE) GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezzanine Blocker Holdco F, LP (DE) GPP Mezzanine Blocker Holdco G, LP (DE) GPP Mezzanine Blocker Holdco H, LP (DE) GPP Mezzanine Blocker Holdco I, 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 Holdco D, LP (DE) GoldPoint Partners Co-Investment V ECI Blocker D, LP (DE) GoldPoint Partners Co-Investment V ECI Blocker E, LP (DE) GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP (DE) GoldPoint Partners Co-Investment V ECI Blocker Holdco G, LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) GoldPoint Partners Private Debt Offshore V, LP (CYM) GoldPoint Partners Private Debt V GenPar GP, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP Private Debt Blocker Holdco A, LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE) GoldPoint Partners FA I, LLC (DE) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada III GenPar Inc (CAN) GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) GoldPoint Partners Co-Investment VI GenPar, LP (DE) GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE)	GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) NYLCAP 2010 Co-Invest GenPar GP, LLC (DE) NYLCAP 2010 Co-Invest GenPar L.P. (DE) NYLCAP 2010 Co-Invest L.P. (DE) NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE) NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund, LP (CAN) NYLCAP Canada II GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund II, L.P. (CAN) NYLIM Mezzanine Partners II GenPar GP, LLC (DE) NYLIM Mezzanine Offshore Partners II, LP (CYM) NYLIM Mezzanine Partners II GenPar, LP (DE) New York Life Investment Management Mezzanine Partners II, LP (DE) NYLIM Mezzanine Partners II Parallel Fund, LP (DE) NYLIM Mezzanine II Parallel Luxco S.à.r.l. (LUX) NYLCAP Mezzanine Partners III GenPar GP, LLC (DE) NYLCAP Mezzanine Partners III GenPar, LP (DE) NYLCAP Mezzanine Partners III-K, LP (DE) NYLCAP Mezzanine Partners III, LP (DE) NYLCAP Mezzanine Partners III Parallel Fund, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco D, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker D, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco F, LP (DE) NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker F, LP (DE) NYLCAP Mezzanine Offshore Partners III, L.P. (CYM) NYLCAP Select Manager GenPar GP, LLC (DE) NYLCAP Select Manager GenPar, LP (DE) NYLCAP Select Manager Fund, LP (DE) NYLCAP Select Manager Cayman Fund, LP (CYM) NYLCAP Select Manager II GenPar GP, LLC (DE) NYLCAP Select Manager II GenPar GP, L.P. (CYM) NYLCAP Select Manager Fund II, L.P. (CYM) NYLCAP India Funding LLC (DE) NYLIM-JB Asset Management Co., LLC (MUS) New York Life Investment Management India Fund II, LLC (MUS) New York Life Investment Management India Fund (FVCI) II, LLC (MUS) NYLCAP India Funding III LLC (DE) NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

NYLIM Jacob Ballas India Fund III, LLC (MUS) NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS) NYLIM Jacob Ballas India (FII) III, LLC (MUS) Evolvere Asset Management, Ltd. (CYM) EIF Managers Limited (MUS) EIF Managers II Limited (MUS) NYLCAP Holdings (Mauritius) LLC (MUS) Jacob Ballas Capital India PVT, Ltd. (MUS) Industrial Assets Holdings Limited (MUS) NYLIM Service Company LLC (DE) NYL Workforce GP LLC (DE) New York Life Investment Management LLC (DE) NYLIM Fund II GP, LLC (DE) NYLIM-TND, LLC (DE) New York Life Investment Management Hong Kong Limited (CHN) WFHG, GP LLC (DE) Workforce Housing Fund I-2007, LP (DE) Index IQ Holdings Inc. (DE) IndexIQ LLC (DE) IndexIQ Advisors LLC (DE) IndexIQ Active ETF Trust (DE) IQ MacKay Shields Municipal Insured ETF (DE) IQ MacKay Shields Municipal Intermediate ETF (DE) IQ Ultra Short Duration ETF (DE) IndexIQ ETF Trust (DE) IQ 50 Percent Hedged FTSE International ETF (DE) IQ 50 Percent Hedged FTSE Japan ETF (DE) IQ 500 International ETF (DE) IQ Chaikin US Large Cap ETF (DE) IQ Chaikin US Small Cap ETF (DE) IQ Enhanced Core Plus Bond US ETF (DE) IQ Global Resources ETF (DE) IQ Hedge Event-Driven Tracker ETF (DE) IQ Hedge Long/Short Tracker ETF (DE) IQ Leaders GTAA Tracker ETF (DE) IQ S&P High Yield Low Volatility Bd ETF (DE) IQ Short Duration Enhanced Cor Bd US ETF (DE) New York Life Investment Management Holdings International (LUX) New York Life Investment Management Holdings II International (LUX) Candriam Group (LUX) CGH UK Acquisition Company Limited (GBR) Tristan Capital Partners Holdings Limited (GBR) Tristan Capital Holdings Limited (GBR) Tristan Capital Partners LLP (GBR) EPISO 4 Co-Investment LLP (GBR) EPISO 4 (GP) LLP (GBR) EPISO 4 Incentive Partners LLP (GBR) Tristan Capital Limited (GBR)	Tristan Capital Partners LLP (GBR) CCP III Co-Investment (GP) Limited (GBR) CCP III Co-Investment LP (GBR) CCP IV Co-Investment LP (GBR) CCP III (GP) LLP (GBR) CCP III Incentive Partners (GP) Limited (GBR) CCP III Incentive Partners LP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners III (GP) Limited (GBR) EPISO 3 Co-Investment (GP) Limited (GBR) EPISO 3 Co-Investment LP (GBR) EPISO 3 Incentive Partners (GP) Limited (GBR) EPISO 3 Incentive Partners LP (GBR) EPISO 3 IOM Limited (IMN) CCP IV (GP) LLP (GBR) Curzon Capital Partners IV (GP) Limited (GBR) CCP 5 GP LLP (GBR) CCP 5 Pool Partnership GP Limited (NJ) CCP 5 Pool Partnership SLP (NJ) Tristan Capital Partners Asset Management Limited (GBR) TCP Poland Spolka z ograniczoną odpowiedzialnością (POL) TCP Co-Investment (GP) S.à.r.l. (LUX) TCP Co-Investment SCSP (LUX) TCP Incentive Partners SCSP (LUX) TCP Incentive Partners (GP) S.à.r.l. (LUX) German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU) EPISO 4 (GP) S.à.r.l. (LUX) EPISO 4 (GP) II S.à.r.l. (LUX) Candriam Luxco S.à.r.l. (LUX) Candriam Luxembourg (LUX) Candriam Belgium (BEL) Candriam France (FRA) Candriam Monétaire SICAV (FRA) Candriam Switzerland LLC (CHE) Candriam GP (LUX) Belfius Fund (LUX) Belfius Equities (BEL) Cordius (LUX) Cordius CIG (LUX) IndexIQ (LUX) IndexIQ Factors Sustainable Corporate Euro Bond (LUX) IndexIQ Factors Sustainable Sovereign Euro Bond (LUX) IndexIQ Factors Sustainable Europe Equity (LUX) IndexIQ Factors Sustainable EMU Equity (LUX) IndexIQ Factors Sustainable Japan Equity (LUX) Candriam Absolute Return (LUX)
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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)

Candriam Absolute Return Equity Market Neutral (LUX)	Candriam Long Short Credit (LUX)
Candriam Absolute Return Long Short Digital Equity (LUX)	Candriam Money Market (LUX)
Candriam Alternative (LUX)	Candriam Money Market Euro AAA (LUX)
Candriam Alternative Systemat (LUX)	Candriam Multi-Strategies (LUX)
Candriam Bonds (LUX)	Candriam Quant (LUX)
Candriam Bonds Capital Securities (LUX)	Candriam Quant Equities USA (LUX)
Candriam Bonds Convertible Defensive (LUX)	Candriam Risk Arbitrage (FRA)
Candriam Bonds Convertible Opportunities (LUX)	Candriam SRI (LUX)
Candriam Bonds Credit Opportunities (LUX)	Candriam SRI Bond Euro Aggregate Index (LUX)
Candriam Bonds Emerging Debt Local Currencies (LUX)	Candriam SRI Bond Emerging Markets (LUX)
Candriam Bonds Emerging Markets (LUX)	Candriam SRI Bond Euro (LUX)
Candriam Bonds Emerging Markets Total Return (LUX)	Candriam SRI Bond Euro Corporate (LUX)
Candriam Bonds Euro Corporate (LUX)	Candriam SRI Bond Global High Yield (LUX)
Candriam Bonds Euro Government (LUX)	Candriam SRI Defensive Asset Allocation (LUX)
Candriam Bonds Euro High Yield (LUX)	Candriam SRI Equity Climate Action (LUX)
Candriam Bonds Euro Short Term (LUX)	Candriam SRI Equity Emerging Markets (LUX)
Candriam Bonds Euro Long Term (LUX)	Candriam SRI Equity EMU (LUX)
Candriam Bonds Global High Yield (LUX)	Candriam SRI Equity Europe (LUX)
Candriam Bonds Global Sovereign Quality (LUX)	Candriam SRI Equity North America (LUX)
Candriam Bonds International (LUX)	Candriam SRI Equity Pacific (LUX)
Candriam Bonds Total Return (LUX)	Candriam SRI Equity World (LUX)
Candriam Business Equities (BEL)	Candriam SRI Money Market Euro (LUX)
Candriam Diversified Futures (BEL)	Candriam Sustainable (LUX)
Candriam Equities L (LUX)	Candriam Sustainable Euro Corporate Bonds (LUX)
Candriam Equities L Emerging Markets (LUX)	Candriam Sustainable Euro Bonds (LUX)
Candriam Equities L Europe Conviction (LUX)	Candriam Sustainable Euro Short Term Bonds (LUX)
Candriam Equities L Europe Small & Mid Caps (LUX)	Candriam Sustainable Europe (LUX)
Candriam Equities L Global Demography (LUX)	Candriam Sustainable North America (LUX)
Candriam Equities L Robotics & Innovation Technology (LUX)	Candriam Sustainable High (LUX)
Candriam Fund (LUX)	Candriam Sustainable World Bonds (LUX)
Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (LUX)	Candriam World Alternative (LUX)
Candriam Fund Sustainable European Equities Fossil Free (LUX)	Candriam World Alternative Alphamax (LUX)
Candriam GF (LUX)	Candriam Patrimoine Obli-Inter (FRA)
Candriam GF Global Equity Opportunities (LUX)	Cleome Index (LUX)
Candriam GF Short Duration US High Yield Bonds (LUX)	Cleome Index Euro Long Term Bonds (LUX)
Candriam GF U.S. Equity Opportunities (LUX)	Cleome Index Euro Short Term Bonds (LUX)
Candriam GF US High Yield Corporate Bonds (LUX)	Cleome Index Global Equities (LUX)
Candriam GF US Corporate Bonds (LUX)	CMM (LUX)
Candriam Global Alpha (LUX)	Paricor (LUX)
Candriam Index Arbitrage (LUX)	Paricor Patrimonium (LUX)
Candriam L (LUX)	Ausbil Investment Management Limited (AUS)
Candriam L Balanced Asset Allocation (LUX)	Ausbil Australia Pty. Ltd. (AUS)
Candriam L Conservative Asset Allocation (LUX)	Ausbil Asset Management Pty. Ltd. (AUS)
Candriam L Defensive Asset Allocation (LUX)	Ausbil Global Infrastructure Pty. Limited (AUS)
Candriam L Dynamic Asset Allocation (LUX)	ISPT Holding (AUS)
Candriam L Multi-Asset Income (LUX)	Ausbil Investment Management Limited Employee Share Trust (AUS)
Candriam L Multi-Asset Income & Growth (LUX)	Ausbil 130/30 Focus Fund (AUS)
Candriam L Multi-Asset Premia (LUX)	Ausbil IT - Ausbil Dividend Income Fund (AUS)

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

New York Life Investment Management Holdings LLC (continued)

Ausbil IT - Ausbil Active Sustainable Equity Fund (AUS)	Private Advisors Small Company Buyout Fund IV, LP (DE)
Ausbil Australian Active Equity Fund (AUS)	PASCBF IV Carry Parent, LLC (DE)
Ausbil Australian Concentrated Equity Fund (AUS)	PASCBF IV Carry, LLC (DE)
Ausbil Australian Emerging Leaders Fund (AUS)	PASCBF V GP, LLC (DE)
Ausbil Australian Geared Equity Fund (AUS)	Private Advisors Small Company Buyout Fund V, LP (DE)
Ausbil Australian Smallcap Fund (AUS)	Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
Ausbil Balanced Fund (AUS)	PASCBF V Carry Parent, LLC (DE)
Ausbil EGS Focus Fund (AUS)	PASCBF V Carry, LLC (DE)
Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS)	PASCPEF VI Carry Parent, LLC (DE)
Ausbil IT - Ausbil Global Resources Fund (AUS)	PASCPEF VI Carry, LLC (DE)
Ausbil IT - Ausbil Global SmallCap Fund (AUS)	PASCPEF VI GP, LLC (DE)
Ausbil IT - Ausbil Microcap Fund (AUS)	Private Advisors Small Company Private Equity Fund VI, LP (DE)
Ausbil IT - MacKay Shields Unconstrained Bond Fund (AUS)	Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
NYLIFE Distributors LLC (DE)	PASCPEF VII GP, LLC (DE)
Private Advisors L.L.C. (DE)	Private Advisors Small Company Private Equity Fund VII, LP (DE)
BMG PAMP GP, LLC (DE)	Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
BMG PA Private Markets (Delaware) LP (DE)	PASCPEF VII Carry Parent, LLC (DE)
BMG Private Markets (Cayman) LP (CYM)	PASCPEF VII Carry, LLC (DE)
PACD MM, LLC (DE)	PASCPEF VIII GP, LLC (DE)
PA Capital Direct, LLC (DE)	Private Advisors Small Company Private Equity Fund VIII, LP (DE)
PA Credit Program Carry Parent, LLC (DE)	Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)
PA Credit Program Carry, LLC (DE)	PASCPEF IX GP, LLC (DE)
PACIF Carry Parent, LLC (DE)	PA Small Company Private Equity Fund IX, LP (DE)
PACIF Carry, LLC (DE)	PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
PACIF GP, LLC (DE)	Cuyahoga Capital Partners IV Management Group LLC (DE)
Private Advisors Coinvestment Fund, LP (DE)	Cuyahoga Capital Partners IV LP (DE)
PACIF II GP, LLC (DE)	Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
Private Advisors Coinvestment Fund II, LP (DE)	Cuyahoga Capital Emerging Buyout Partners LP (DE)
PACIF II Carry Parent, LLC (DE)	PA Real Assets Carry Parent, LLC (DE)
PACIF II Carry, LLC (DE)	PA Real Assets Carry, LLC (DE)
PACIF III GP, LLC (DE)	PA Real Assets Carry Parent II, LLC (DE)
Private Advisors Coinvestment Fund III, LP (DE)	PA Real Assets Carry II, LLC (DE)
PACIF III Carry Parent, LLC (DE)	PA Emerging Manager Carry Parent, LLC (DE)
PACIF III Carry, LLC (DE)	PA Emerging Manager Carry, LLC (DE)
PACIF IV GP, LLC (DE)	PA Emerging Manager Carry Parent II, LLC (DE)
Private Advisors Coinvestment Fund IV, LP (DE)	PA Emerging Manager Carry II, LLC (DE)
PACIF IV Carry Parent, LLC (DE)	RIC I GP, LLC (DE)
PACIF IV Carry, LLC (DE)	Richmond Coinvestment Partners I, LP (DE)
PAMMF GP, LLC (DE)	RIC I Carry Parent, LLC (DE)
PA Middle Market Fund, LP (DE)	RIC I Carry, LLC (DE)
PA Hedged Equity Fund, L.P. (DE)	PASF V GP, LLC (DE)
Private Advisors Hedged Equity Fund (QP), L.P. (DE)	Private Advisors Secondary Fund V, LP (DE)
Private Advisors Hedged Equity Master Fund (DE)	PASF V Carry Parent, LLC (DE)
PASOF GP, LLC (DE)	PASF V Carry, LLC (DE)
PA Strategic Opportunities Fund, LP (DE)	PASF VI GP, LLC (DE)
PASCBF III GP, LLC (DE)	PA Secondary Fund VI, LP (DE)
Private Advisors Small Company Buyout Fund III, LP (DE)	PARAF GP, LLC (DE)
PASCBF IV GP, LLC (DE)	Private Advisors Real Assets Fund, 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)

PARAF Carry Parent, LLC (DE)
PARAF Carry, LLC (DE)
PASCCIF GP, LLC (DE)
Private Advisors Small Company Coinvestment Fund, LP (DE)
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
PASCCIF II GP, LLC (DE)
Private Advisors Small Company Coinvested Fund II, LP (DE)
PASCCIF Carry Parent, LLC (DE)
PASCCIF Carry, 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)
UVF GP, LLC (DE)
Undiscovered Value Fund, LP (DE)
Undiscovered Value Fund, Ltd. (CYM)
Undiscovered Value Master Fund SPC (CYM)
Washington Pike GP, LLC (DE)
Washington Pike LP (DE)
RidgeLake Partners GP, LLC (DE)
RidgeLake Partners, LP (DE)
PAMMF GP, LLC (DE)
PA Middle Market Fund, LP (DE)
PA Strategic Opportunities Fund GP, LLC (DE)
PA Strategic Opportunities Fund, LP (DE)

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

NYlife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
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 20, LLC (DE)
 FP Mantua Grove LLC (DE)
 FP Lot 1.01 LLC (DE)
REEP-IND NJ LLC (DE)
 NJIND JV LLC (DE)
 NJIND Hook Road LLC (DE)
 NJIND Bay Avenue LLC (DE)
 NJIND Corbin Street 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)
 Centerpointe (Fairfax) Holdings LLC (DE)
REEP-OFC 575 Lex NY LLC (DE)
REEP-OFC 575 Lex NY GP LLC (DE)
 Maple REEP-OFC 575 Lex Holdings LP (DE)
 Maple REEP-OFC 575 Lex Owner LLC (DE)
REEP-RTL SASI GA LLC (DE)
REEP-RTL Bradford PA LLC (DE)
REEP-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)
REEP-MU SOUTH GRAHAM NC LLC (DE)
 401 SOUTH GRAHAM JV LLC (DE)
 401 SOUTH GRAHAM OWNER LLC (DE)
REEP-IND COMMERCE CITY CO LLC (DE)
 REEP-BRENNAN COMMERCE CITY JV LLC (DE)
REEP-MF ART TOWER OR LLC (DE)
 REEP-WP ART TOWER JV LLC (DE)
REEP-OFC Mass Ave MA LLC (DE)

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (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	
			46-4293486		0001606720		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	
			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	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	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	
			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	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			46-2213974				Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	N	
			81-4067250				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	N	
			82-1943737				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-2734635				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	N	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	N	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			37-1749427				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988				Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988		0001570694		Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2537165				Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			32-0469843				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	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	N	
			98-1450997				MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	N	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							Young America Holdings, LLC	DE	NIA.....	Madison Capital Funding LLC	Ownership.....	36.350	New York Life Insurance Company .....	..N.....	
							YAC.ECOM Incorporated	MN	NIA.....	Young America Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
				2644154			Young America, LLC	MN	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.	MN	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
							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
			27-4658141				NYLIM Flatiron CLO 2006-1 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
							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
			27-4658881				Flatiron CLO 2007-1 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
							NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A	CYM	OTH.....	Flatiron CLO 2007-1 Ltd.	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			27-4706466				Flatiron CLO 2011-1 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			98-1011066				Flatiron CLO 2012-1 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			99-0372384				Flatiron CLO 2013-1 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			98-1075997				Flatiron CLO 2014-1 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			98-1089000				Flatiron CLO 2015-1 Ltd	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			98-1180305				Flatiron CLO 17 Ltd.	CYM	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company .....	..N.....	5
			98-1330289				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.....	
							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
							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
			27-4659041				Silver Spring, LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							Silver Spring Associates, L.P.	PA	NIA.....	Silver Spring, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-002 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-003 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-006 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-007-LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-008 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-009 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-017 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-018 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-021 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-025 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-031 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-036 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-041 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-043 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-044 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-048 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-061 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-063 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-067 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-069 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							SCP 2005-C21-070 LLC	DE	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance CompanyN.....	

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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)	*
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freepoint GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freepoint, L.P.	TX	NIA	NYMH-Freepoint GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	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	
			47-3444658				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	
							New York Life Insurance and Annuity Corporation				Ownership				
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	N	
							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	
							REEP-IND 4700 Nail TX 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 Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-2598877				REEP-IND MCP VIII NC 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	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND MCP III OWNER NC 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-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Valwood TX 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	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	N	
							New York Life Insurance and Annuity Corporation				Ownership				
							REEP-MF Gateway TAF UT LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	1.000	New York Life Insurance Company	N	
							New York Life Insurance and Annuity Corporation				Ownership				
							REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-WP Gateway TAB JV LLC	Ownership	99.000	New York Life Insurance Company	N	
							REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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 NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF AVERY TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-AVERY OWNER LLC	DE	NIA	REEP-MF AVERY TX LLC	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 II 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 TAB ONE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP TAF ONE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 19, 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
							NYL Equipment Issuance Trust 2014-2	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	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	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	N	
					0001728620		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	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
					0001742549		REEP-OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	N	
							MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership.....	55.560	New York Life Insurance Company	N	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership.....	55.560	New York Life Insurance Company	N	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership.....	51.000	New York Life Insurance Company	N	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership.....	51.000	New York Life Insurance Company	N	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership.....	51.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK I/A LP	DE	NIA	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership.....	100.000	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	IND	NIA	New York Life International Holdings Limited	Ownership.....	21.300	New York Life Insurance Company	N	
							MAX Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership.....	1.400	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	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership.....	0.002	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	
			84-5183198				Fabric of Family	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	
			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	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership.....	100.000	New York Life Insurance Company	N	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	N	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	N	
							WUT	GBR	NIA	NYLUK II Company	Ownership.....	100.000	New York Life Insurance Company	N	
							WIM (AIM)	GBR	NIA	NYLUK 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	
					0001570433		McMorgan Northern California Value Add/Development Fund I, LP	DE	NIA	NYLIM Holdings NCVAD GP LLC	Ownership.....	50.000	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	

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							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	
					0001705770		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	100.000	New York Life Insurance Company	N	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF Member LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT LLC	DE	NIA	MSSDF GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	N	11
							MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF 1500 Quail, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Bedminster, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	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 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	

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							MIREF Warner Center, LLC	DE	NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000	New York Life Insurance CompanyN	
							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	
			83-4019048				MADISON-MF TECH RIDGE TX 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	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			27-2850988				MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA.....	MacKay Shields LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			27-2851036		0001502131		MacKay Shields Core Plus / Opportunities Fund LP	DE	NIA.....	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA.....	MacKay Shields LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA.....	MacKay Municipal Managers Opportunities GP LLC	Ownership.....	100.000	New York Life Insurance Company .....	..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		0001710885		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 CompanyN	

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			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	N	
							Plainview Funds plc - MackKay Shields Emerging Markets Credit Portfolio	IRL	NIA	New York Life Insurance Company	Management	0.000	New York Life Insurance Company	N	2
							Plainview Funds plc - MackKay Shields Emerging Markets Credit Portfolio	IRL	NIA	New York Life Insurance and Annuity Corporation	Management	0.000	New York Life Insurance Company	N	2
							Plainview Funds plc - MackKay Shields Unconstrained Bond Portfolio	IRL	NIA	New York Life Insurance Company	Management	0.000	New York Life Insurance Company	N	2
							Plainview Funds plc - MackKay Shields Unconstrained Bond Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.730	New York Life Insurance Company	N	
							Plainview Funds plc - MackKay Shields Floating Rate High Yield Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	90.670	New York Life Insurance Company	N	
							Plainview Funds plc - MackKay Shields Floating Rate High Yield Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	9.320	New York Life Insurance Company	N	
							Plainview Funds plc - MackKay Shields Core Plus Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Management	0.000	New York Life Insurance Company	N	2
			22-6861385				MackKay 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 - MackKay Shields High Yield Crossover Portfolio	IRL	NIA	New York Life Insurance Company	Management	0.000	New York Life Insurance Company	N	2
							Plainview Funds plc - MackKay Shields High Yield Crossover Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	3.320	New York Life Insurance Company	N	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4248749		0001502130		MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-0540507				MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4357172	3859263			MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	MackKay Shields LLC	Ownership	0.130	New York Life Insurance Company	N	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	New York Life Insurance Company	Ownership	12.740	New York Life Insurance Company	N	
					0001502133		MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2733007		0001529525		MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1760156				MackKay Shields Select Credit Opportunities Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4553436		0001703194		MackKay Shields Select Credit Opportunities Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4560451				MackKay Shields High Yield Crossover Fund LP	DE	NIA	MackKay Shields 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	
			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		0001639566		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	

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			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							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		0001685030		MackKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001700100		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		0001510983		MackKay Cornerstone US Equity Market Neutral Fund LP	DE	NIA	MackKay Shields US Equity Market Neutral Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			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		0001715261		MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4080466				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4185570				MackKay Shields Long/Short Fund LP	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	N	
			02-0633343				MackKay Shields Long/Short Fund (Master) LP	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3051488				MackKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3010096				MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2046842		0001783642		MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001811009		MackKay Flexible Income Fund LP	DE	NIA	MackKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal High Income Opportunities Master Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal High Income Opportunities Fund A LP	DE	NIA	MackKay Municipal High Income Opportunities Master Fund LP	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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			46-5492608				Mackay Municipal High Income Opportunities Fund B LP	DE	NIA	Mackay Municipal High Income Opportunities Master Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							Cascade CLO Manager LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Advisors, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Shields Europe Investment Management Limited	IRL	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	Mackay Shields LLC	Ownership	67.000	New York Life Insurance Company	N	
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	N	
					0001453415		Cornerstone Capital Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Square Investors Asian Equity Market Neutral Fund GP, LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cornerstone US Equity Market Neutral Fund, LLC	DE	NIA	Cornerstone Capital Management Holdings 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	
							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	
					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 Core Opportunities Fund, L.P.	DE	NIA	GoldPoint Partners LLC	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	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
					0001652367		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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							GPP Mezzanine Blocker Holdco Preferred A, LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	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 Holdco C, LP	DE	NIA	GoldPoint Mezzanine Partners IV, 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 Holdco E, LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezzanine Blocker Holdco E, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezzanine Blocker Holdco F, LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezzanine Blocker Holdco G, LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezzanine Blocker Holdco H, LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezzanine Blocker Holdco I, LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	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	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	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	
							GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V ECI Blocker D, LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V ECI Blocker E, LP	DE	NIA	GoldPoint Partners Co-Investment V, 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	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	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt Blocker Holdco A, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GPP Private Debt Blocker Holdco A, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners FA I, LLC	DE	NIA	GoldPoint Partners LLC	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	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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					0001725867		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 Select Manager V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	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	
					0001712763		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	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
					0001718352		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	
							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 L.P.	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	
							Goldpoint Partners 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	
							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	
					0001372441		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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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					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	
							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 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 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 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	
					0001483925		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, 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 Co. 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	
							Evolvence Asset Management, Ltd.	CYM	NIA	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	N	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	N	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	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	

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Jacob Ballas Capital India PVT, Ltd.MUS	.NIA	NYLCAP Holdings (Mauritius) LLC	Ownership.....	23.300	New York Life Insurance CompanyN	
							Industrial Assets Holdings Limited .....	.MUS	.NIA	NYLCAP Holdings (Mauritius) LLC	Ownership.....	28.020	New York Life Insurance Company .....	..N	
			22-3704242		0001103598		NYLIM Service Company LLC .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							NYL Workforce GP LLC .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			52-2206685		0001133639		New York Life Investment Management LLC .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	100.000	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	
							NYLIM-TND, LLC .....	.DE	.NIA	NYLIM Fund II GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							New York Life Investment Management Hong Kong Limited .....	.CHN	.NIA	New York Life Investment Management LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							WFGH, GP LLC .....	.DE	.NIA	New York Life Investment Management LLC	Ownership.....	50.000	New York Life Insurance Company .....	..N	
				4643807	0001406803		Workforce Housing Fund I – 2007, LP .....	.DE	.NIA	WFGH, GP LLC	Ownership.....	50.000	New York Life Insurance Company .....	..N	
							IndexIQ Holdings Inc. ....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							IndexIQ, Inc. ....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			02-0811751		0001483922		IndexIQ LLC .....	.DE	.NIA	IndexIQ Holdings LLC	Ownership.....	74.370	New York Life Insurance Company .....	..N	
			02-0811751		0001483922		IndexIQ LLC .....	.DE	.NIA	IndexIQ Holdings Inc.	Ownership.....	25.630	New York Life Insurance Company .....	..N	
			02-0811753		0001415996		IndexIQ Advisors LLC .....	.DE	.NIA	IndexIQ LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							IndexIQ Active ETF Trust .....	.DE	.NIA	IndexIQ LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							IQ MacKay Shields Municipal Insured ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	30.340	New York Life Insurance Company .....	..N	
							IQ MacKay Shields Municipal Intermediate ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	30.400	New York Life Insurance Company .....	..N	
							IQ Ultra Short Duration ETF .....	.DE	.NIA	New York Life Insurance Company	Ownership.....	9.520	New York Life Insurance Company .....	..N	
							IndexIQ ETF Trust .....	.DE	.NIA	IndexIQ LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							IQ 50 Percent Hedged FTSE International ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	58.360	New York Life Insurance Company .....	..N	
							IQ 50 Percent Hedged FTSE Japan ETF .....	.DE	.NIA	New York Life Insurance Company	Ownership.....	41.460	New York Life Insurance Company .....	..N	
							IQ 500 International ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	94.510	New York Life Insurance Company .....	..N	
							IQ 500 International ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	2.000	New York Life Insurance Company .....	..N	
							IQ Chaikin US Large Cap ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	93.360	New York Life Insurance Company .....	..N	
							IQ Chaikin US Small Cap ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	74.450	New York Life Insurance Company .....	..N	
							IQ Enhanced Core Plus Bond US ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	24.240	New York Life Insurance Company .....	..N	
							IQ Global Resources ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	74.210	New York Life Insurance Company .....	..N	
							IQ Hedge Event-Driven Tracker ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	40.020	New York Life Insurance Company .....	..N	
							IQ Hedge Long/Short Tracker ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	40.700	New York Life Insurance Company .....	..N	
							IQ Leaders GTAA Tracker ETF .....	.DE	.NIA	New York Life Insurance Company	Ownership.....	50.640	New York Life Insurance Company .....	..N	
							IQ S&P High Yield Low Volatility Bd ETF .....	.DE	.NIA	New York Life Insurance Company	Ownership.....	31.390	New York Life Insurance Company .....	..N	
							IQ S&P High Yield Low Volatility Bd ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	40.950	New York Life Insurance Company .....	..N	
							IQ Short Duration Enhanced Core Bd US ETFDE	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	59.990	New York Life Insurance CompanyN	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							New York Life Investment Management Holdings International	.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	.LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Group	.LUX	NIA	Holdings II International	Ownership	100.000	New York Life Insurance Company	N	
							CGH UK Acquisition Company Limited	.GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	N	
							Tristan Capital Partners Holdings Limited	.GBR	NIA	CGH UK Acquisition Company Limited	Ownership	40.000	New York Life Insurance Company	N	
							Tristan Capital Holdings Limited	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	40.000	New York Life Insurance Company	N	
							EPISO 4 Co-Investment LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	N	
							EPISO 4 (GP) LLP	.GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	16.000	New York Life Insurance Company	N	
							EPISO 4 Incentive Partners LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	N	
							CCP 5 Co-Investment LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	N	
							Tristan Capital Limited	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	N	
							Tristan Capital Partners LLP	.GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company	N	
							CCP III Co-Investment (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP III (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	N	
							CCP III Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							Curzon Capital Partners III (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Co-Investment (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Co-Investment LP	.GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 IOM Limited	.MKN	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	N	
							Curzon Capital Partners IV (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	N	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	N	
							Tristan Capital Partners Asset Management Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							TCP Co-Investment SCSP	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	N	
							TCP Incentive Partners SCSP	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	N	
							TCP Incentive Partners (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	91.006	New York Life Insurance Company	N	
							Candriam Luxembourg	.LUX	NIA	Candriam Luxco S.á.r.l.	Other	0.000	New York Life Insurance Company	N	10
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	99.990	New York Life Insurance Company	N	
							Candriam Belgium	.BEL	NIA	Candriam Group	Ownership	0.010	New York Life Insurance Company	N	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	1.160	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	0.520	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
							Belfius Fund	.LUX	NIA	Candriam Luxembourg	Board of Directors	0.000	New York Life Insurance Company	N	
							Belfius Equities	.BEL	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Cordius	.LUX	NIA	Candriam Luxembourg	Ownership	16.400	New York Life Insurance Company	N	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	3.850	New York Life Insurance Company	N	
							Cordius	.LUX	NIA	Candriam France	Ownership	3.850	New York Life Insurance Company	N	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg	Ownership	68.040	New York Life Insurance Company	N	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	15.980	New York Life Insurance Company	N	
							Cordius CIG	.LUX	NIA	Candriam France	Ownership	15.980	New York Life Insurance Company	N	
							IndexIQ	.LUX	NIA	Candriam Luxembourg	Ownership	36.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Corporate Euro Bond	.LUX	NIA	Cordius CIG	Ownership	51.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Sovereign Euro Bond	.LUX	NIA	Cordius CIG	Ownership	50.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Europe Equity	.LUX	NIA	Cordius CIG	Ownership	18.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable EMU Equity	.LUX	NIA	Cordius CIG	Ownership	4.780	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Japan Equity	.LUX	NIA	Cordius CIG	Ownership	31.000	New York Life Insurance Company	N	
							Candriam Absolute Return	.LUX	NIA	Candriam Luxembourg	Ownership	3.290	New York Life Insurance Company	N	
							Candriam Absolute Return	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	19.600	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	Cordius CIG	Ownership	4.320	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	Candriam Luxembourg	Ownership	4.230	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	9.850	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	Cordius CIG	Ownership	5.710	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	.LUX	NIA	Candriam Luxembourg	Ownership	0.110	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	49.730	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Alternative	.LUX	NIA	Candriam Luxembourg	Ownership	0.090	New York Life Insurance Company	N	
							Candriam Alternative	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	56.000	New York Life Insurance Company	N	
							Candriam Alternative	.LUX	NIA	Cordius CIG	Ownership	14.030	New York Life Insurance Company	N	
							Candriam Alternative Systemat	.LUX	NIA	Candriam Luxembourg	Ownership	0.090	New York Life Insurance Company	N	
							Candriam Alternative Systemat	.LUX	NIA	Cordius CIG	Ownership	14.030	New York Life Insurance Company	N	
							Candriam Alternative Systemat	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	56.000	New York Life Insurance Company	N	
							Candriam Bonds	.LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam Bonds	.LUX	NIA	Candriam France	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Bonds Capital Securities	.LUX	NIA	Candriam France	Ownership	5.930	New York Life Insurance Company	N	
							Candriam Bonds Capital Securities	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Convertible Defensive	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Bonds Convertible Opportunities	.LUX	NIA	Candriam Luxembourg	Ownership	37.350	New York Life Insurance Company	N	
							Candriam Bonds Credit Opportunities	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Emerging Debt Local Currencies	.LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam Bonds Emerging Debt Local Currencies	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Emerging Markets	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Bonds Emerging Markets Total Return	.LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	.N	
							Candriam Bonds Euro Corporate	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Bonds Euro Government	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Bonds Euro Short Term	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Bonds Euro Long Term	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	.N	
							Candriam Bonds Global High Yield	.LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	.N	
							Candriam Bonds Global Sovereign Quality	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Bonds International	.LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	.N	
							Candriam Bonds International	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Bonds Total Return	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Business Equities	.BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.N	
							Candriam Diversified Futures	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Equities L Emerging Markets	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Equities L Europe Conviction	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Equities L Europe Small & Mid Caps	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	.N	
							Candriam Equities L Global Demography	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Equities L Robotics & Innovation Technology	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam GF	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	68.010	New York Life Insurance Company	.N	
							Candriam GF	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam GF Global Equity Opportunities	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	97.720	New York Life Insurance Company	.N	
							Candriam GF Short Duration US High Yield Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	34.670	New York Life Insurance Company	.N	
							Candriam GF Short Duration US High Yield Bonds	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	.N	
							Candriam GF U.S. Equity Opportunities	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.220	New York Life Insurance Company	.N	
							Candriam GF U.S. Equity Opportunities	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	.N	
							Candriam GF US High Yield Corporate Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	82.280	New York Life Insurance Company	.N	
							Candriam GF US High Yield Corporate Bonds	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	.N	
							Candriam GF US Corporate Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	93.730	New York Life Insurance Company	.N	
							Candriam Global Alpha	.LUX	NIA	Candriam Luxembourg	Ownership	0.050	New York Life Insurance Company	.N	
							Candriam Global Alpha	.LUX	NIA	Cordius CIG	Ownership	1.770	New York Life Insurance Company	.N	
							Candriam Index Arbitrage	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam L	.LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	.N	
							Candriam L	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.810	New York Life Insurance Company	.N	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.660	New York Life Insurance Company	.N	
							Candriam L Balanced Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam L Conservative Asset Allocation	.LUX	NIA	Candriam Luxembourg	Ownership	0.100	New York Life Insurance Company	.N	
							Candriam L Conservative Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam L Defensive Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	0.050	New York Life Insurance Company	.N	
							Candriam L Dynamic Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	5.220	New York Life Insurance Company	.N	
							Candriam L Multi-Asset Income	.LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	.N	
							Candriam L Multi-Asset Income & Growth	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	.N	
							Candriam L Multi-Asset Premia	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	51.120	New York Life Insurance Company	.N	

STATEMENT AS OF MARCH 31, 2020 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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							Candriam L Multi-Asset Premia .....	.LUX	NIA.....	Cordius CIG	Ownership.....	17.160	New York Life Insurance Company .....	..N.....	
							Candriam Long Short Credit .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam Money Market .....	.LUX	NIA.....	Candriam France	Ownership.....	1.220	New York Life Insurance Company .....	..N.....	
							Candriam Money Market Euro AAA .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.040	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Belgium	Ownership.....	13.210	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam France	Ownership.....	20.260	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	46.520	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Cordius CIG	Ownership.....	1.630	New York Life Insurance Company .....	..N.....	
							Candriam Quant Equities USA .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam Quant Equities Multi-Factor EMU .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company .....	..N.....	
							Candriam Risk Arbitrage .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam Risk Arbitrage .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.600	New York Life Insurance Company .....	..N.....	
							Candriam SRI .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI .....	.LUX	NIA.....	Candriam Belgium	Ownership.....	0.120	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Euro Aggregate Index .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Emerging Markets .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Euro .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.030	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Euro Corporate .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.030	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Global High Yield .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Defensive Asset Allocation .....	.LUX	NIA.....	Candriam Belgium	Ownership.....	9.100	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity Emerging Markets .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity EMU .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity North America .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity Pacific .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity World .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable Euro Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.320	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable Euro Short Term Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable High .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable World Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.390	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.060	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	28.690	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative Alphamax .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	36.620	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative Alphamax .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.080	New York Life Insurance Company .....	..N.....	
							Cleome Index Euro Long Term Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company .....	..N.....	
							Cleome Index Euro Short Term Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							Cleome Index Global Equities .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N.....	
							CMM .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							Paricor .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.060	New York Life Insurance Company .....	..N.....	
							Paricor Patrimonium .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.070	New York Life Insurance Company .....	..N.....	
							Ausbil Investment Management Limited .....	.AUS	NIA.....	New York Life Investment Management Holdings II International	Ownership.....	78.630	New York Life Insurance Company .....	..N.....	
							Ausbil Australia Pty. Ltd. ....	.AUS	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							Ausbil Asset Management Pty. Ltd. ....	.AUS	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							Ausbil Global Infrastructure Pty. Limited ....	.AUS	NIA.....	Ausbil Investment Management Limited	Ownership.....	55.000	New York Life Insurance Company .....	..N.....	
							Ausbil Global Infrastructure Pty. Limited ....	.AUS	NIA.....	Ausbil Investment Management Limited	Ownership.....	45.000	New York Life Insurance Company .....	..N.....	13
							ISPT Holding .....	.AUS	NIA.....	Ausbil Investment Management Limited	Ownership.....	0.370	New York Life Insurance Company .....	..N.....	
							Ausbil Investment Management Limited Employee Share Trust .....	.AUS	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							Ausbil 130/30 Focus FundAUS	NIA.....	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance CompanyN.....	12

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							Ausbil IT – Ausbil Dividend Income FundAUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	46.020	New York Life Insurance CompanyN	
							Ausbil IT – Ausbil Active Sustainable Equity Fund .....	.AUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	54.600	New York Life Insurance Company .....	..N	
							Ausbil Australian Active Equity Fund .....	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil Australian Concentrated Equity Fund ..	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil Australian Emerging Leaders Fund .....	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil Australian Geared Equity Fund .....	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil Australian Smallcap Fund .....	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil Balanced Fund .....	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil EGS Focus Fund .....	.AUS	.NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Ausbil IT – Ausbil Global Essential Infrastructure Fund .....	.AUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	71.900	New York Life Insurance Company .....	..N	
							Ausbil IT – Ausbil Global Resources Fund .....	.AUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	91.410	New York Life Insurance Company .....	..N	
							Ausbil IT – Ausbil Global SmallCap Fund .....	.AUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	74.120	New York Life Insurance Company .....	..N	
							Ausbil IT – Ausbil Microcap Fund .....	.AUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	16.540	New York Life Insurance Company .....	..N	
							Ausbil IT – MacKay Shields Unconstrained Bond Fund .....	.AUS	.NIA	New York Life Insurance and Annuity Corporation	Ownership.....	99.400	New York Life Insurance Company .....	..N	
			56-2412827		0000914898		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 .....	.DE	.NIA	New York Life Investment Management Holdings LLC	Ownership.....	66.850	New York Life Insurance Company .....	..N	
			84-2631913				BMG PAPM GP, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			84-2611868				BMG PA Private Markets (Delaware) LP .....	.DE	.NIA	BMG PAPM GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			84-2611868				BMG PA Private Markets (Cayman) LP .....	.CYM	.NIA	BMG PAPM GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			84-2641258				PACD MM, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			84-2106547				PA Capital Direct, LLC .....	.DE	.NIA	PACD MM, LLC	Other.....	0.000	New York Life Insurance Company .....	..N	B
			82-1396530				PA Credit Program Carry Parent, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			45-2572635				PA Credit Program Carry, LLC .....	.DE	.NIA	PA Credit Program Carry Parent, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			45-2591793				PACIF Carry Parent, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							PACIF Carry, LLC .....	.DE	.NIA	PACIF Carry Parent, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							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 .....	.DE	.NIA	PACIF GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							PACIF I I 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 ....	.DE	.NIA	PACIF I I GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			45-2591588				PACIF II Carry Parent, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			45-2591860				PACIF II Carry, LLC .....	.DE	.NIA	PACIF I I Carry Parent, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							PACIF III GP, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP ..	.DE	.NIA	PACIF III GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			46-2548534				PACIF III Carry Parent, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			80-0916710				PACIF III Carry, LLC .....	.DE	.NIA	PACIF III Carry Parent, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							PACIF IV GP, LLC .....	.DE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP ....	.DE	.NIA	PACIF IV GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							PACIF IV Carry Parent, LLCDE	.NIA	Private Advisors LLC	Ownership.....	100.000	New York Life Insurance CompanyN	

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			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-1689912		0001762448		PAMMF GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			03-0532213		0001322607		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Hedged Equity Fund, L.P.	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			54-2051483		0001459910		Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	PA Hedged Equity Fund, L.P.	Ownership	100.000	New York Life Insurance Company	N	
			20-5904617				Private Advisors Hedged Equity Master Fund	DE	NIA	PA Hedged Equity Fund, L.P.	Other	0.000	New York Life Insurance Company	N	8
							PASOF GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Strategic Opportunities Fund, LP	DE	NIA	PASOF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCBF III GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4838202		0001374891		PASCBF IV GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591925				PASCBF V GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-4078336		0001537995		Private Advisors Small Company Buyout V – ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-1799496		0001576987		PASCBF V Carry Parent, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2476750				PASCPPEF VI Carry Parent, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4523581				PASCPPEF VI Carry, LLC	DE	NIA	PASCPPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCPPEF VI GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCPPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1223903		0001635254		PASCPPEF 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	PASCPPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCPPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1286549		0001711424		PASCPPEF VII Carry Parent, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5442078				PASCPPEF VII Carry, LLC	DE	NIA	PASCPPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCPPEF 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	PASCPPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2059912				Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	DE	NIA	PASCPPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2042371		0001711426		PASCPPEF IX GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCPPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			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		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	N	8
			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	

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			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	N	8
			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	
			82-2582122				PA Real Assets Carry Parent II, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, 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	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	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	
			47-4511149				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	
			47-4252449		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	
							PASF VI GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, 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		0001656546		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	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4614299		0001691962		PASCCIF II GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF Carry Parent, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, 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		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001223706		Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	Private Advisors LLC	Other	0.000	New York Life Insurance Company	N	8
							Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	Private Advisors LLC	Other	0.000	New York Life Insurance Company	N	8
							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	8
			98-0626772				UVF GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Undiscovered Value Fund, LP	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-5163324		0001605509		Undiscovered Value Fund, Ltd.	CYM	NIA	Private Advisors LLC	Other	0.000	New York Life Insurance Company	N	8
			98-1164867		0001605502		Undiscovered Value Master Fund SPC	CYM	NIA	Undiscovered Value Fund, Ltd.	Other	0.000	New York Life Insurance Company	N	8
			98-1164329				Washington Pike GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							RidgeLake Partners GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Strategic Opportunities Fund GP, LLC	DE	NIA	Private Advisors LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Strategic Opportunities Fund, LP	DE	NIA	PA Strategic Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					3663273		Huntsville NVL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							CC Acquisitions, LP	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Cedar Farms TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			61-1724274				Cedar Farms JV LLC	DE	NIA	REEP-IND Cedar Farms TN LLC	Ownership	90.000	New York Life Insurance Company	N	
			46-3561738				REEP-IND Continental NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2496884				LRC-Patriot, LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	N	
							REEP-LRC Industrial LLC	DE	NIA	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Forest Park NJ LLC	DE	NIA	NVLife 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 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	NVLife 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 Bay Avenue 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-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	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	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-OFC 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-OFC 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-OFC 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-OFC 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-OFC/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-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	N	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 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-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	N	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 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-OFC Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.
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.à.r.l.
11	Control of this entity is pursuant to a management contract with NYL Investors LLC.
12	Ausbil Investment Management Limited has sole authority over the management of the fund.
13	45% of Ausbil Global Infrastructure Pty. Limited is owned by employees of the company.

STATEMENT AS OF MARCH 31, 2020 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.

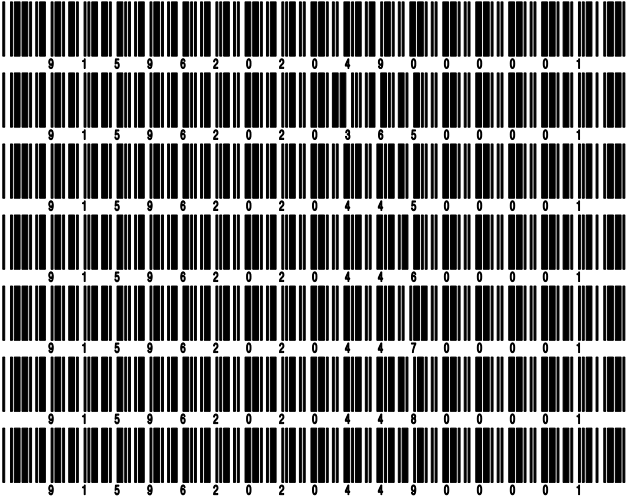
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

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, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities	152,172	152,172		
2597. Summary of remaining write-ins for Line 25 from overflow page	152,172	152,172		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for interest on claims	4,315,921	4,546,078
2505. Other payable	1,287,041	720,651
2506. Contingent liability	800,000	800,000
2597. Summary of remaining write-ins for Line 25 from overflow page	6,402,962	6,066,729

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	100,882,545	56,576,567
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		114,621,374
2.2 Additional investment made after acquisition		(68,365,000)
3. Current year change in encumbrances		(96,048)
4. Total gain (loss) on disposals		518,553
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		288,338
7. Deduct current year's other than temporary impairment recognized		1,047,457
8. Deduct current year's depreciation	570,713	
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	100,311,832	100,882,545
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	100,311,832	100,882,545

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	14,696,509,099	14,209,736,342
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	668,380,352	2,391,331,796
2.2 Additional investment made after acquisition	29,669,224	220,266,295
3. Capitalized deferred interest and other	1,876,458	5,718,245
4. Accrual of discount	1,133,891	6,017,682
5. Unrealized valuation increase (decrease)	(81,239)	(16,842,728)
6. Total gain (loss) on disposals		203,836
7. Deduct amounts received on disposals	229,974,721	2,106,330,169
8. Deduct amortization of premium and mortgage interest points and commitment fees	17,791	13,546,013
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		46,187
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,167,495,273	14,696,509,099
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,167,495,273	14,696,509,099
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,167,495,273	14,696,509,099

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,516,504,631	1,323,613,446
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	91,856,044	446,178,556
2.2 Additional investment made after acquisition	15,495,191	123,358,148
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(2,338,786)	89,502,619
6. Total gain (loss) on disposals	(13,769)	1,849,047
7. Deduct amounts received on disposals	13,812,918	423,039,147
8. Deduct amortization of premium and depreciation	3,874,981	21,919,906
9. Total foreign exchange change in book/adjusted carrying value	11,898	(3,949,469)
10. Deduct current year's other than temporary impairment recognized	3,075,752	19,088,663
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,600,751,558	1,516,504,631
12. Deduct total nonadmitted amounts	2,173,728	2,405,122
13. Statement value at end of current period (Line 11 minus Line 12)	1,598,577,830	1,514,099,509

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	90,288,041,654	86,246,917,369
2. Cost of bonds and stocks acquired	3,347,159,663	16,150,655,430
3. Accrual of discount	36,378,638	126,170,689
4. Unrealized valuation increase (decrease)	(258,255,307)	246,984,945
5. Total gain (loss) on disposals	71,861,993	20,285,395
6. Deduct consideration for bonds and stocks disposed of	3,688,829,714	12,510,310,231
7. Deduct amortization of premium	29,640,636	86,784,326
8. Total foreign exchange change in book/adjusted carrying value	(209,541,238)	104,048,015
9. Deduct current year's other than temporary impairment recognized	64,458,594	57,825,106
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	12,702,337	47,899,474
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	89,505,418,796	90,288,041,654
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	89,505,418,796	90,288,041,654

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	58,436,931,415	22,274,383,922	21,518,472,951	(641,934,872)	58,550,907,514			58,436,931,415
2. NAIC 2 (a)	27,120,907,250	2,089,424,032	1,972,027,971	242,016,495	27,480,319,806			27,120,907,250
3. NAIC 3 (a)	2,403,000,520	193,002,081	134,019,125	145,119,681	2,607,103,157			2,403,000,520
4. NAIC 4 (a)	1,860,349,797	268,550,652	124,630,002	(12,783,702)	1,991,486,745			1,860,349,797
5. NAIC 5 (a)	246,903,638	23,080,838	37,546,076	35,704,485	268,142,885			246,903,638
6. NAIC 6 (a)	59,491,019	146,476	5,001,296	(2,288,015)	52,348,184			59,491,019
7. Total Bonds	90,127,583,639	24,848,588,001	23,791,697,421	(234,165,928)	90,950,308,291			90,127,583,639
PREFERRED STOCK								
8. NAIC 1	95,112		8,872	(1,964)	84,276			95,112
9. NAIC 2	573,420	27,266	435,455	(13,958)	151,273			573,420
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	12,295,190		6,514	(13,341)	12,275,335			12,295,190
14. Total Preferred Stock	12,963,721	27,266	450,841	(29,263)	12,510,883			12,963,721
15. Total Bonds and Preferred Stock	90,140,547,360	24,848,615,267	23,792,148,262	(234,195,191)	90,962,819,174			90,140,547,360

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

NAIC 1 \$2,495,752,849 ; NAIC 2 \$42,506,719 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$643,950 ; NAIC 6 \$1,085,898

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	67,312,484	xxx	67,415,037	364,627	

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	44,224,223	8,378,146
2. Cost of short-term investments acquired	49,584,763	255,210,929
3. Accrual of discount	72,953	720,981
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	84,271	(108,551)
6. Deduct consideration received on disposals	26,581,606	219,911,777
7. Deduct amortization of premium	72,120	65,505
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)	67,312,484	44,224,223
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	67,312,484	44,224,223

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	329,932,457
2.	Cost Paid/(Consideration Received) on additions	15,637,430
3.	Unrealized Valuation increase/(decrease)	724,574,005
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(24,239,303)
6.	Considerations received/(paid) on terminations	(24,239,303)
7.	Amortization	(5,966,471)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,064,177,421
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,064,177,421

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(80,446)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(100,241)
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	402,979
3.14	Section 1, Column 18, prior year	(239,601)642,580642,580
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	402,979
3.24	Section 1, Column 19, prior year	(239,601)
3.25	SSAP No. 108 adjustments	642,580642,580
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	313,399
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	313,399
	4.23 SSAP No. 108 adjustments	313,399
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)	(180,687)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(180,687)

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC		Book/Adjusted								14			
Number	Description	Designation or Other Description	Notional Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
48125/IA*9	Long Bond Replication	1	150,000,000	153,073,867	186,524,299	03/04/2020	03/04/2022	Bond Forward		9,896,874	590188-JB-5	MERRILL LYNCH & CO	1FE	2,880,068	3,687,435
											604059-AE-5	3M COMPANY	1FE	309,707	376,244
											604059-AE-5	3M COMPANY	1FE	1,255,148	1,507,534
											604059-AE-5	3M COMPANY	1FE	310,839	376,244
											604059-AE-5	3M COMPANY	1FE	3,969,166	4,782,388
											71713U-AT-9	PHARMACIA CORP	1FE	1,894,514	2,304,716
											71713U-AW-2	PHARMACIA CORP	1FE	2,224,344	2,732,927
											71713U-AW-2	PHARMACIA CORP	1FE	1,946,120	2,343,077
											71713U-AW-2	PHARMACIA CORP	1FE	3,673,858	4,686,155
											71713U-AW-2	PHARMACIA CORP	1FE	3,198,930	3,905,129
											743315-AJ-2	PROGRESSIVE CORP	1FE	310,313	384,828
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,488,297	1,849,532
											743315-AJ-2	PROGRESSIVE CORP	1FE	618,761	770,966
											743315-AJ-2	PROGRESSIVE CORP	1FE	523,572	654,470
											748148-OR-7	QUEBEC PROVINCE	1FE	2,970,074	4,453,105
											748148-OR-7	QUEBEC PROVINCE	1FE	5,288,543	8,015,589
											748148-OR-7	QUEBEC PROVINCE	1FE	587,616	890,621
											755111-AF-8	RAYTHEON COMPANY	1FE	634,512	723,074
											755111-AF-8	RAYTHEON COMPANY	1FE	634,512	723,074
											755111-AF-8	RAYTHEON COMPANY	1FE	293,841	360,923
											755111-AF-8	RAYTHEON COMPANY	1FE	588,682	723,074
											755111-AF-8	RAYTHEON COMPANY	1FE	293,841	360,923
											755111-AF-8	RAYTHEON COMPANY	1FE	1,177,364	1,446,148
											755111-AF-8	RAYTHEON COMPANY	1FE	293,841	360,923
											755111-AF-8	RAYTHEON COMPANY	1FE	293,841	360,923
											775371-AU-1	ROHM & HAAS CO	2FE	2,917,190	3,691,587
											775371-AU-1	ROHM & HAAS CO	2FE	5,506,143	7,002,107
											775371-AU-1	ROHM & HAAS CO	2FE	5,487,585	6,810,320
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	2,829,468	3,912,199
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	2,829,468	3,912,199
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	1,697,282	2,346,768
											913017-BA-6	UNITED TECHNOLOGIES CORP	2FE	1,343,586	1,661,651
											91311Q-AC-9	UNITED UTILITIES	2FE	2,826,258	3,626,562
											843163-AX-4	SOUTHERN IND G&E	1FE	2,791,068	3,489,573
											871829-AD-9	SYSCO CORPORATION	2FE	2,561,012	2,640,888
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	566,093	782,715
											89352L-AG-5	TRANS-CANADA PL	2FE	7,652,984	9,165,659
											931142-BF-9	WAL-MART STORES INC	1FE	2,626,111	3,946,412
											94106L-AG-4	WASTE MANAGEMENT INC	2FE	4,702,191	6,305,457
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	200,000	205,934
											87971M-BF-9	TELUS CORPORATION	2FE	399,689	423,476
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	150,489	154,451
											91324P-CY-6	UNITEDHEALTH GROUP INC	1FE	249,069	267,358
											91159H-HR-4	US BANCORP	1FE	349,845	359,947
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2FE	199,459	204,972
											961214-DK-6	WESTPAC BANKING CORP	1FE	149,907	151,685
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	200,000	203,386
											902494-BG-6	TYSON FOODS INC	2FE	199,752	204,936
											816851-BA-6	SEMPRA ENERGY	2FE	249,426	253,705
											906548-CN-2	UNION ELECTRIC CO	1FE	349,145	359,062
											90265E-AW-2	UDR INC	2FE	249,556	242,720
											871829-BF-3	SYSCO CORPORATION	2FE	398,381	365,560
											75973Q-AA-5	RENAISSANCERE FINANCE INC	1FE	397,792	416,840
											75973Q-AA-5	RENAISSANCERE FINANCE INC	1FE	249,252	260,525
											75973Q-AA-5	RENAISSANCERE FINANCE INC	1FE	496,985	521,050
											902494-BG-6	TYSON FOODS INC	2FE	201,538	204,936
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	402,960	406,772
											61744Y-AK-4	MORGAN STANLEY	1FE	550,000	558,454
											86562M-AR-1		1FE	400,000	384,192
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	496,953	516,135
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,783	51,614
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	348,478	361,295

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
											655044-AP-0	NOBLE ENERGY INC	2FE	199,507	141,466
								742718-EV-7				PROCTER & GAMBLE COMPANY	1FE	99,842	109,255
								883556-BX-9				THERMO FISHER SCIENTIFIC INC	2FE	49,719	51,142
								96145D-AD-7				WESTROCK CO	2FE	99,967	91,197
								98978V-AL-7				ZOETIS INC	2FE	149,356	151,145
								92826C-AH-5				VISA INC	1FE	99,426	102,800
								74460D-AC-3				PUBLIC STORAGE	1FE	100,000	93,323
								96145D-AD-7				WESTROCK CO	2FE	249,885	227,993
								88579Y-AY-7				3M CO	1FE	1,244,038	1,328,200
								976826-BL-0				WISCONSIN POWER AND LIGHT COMPANY	1FE	498,866	484,175
								713448-DY-1				PEPSICO INC	1FE	748,352	799,575
								69353R-FG-8				PNC BANK NATIONAL ASSOCIATION	1FE	749,801	771,810
								756109-AU-8				REALTY INCOME CORPORATION	1FE	549,040	544,693
								90265E-AN-0				UDR INC	2FE	548,271	561,149
								832696-AR-9				JM SMUCKER CO/THE	2FE	399,894	401,292
								695156-AT-6				PACKAGING CORP OF AMERICA	2FE	548,611	547,811
								695156-AT-6				PACKAGING CORP OF AMERICA	2FE	250,879	249,005
												SUMITOMO MITSUI FINANCIAL GROUP IN			
								86562M-AY-6					1FE	750,000	742,485
								816851-BG-3				SEMPRA ENERGY	2FE	1,044,067	1,052,132
												SUMITOMO MITSUI FINANCIAL GROUP IN			
								86562M-AY-6					1FE	799,023	791,984
								902133-AU-1				TYCO ELECTRONICS GROUP SA	1FE	597,119	619,362
								69353R-FJ-2				PNC BANK NATIONAL ASSOCIATION	1FE	1,345,572	1,366,767
								961214-DI-0				WESTPAC BANKING CORP	1FE	1,545,570	1,669,273
								61744Y-AP-3				MORGAN STANLEY	1FE	875,000	921,795
												NATIONAL RURAL UTILITIES COOPERATI			
								637432-NP-6					1FE	1,795,699	1,846,602
								90265E-AN-0				UDR INC	2FE	390,155	408,108
								61744Y-AP-3				MORGAN STANLEY	1FE	591,325	632,088
								92277G-AM-9				VENTAS REALTY LP	2FE	1,490,552	1,415,040
								693506-BP-1				PPG INDUSTRIES INC	1FE	2,447,169	2,643,305
								718546-AR-5				PHILLIPS 66	2FE	1,199,028	1,186,032
								855244-AP-4				STARBUCKS CORPORATION	2FE	998,010	1,020,590
								863667-AQ-4				STRYKER CORPORATION	2FE	1,499,482	1,596,645
								75884R-AX-1				REGENCY CENTERS LP	2FE	349,531	355,954
								718546-AR-5				PHILLIPS 66	2FE	249,238	247,090
								718546-AR-5				PHILLIPS 66	2FE	99,681	98,836
								96145D-AH-8				WESTROCK CO	2FE	699,016	738,220
												TRANSCONTINENTAL GAS PIPE LINE COM			
								893574-AK-9					2FE	447,939	403,961
								845011-AA-3				SOUTHWEST GAS CORP	1FE	848,745	888,454
								904764-BC-0				UNILEVER CAPITAL CORP	1FE	1,234,402	1,362,588
								74432Q-CC-7				PRUDENTIAL FINANCIAL INC	1FE	850,000	868,607
								911312-BM-7				UNITED PARCEL SERVICE INC	1FE	192,064	204,238
								808513-AU-9				CHARLES SCHWAB CORPORATION (THE)	1FE	288,241	303,576
								808513-AU-9				CHARLES SCHWAB CORPORATION (THE)	1FE	192,187	202,384
								98978V-AL-7				ZOETIS INC	2FE	378,765	403,052
								95040Q-AD-6				WELLTOWER INC	2FE	399,865	403,020
								95040Q-AD-6				WELLTOWER INC	2FE	200,228	201,510
								95040Q-AD-6				WELLTOWER INC	2FE	200,323	201,510
								79466L-AF-1				SALESFORCE.COM INC	1FE	849,823	940,993
								95040Q-AD-6				WELLTOWER INC	2FE	200,494	201,510
								91159H-HS-2				US BANCORP	1FE	1,346,942	1,452,195
								882508-BC-7				TEXAS INSTRUMENTS INC	1FE	379,810	422,224
								882508-BC-7				TEXAS INSTRUMENTS INC	1FE	94,888	105,556
												PUBLIC SERVICE ELECTRIC AND GAS CO			
								74456Q-BU-9					1FE	398,728	431,308
								609207-AM-7				MONDELEZ INTERNATIONAL INC	2FE	297,533	314,976
								760759-AT-7				REPUBLIC SERVICES INC	2FE	345,916	378,406
								89352H-AW-9				TRANSCANADA PIPELINES LTD	2FE	149,510	151,472
								67103H-AG-2				OREILLY AUTOMOTIVE INC	2FE	149,663	154,319
								91913Y-AV-2				VALERO ENERGY CORPORATION	2FE	299,776	285,534

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value
											92857W-BK-5	VODAFONE GROUP PLC	2FE	.98,902	.105,613
											713448-EG-9	PEPSICO INC	1FE	8,807,733	.11,954,197
											963320-AW-6	WHIRLPOOL CORPORATION	2FE	.148,377	.154,695
											962166-BX-1	WEYERHAEUSER COMPANY	2FE	.99,508	.101,178
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	.99,700	.100,043
											92345Y-AF-3	VERISK ANALYTICS INC	2FE	.49,756	.52,728
											717081-ET-6	PFIZER INC	1FE	.49,899	.55,017
											906548-CP-5	UNION ELECTRIC CO	1FE	.49,962	.53,075
											74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	2FE	.149,590	.161,712
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	.50,230	.50,022
											74949L-AC-6	RELX CAPITAL INC	2FE	.247,362	.258,025
											911312-BR-6	UNITED PARCEL SERVICE INC	1FE	.49,948	.52,469
											87612E-BH-8	TARGET CORPORATION	1FE	.99,998	.108,075
											67077W-AT-5	NUTRIEN LTD	2FE	.49,854	.52,170
											91913Y-AW-0	VALERO ENERGY CORPORATION	2FE	.99,298	.94,747
											75968N-AD-3	RENAISSANCE HOLDINGS LTD	1FE	.98,724	.98,143
											74460D-AD-1	PUBLIC STORAGE	1FE	.50,000	.50,122
											92343V-EU-4	VERIZON COMMUNICATIONS INC	2FE	.103,168	.112,310
											855244-AT-6	STARBUCKS CORPORATION	2FE	.99,787	.102,878
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BY-1		1FE	.99,640	.105,905
												REINSURANCE GROUP OF AMERICA INCOR			
											759351-AN-9		2FE	.99,772	.97,534
											67103H-AH-0	O'REILLY AUTOMOTIVE INC	2FE	.149,989	.149,463
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	.48,893	.51,614
											67021C-AN-7	NSTAR ELECTRIC CO	1FE	.99,796	.103,066
											92940P-AE-4	WRKCO INC	2FE	.99,979	.99,695
											92940P-AE-4	WRKCO INC	2FE	.50,038	.49,848
											92940P-AE-4	WRKCO INC	2FE	.50,073	.49,848
											808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	1FE	.149,523	.148,190
											87612E-BH-8	TARGET CORPORATION	1FE	.51,437	.54,038
											678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1FE	.99,725	.100,394
											66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	1FE	.250,000	.247,888
											70213B-AB-7	PARTNERRE FINANCE B LLC	1FE	.698,589	.787,570
											976826-BH-8	WISCONSIN POWER AND LIGHT COMPANY	1FE	.99,728	.105,203
											84861T-AD-0	SPIRIT REALTY LP	2FE	.299,732	.293,157
											84861T-AD-0	SPIRIT REALTY LP	2FE	.151,036	.146,579
											84861T-AD-0	SPIRIT REALTY LP	2FE	.150,853	.146,579
											84861T-AD-0	SPIRIT REALTY LP	2FE	.100,569	.97,719
											90265E-AQ-3	UDR INC	2FE	.149,530	.147,606
											892331-AG-4	TOYOTA MOTOR CORPORATION	1FE	.250,000	.251,658
											91159H-HW-3	US BANCORP	1FE	.249,979	.248,435
											713448-EL-8	PEPSICO INC	1FE	.149,581	.156,735
											674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3FE	.298,608	.141,759
											693506-BR-7	PPG INDUSTRIES INC	1FE	.249,367	.240,088
											95040Q-AJ-3	WELLTOWER INC	2FE	.99,824	.94,416
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	.154,162	.149,403
											82434B-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	2FE	.99,684	.98,063
											87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION	1FE	.199,788	.187,114
											911312-BU-9	UNITED PARCEL SERVICE INC	1FE	.99,711	.96,203
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3FE	.1,400,401	.681,768
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3FE	8,402,407	.4,090,605
												ONCOR ELECTRIC DELIVERY COMPANY LL			
											68233J-BH-6		1FE	.103,679	.106,995
												WISCONSIN ALUMNI RESEARCH FOUNDATI			
											97658W-AA-8		1FE	.1,000,000	.1,043,130
											882508-BG-8	TEXAS INSTRUMENTS INC	1FE	.884,186	.899,100
48125W#7	Long Bond Replication	1	250,000,000	250,301,019	252,819,048	03/10/2020	09/16/2021	Bond Forward		(17,853,859)		CARGILL INC	1FE	.587,939	.838,689
											00139P-AA-6	AIG SUNAMER GLOB	1FE	.188,927	.342,298
											141781-AD-6	CARGILL INC	1FE	5,845,403	.8,822,513
											694476-AA-0	PACIFIC LIFE CORP	1FE	.1,501,342	.2,056,001
											82929R-AC-0	SINGTEL	1FE	.745,499	.972,913
											82929R-AC-0	SINGTEL	1FE	.678,069	.885,697

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											00139P-AA-6	AIG SUNAMER GLOB	1FE	4,117,733	5,325,638
											195869-AG-7	COLONIAL PIPELINE CO	1FE	2,356,000	3,231,607
											455434-BH-2	INDIANAPOLIS PIWR & LIGHT	1FE	1,172,454	1,561,957
											82929R-AC-0	SINGTEL	1FE	1,283,141	1,682,674
											30251B-AD-0	FMR LLC	1FE	1,049,076	1,192,517
											30251B-AD-0	FMR LLC	1FE	352,934	397,506
											65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	1FE	1,800,000	1,897,668
											12626P-AN-3	CRH AMERICA INC	2FE	1,656,207	1,621,819
											84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	2FE	1,495,952	1,368,840
											423012-AG-8	HEINEKEN NV	2FE	4,268,244	4,223,933
											78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2FE	3,200,000	2,914,912
											571676-AC-9	MARS INC	1FE	448,430	478,580
											09659W-2K-9	BNP PARIBAS SA	1FE	2,150,000	2,010,422
											03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1	302,195	416,096
											03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1	1,210,836	1,667,213
											03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1	117,000	155,796
											03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1	88,000	117,180
											048303-DH-5	ATLANTIC CITY ELECTRIC COMPANY	1	294,000	370,518
											130789-RH-9	CALIFORNIA WATER SERVICES COMPANY	1	1,767,000	2,558,541
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	584,468	772,519
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	294,000	385,604
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	589,000	772,519
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	291,717	402,513
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	291,717	402,513
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	294,000	402,513
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	883,000	1,208,909
											C4862F-AC-6	ISLAND TIMBERLANDS FINANCE CORP	2PL	883,000	1,081,787
											G1744F-AA-6	CADOGAN ESTATES LIMITED	2	2,945,000	3,910,534
											G1744F-AN-8	CADOGAN ESTATES LIMITED	2	2,000,000	2,455,744
											36720F-AD-1	GAS TRANSMISSION NORTHWEST CORP	1	883,000	926,262
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	291,738	385,604
											R2284F-AC-4	STATNETT SF	1	25,000,000	26,182,058
											R2284F-AG-5	STATNETT SF	1	5,300,000	5,492,888
											12541W-AF-7	CH ROBINSON WORLDWIDE INC	2	5,000,000	5,670,285
											46361*-AR-7	THE IRVINE COMPANY LLC	1PL	6,000,000	6,374,702
											736508-NH-5	PORTLAND GENERAL ELECTRIC COMP	1	10,100,000	10,343,265
											42251F-AX-2	HEB GROCERY COMPANY LP	1	6,000,000	6,777,578
											16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1	2,200,000	2,309,074
											28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2	7,900,000	8,040,393
											744516-FH-7	AQUARIUM WATER COMPANY OF CONNECTI	2	9,300,000	9,111,494
											03840F-AH-7		1	7,700,000	7,724,950
											57169*-AZ-0	MARS INC	1	6,000,000	6,238,882
											684065-AF-2	ORANGE AND ROCKLAND UTILITIES INC	1	6,200,000	5,814,000
											39122B-AA-7	GREAT RIVER HYDRO LLC	2PL	10,500,000	10,996,986
											41242*-BH-4	HARDWOOD FUNDING LLC	1FE	900,000	994,942
											11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2PL	9,750,000	9,739,843
											84857B-AA-4	SPIRE MISSOURI INC	1	3,000,000	3,214,180
											Q3973F-AB-1	GPT FUNDS MANAGEMENT LTD	1	1,000,000	1,034,725
											74837H-CB-3	QUESTAR GAS COMPANY	1	900,000	930,261
											03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1	3,000,000	3,304,739
											Q3080F-AA-3	DIWPF FINANCE PTY LTD	1	500,000	535,327
											Q3080F-AB-1	DIWPF FINANCE PTY LTD	1	500,000	538,949
											42241B-AK-5	HEARST COMMUNICATIONS INC	1	1,000,000	1,135,533
											42241B-AL-3	HEARST COMMUNICATIONS INC	1	1,000,000	1,173,886
											980745-GH-6	WOODWARD INC	2	200,000	214,273
											90363B-AD-2	USTA NATIONAL TENNIS CENTER INC	1PL	3,600,000	4,058,254
											41242*-BJ-0	HARDWOOD FUNDING LLC	1FE	900,000	999,995
											G7334B-AC-7	RRPF ENGINE LEASING LIMITED	2FE	1,000,000	1,067,512
											03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1	1,000,000	1,101,580
											90363B-AD-2	USTA NATIONAL TENNIS CENTER INC	1PL	3,600,000	4,058,254

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											345028-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1FE	700,000	794,594
											74170*-AV-1	PRIME PROPERTY FUND LLC	1	1,400,000	1,598,942
											76169#-AQ-6	REYES HOLDINGS LLC	2PL	5,500,000	5,996,359
											23386#-AU-6	DAIRY FARMERS OF AMERICA INC	2FE	7,600,000	8,441,651
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BC-5		1	3,000,000	3,298,871
											Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD	1	1,700,000	1,898,205
											G2616#-AU-5	DCC TREASURY 2014 LTD	2	3,500,000	3,845,439
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BF-8		1	4,600,000	5,045,646
											44929#-AR-5	ICRE REIT HOLDINGS	2	200,000	198,502
												PUBLIC SERVICE COMPANY OF OKLAHOMA			
											744533-D#-4		1	1,400,000	1,518,349
											393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION	1	500,000	542,600
											891092-B#-6	THE TORO CORPORATION	2	500,000	511,923
											Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	2FE	700,000	720,109
											Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1	500,000	517,442
											07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1	700,000	760,203
											27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2	9,000,000	8,568,641
												AEW CORE PROPERTY TRUST HOLDING LP			
											00122#-AC-3		2	11,300,000	11,414,956
											34489#-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1FE	1,700,000	1,812,251
											34489#-AD-9	FOOTBALL CLUB TERM NOTES TRUST X	1FE	3,800,000	4,125,461
											285295-C#-8	ELECTROCOMPONENTS PLC	2	2,750,000	2,366,491
												PEOPLES GAS LIGHT AND COKE COMPANY			
											711123-E#-2		1	1,294,000	1,298,919
											23636T-AA-8	DANONE SA	2FE	4,596,682	4,673,508
											714264-AD-0	PERNOD-RICARD SA	2FE	1,062,791	1,078,812
											26867L-AG-5	EMD FINANCE LLC	2FE	1,998,949	2,028,880
											423012-AA-1	HEINEKEN NV	2FE	2,614,306	2,628,652
											423012-AA-1	HEINEKEN NV	2FE	1,959,335	1,971,489
											423012-AA-1	HEINEKEN NV	2FE	1,013,676	1,011,020
											771196-B#-3	ROCHE HOLDINGS INC	1FE	4,643,945	4,687,107
											233851-OK-8	DAIMLER FINANCE NORTH AMERICA LLC	1FE	3,099,715	2,972,900
											23636T-AC-4	DANONE SA	2FE	6,200,000	6,207,130
											63253W-AJ-0	NATIONAL AUSTRALIA BANK LIMITED	1FE	4,246,592	4,227,688
											233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC	1FE	2,998,771	2,920,140
											06367X-D2-4	BANK OF MONTREAL	1FE	2,846,952	2,929,287
											2027AO-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1FE	4,369,738	4,388,388
											82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1FE	3,746,603	3,746,250
											82460C-AK-0	SHINHAN BANK	1FE	3,743,369	3,852,450
											87020P-AH-0	SWEDBANK AB	1FE	3,799,374	3,779,746
											36294B-AG-9	GS CALTEX CORP	2FE	2,598,083	2,587,598
											22535W-AA-5	CREDIT AGRICOLE SA	1FE	6,249,044	6,237,063
												HARLEY-DAVIDSON FINANCIAL SERVICES			
											41283L-AQ-8		2FE	1,848,684	1,774,446
											891160-NR-0	TORONTO-DOMINION BANK/THE	1FE	2,849,052	2,926,893
											06367X-D2-4	BANK OF MONTREAL	1FE	249,735	256,955
											891160-NR-0	TORONTO-DOMINION BANK/THE	1FE	199,933	205,396
												WEA FINANCE LLC /WESTFIELD UK & EU			
											92928Q-AC-2		1FE	4,796,947	4,671,216
											22535W-AA-5	CREDIT AGRICOLE SA	1FE	449,939	449,069
											23636T-AA-8	DANONE SA	2FE	1,448,987	1,473,171
											82460C-AK-0	SHINHAN BANK	1FE	349,381	359,562
												WEA FINANCE LLC /WESTFIELD UK & EU			
											92928Q-AC-2		1FE	599,618	583,902
											23636T-AA-8	DANONE SA	2FE	1,249,098	1,269,975
											654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2FE	8,391,581	8,206,632
											892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1FE	5,950,000	6,016,700
											92203#-AQ-1	THE VANGUARD GROUP, INC.	1	41,542,000	43,808,432
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-B#-4		1	16,800,000	17,304,181

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9	10	11	12	13	14	15	16	
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
Number	Description	Description						Description					Description			
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1	900,000	900,993	
											786584-A8-1	SAFRAN	1	5,000,000	5,164,216	
												THAMES WATER UTILITIES CAYMAN FINA				
											G8781#-AA-5		2	500,000	509,003	
											G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC	1	3,000,000	3,108,830	
											910637-S8-7	THE UNITED ILLUMINATING COMPANY	1	600,000	600,662	
											00003#-AB-9	A&E TELEVISION NETWORKS LLC	1	4,000,000	4,111,636	
											G1696#-AZ-9	BUNZL FINANCE PLC	2	3,600,000	3,652,558	
											Q6235#-AE-2	MIRVAC GROUP FINANCE LTD	1	1,900,000	1,988,929	
											461127-C#-7	INTERTEK FINANCE PLC	2	11,000,000	11,190,848	
												TELEDYNE TECHNOLOGIES INCORPORATED				
											879360-B8-3		2	9,250,000	9,268,805	
											27965#-AL-6	EDENS LIMITED PARTNERSHIP	2	2,000,000	1,994,820	
											97786#-AJ-1	WOLSELEY CAPITAL INC	2FE	5,200,000	5,250,135	
												TELEDYNE TECHNOLOGIES INCORPORATED				
											879360-C*-4		2	14,000,000	14,088,969	
											449298-AH-7	ICRE REIT HOLDINGS	2	6,900,000	6,883,910	
											50512#-AC-6	LA STADIUM FINANCE COMPANY	2PL	6,700,000	6,662,169	
											G88508-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1	2,006,808	2,007,699	
											96329*-LE-0	WHEELS INC	1	25,000,000	25,498,075	
94978*AR2	Long Bond Replication	1	250,000,000	250,040,197	296,561,500	02/12/2020	08/11/2022	Bond Forward		38,528,201		748148-PD-9	QUEBEC PROVINCE	1FE	1,581,949	1,836,495
											110122-AA-6	BRISTOL MYERS SQUIBB	1FE	1,036,266	1,151,540	
											98934K-AB-6	ZENECA WILMINGTON	2FE	365,621	400,838	
											443510-AF-9	HUBBELL INC	2FE	3,991,504	3,961,440	
											91412N-AA-8	UNIVERSITY OF CHICAGO	1FE	1,219,818	1,305,473	
											91412N-AB-6	UNIVERSITY OF CHICAGO	1FE	1,499,693	1,645,305	
											133131-AS-1	CAMDEN PROPERTY TRUST	1FE	1,992,775	2,109,260	
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	2,692,638	2,732,913	
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	697,408	708,533	
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	896,563	910,971	
											760759-AM-2	REPUBLIC SERVICES INC	2FE	6,744,890	7,127,798	
											44107T-AT-3	HOST HOTELS & RESORTS LP	2FE	2,500,000	2,345,825	
											44107T-AT-3	HOST HOTELS & RESORTS LP	2FE	1,005,406	938,330	
											92936M-AC-1	WPP FINANCE 2010	2FE	349,191	348,138	
											26875P-AK-7	EOG RESOURCES INC	1FE	798,474	777,544	
											74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC	1FE	249,757	250,195	
											94973V-BA-4	WELLPOINT INC	2FE	599,422	609,030	
											898813-AL-4	TUCSON ELECTRIC POWER CO	1FE	649,331	681,311	
											89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA	1FE	899,439	910,251	
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1FE	749,560	798,675	
											133131-AT-9	CAMDEN PROPERTY TRUST	1FE	2,093,581	2,106,027	
											651587-AF-4	NEWMARKET CORP	2FE	1,799,149	1,937,358	
											49427R-AJ-1	KILROY REALTY LP	2FE	1,749,847	1,781,290	
											89233P-7F-7	TOYOTA MOTOR CREDIT CORP	1FE	998,097	1,000,770	
												GENERAL MOTORS FINANCIAL COMPANY				
											37045X-AL-0	INC	2FE	119,022	108,516	
												GENERAL MOTORS FINANCIAL COMPANY				
											37045X-AL-0	INC	2FE	90,000	81,387	
											89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	1FE	2,591,609	2,726,308	
											828807-CR-6	SIMON PROPERTY GROUP LP	1FE	2,294,087	2,299,724	
												NEXTERA ENERGY CAPITAL HOLDINGS IN				
											65339K-AG-5		2FE	786,826	818,976	
												NEXTERA ENERGY CAPITAL HOLDINGS IN				
											65339K-AG-5		2FE	506,593	527,216	
												NEXTERA ENERGY CAPITAL HOLDINGS IN				
											65339K-AG-5		2FE	393,447	409,488	
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1FE	1,254,926	1,331,125	
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2FE	1,501,779	1,485,060	
											66989H-AG-3	NOVARTIS CAPITAL CORP	1FE	8,822,363	9,478,350	
											585055-BC-9	MEDTRONIC INC	1FE	5,795,382	6,167,314	
												HIGHWOODS REALTY LIMITED PARTNERSH				
											431282-AM-4		2FE	6,529,147	6,522,556	
											64110D-AD-6	NETAPP INC	2FE	1,047,487	1,056,584	

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

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								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											29364N-AR-9	ENTERGY MISSISSIPPI INC	1FE	499,332	462,825
											375558-AW-3	GILEAD SCIENCES INC	1FE	4,197,409	4,405,086
											29364D-AS-9	ENTERGY ARKANSAS INC	1FE	3,099,029	3,253,109
											737679-DG-2	POTOMAC ELECTRIC POWER COMPANY	1FE	3,098,232	3,178,368
											72925P-AD-7	PLUM CREEK TIMBERLANDS LP	2FE	488,781	496,605
											283677-AY-8	EL PASO ELECTRIC CO	2FE	1,499,054	1,483,650
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	2,747,177	2,924,667
											822582-AV-4	SHELL INTERNATIONAL FINANCE BV	1FE	897,320	896,832
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	1,168,552	1,245,692
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	1,546,652	1,551,829
											931142-DP-5	WAL-MART STORES INC	1FE	2,495,681	2,653,175
											581557-AZ-8	MCKESSON CORP	2FE	449,851	455,022
											948741-AJ-2	WEINGARTEN REALTY INVESTORS	2FE	1,628,899	1,687,703
											053332-AP-7	AUTOZONE INC	2FE	983,616	1,008,000
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	99,739	100,118
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	299,217	300,354
											219350-AZ-8	CORNING INC	2FE	795,870	829,384
											03073E-AL-9	AMERISOURCEBERGEN CORPORATION	2FE	1,548,066	1,582,411
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	744,833	738,173
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	247,981	246,058
											17275R-AN-2	CISCO SYSTEMS INC	1FE	709,880	754,642
											68389X-AS-4	ORACLE CORP	1FE	710,842	742,882
												SOUTHWESTERN PUBLIC SERVICE COMPAN			
											845743-BP-7		1FE	3,295,066	3,468,630
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AA-6		2FE	1,219,647	1,260,500
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AA-6		2FE	829,360	857,140
											68235P-AE-8	ONE GAS INC	1FE	2,300,000	2,321,091
											06051G-FB-0	BANK OF AMERICA CORP	1FE	1,549,554	1,638,164
											46625H-JT-8	JPMORGAN CHASE & CO	1FE	2,743,543	2,945,113
												PUBLIC SERVICE COMPANY OF NEW HAMP			
											744482-BL-3		1FE	606,727	640,674
											406216-BD-2	HALLIBURTON CO	2FE	810,467	753,952
											806854-AH-8	SCHLUMBERGER INVESTMENT SA	1FE	867,399	844,297
											822582-AX-0	SHELL INTERNATIONAL FINANCE BV	1FE	862,825	886,287
											91159H-HG-8	US BANCORP	1FE	2,149,052	2,269,605
											06406H-CS-6	BANK OF NEW YORK MELLON CORP/THE	1FE	1,847,148	1,949,549
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1FE	296,749	298,338
											00287Y-AP-4	ABBVIE INC	2FE	199,852	204,050
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	99,510	98,423
											927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	1FE	2,098,278	2,177,721
											69352P-AE-3	PPL CAPITAL FUNDING LLC	2FE	503,522	500,395
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1FE	51,483	52,913
											571748-AV-4	MARSH & MCLENNAN COMPANIES INC	1FE	50,300	51,075
											92936M-AC-1	WPP FINANCE 2010	2FE	50,246	49,734
											74340X-AW-1	PROLOGIS LP	1FE	50,537	52,918
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	49,991	50,836
											053611-AG-4	AVERY DENNISON CORP	2FE	49,205	51,091
											49427R-AJ-1	KILROY REALTY LP	2FE	49,919	50,894
											665789-AY-9	NORTHERN STATES POWER CO	1FE	99,580	100,899
											055650-CP-1	BP CAPITAL MARKETS PLC	1FE	4,500,000	4,538,340
											452308-AT-6	ILLINOIS TOOL WORKS INC	1FE	4,393,373	4,658,500
											17275R-AN-2	CISCO SYSTEMS INC	1FE	2,949,302	3,180,277
											00287Y-AL-3	ABBVIE INC	2FE	49,325	50,545
											00287Y-AP-4	ABBVIE INC	2FE	49,693	51,013
											713448-OM-8	PEPSICO INC	1FE	2,897,845	3,139,279
											38141G-VM-3	GOLDMAN SACHS GROUP INC	2FE	2,896,206	3,031,051
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	497,993	508,360
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	1,643,376	1,677,588
											257375-AE-5	DOMINION GAS HOLDINGS LLC	2FE	647,544	660,543
											61746B-DQ-6	MORGAN STANLEY	1FE	1,369,684	1,444,548
											035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	2FE	471,259	485,853

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
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		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
											65473Q-BA-0	NISOURCE FINANCE CORP	2FE	404,873	398,848
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	356,936	379,124
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	164,388	168,820
											20030N-BR-1	COMCAST CORPORATION	1FE	1,648,895	1,700,094
											664397-AK-2	NORTHEAST UTILITIES	2FE	347,362	345,615
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2FE	302,777	309,483
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	1FE	358,709	364,056
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5		2FE	303,933	307,116
											037833-AS-9	APPLE INC	1FE	2,149,189	2,320,968
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1FE	254,393	264,563
											06739F-HV-6	BARCLAYS BANK PLC	1FE	2,274,671	2,231,502
												CATERPILLAR FINANCIAL SERVICES COR			
											14912L-6C-0		1FE	948,790	979,498
											637071-AJ-0	NATIONAL OILWELL VARCO INC	2FE	123,427	112,833
											559222-AQ-7	MAGNA INTERNATIONAL INC	1FE	152,122	156,066
											149123-CC-3	CATERPILLAR INC	1FE	2,199,863	2,309,010
											341081-FJ-1	FLORIDA POWER & LIGHT CO	1FE	232,452	237,622
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AK-2		2FE	150,202	154,115
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AK-2		2FE	200,518	205,486
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	209,955	205,206
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	103,194	108,321
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	366,894	359,111
											760759-AM-2	REPUBLIC SERVICES INC	2FE	158,353	158,396
											427866-AT-5	HERSHEY COMPANY THE	1FE	303,359	297,873
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	353,263	353,301
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	201,821	201,886
											760759-AM-2	REPUBLIC SERVICES INC	2FE	290,478	290,392
											020002-AZ-4	ALLSTATE CORP	1FE	101,795	101,561
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	140,112	140,265
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	102,478	102,383
												INGERSOLL RAND GLOBAL HOLDING CO L			
											45687A-AJ-1		2FE	104,084	108,161
											020002-AZ-4	ALLSTATE CORP	1FE	51,063	50,781
											49446R-AK-5	KIMCO REALTY CORP	2FE	804,974	767,304
											097023-BQ-7	BOEING CO	2FE	943,381	872,879
											133131-AS-1	CAMDEN PROPERTY TRUST	1FE	210,011	210,926
											92277G-AH-0	VENTAS REALTY LP	2FE	398,744	417,576
											92277G-AH-0	VENTAS REALTY LP	2FE	49,983	52,197
											92277G-AH-0	VENTAS REALTY LP	2FE	99,960	104,394
											92277G-AH-0	VENTAS REALTY LP	2FE	99,972	104,394
											92277G-AH-0	VENTAS REALTY LP	2FE	99,972	104,394
											68235P-AE-8	ONE GAS INC	1FE	205,876	201,834
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2FE	203,627	206,322
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2FE	102,548	103,267
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	52,132	52,374
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	52,031	52,374
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	1FE	207,595	208,032
											80283L-AJ-2	SANTANDER UK PLC	1FE	5,483,956	5,579,860
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	205,869	204,766
											231021-AR-7	CUMMINS INC	1FE	207,716	211,690
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2FE	154,345	154,901
											231021-AR-7	CUMMINS INC	1FE	156,624	158,768
											68389X-BL-8	ORACLE CORPORATION	1FE	624,990	639,981
											74340X-AW-1	PROLOGIS LP	1FE	211,005	211,670
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1FE	105,277	99,957
											10112R-AV-6	BOSTON PROPERTIES LP	2FE	251,843	246,768
											452308-AT-6	ILLINOIS TOOL WORKS INC	1FE	52,730	52,938
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	52,494	52,374
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1FE	52,633	49,979
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	1FE	209,692	208,032

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											149123-CO-3	CATERPILLAR INC	1FE	50,540	52,478
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1FE	197,993	203,884
											808513-AG-0	CHARLES SCHWAB CORP	1FE	151,586	152,747
											808513-AG-0	CHARLES SCHWAB CORP	1FE	50,526	50,916
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1FE	49,483	50,971
											89236T-DI-2	TOYOTA MOTOR CREDIT CORP	1FE	299,916	303,123
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	149,978	151,415
											98978V-AB-9	ZOETIS INC	2FE	101,008	101,965
												CONNECTICUT LIGHT AND POWER COMPAN			
											207597-EF-8		1FE	99,957	103,312
											444859-BA-9	HUMANA INC	2FE	402,773	399,180
											98978V-AB-9	ZOETIS INC	2FE	50,449	50,983
												CONNECTICUT LIGHT AND POWER COMPAN			
											207597-EF-8		1FE	149,823	154,968
											882508-BB-9	TEXAS INSTRUMENTS INC	1FE	199,068	208,514
												CATERPILLAR FINANCIAL SERVICES COR			
											14912L-6C-0		1FE	506,247	515,525
											983919-AJ-0	XILINX INC	1FE	549,640	548,130
											983919-AJ-0	XILINX INC	1FE	200,492	199,320
											27864Z-AS-2	EBAY INC	2FE	549,882	539,583
											92936M-AC-1	WPP FINANCE 2010	2FE	102,328	99,468
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	202,887	204,084
											92936M-AC-1	WPP FINANCE 2010	2FE	51,115	49,734
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	200,774	204,630
											02000Z-AZ-4	ALLSTATE CORP	1FE	356,607	355,464
											124857-AS-2	CBS CORP	2FE	348,946	338,146
											89641U-AA-9	TRINITY ACQUISITION PLC	2FE	156,623	152,117
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2FE	154,499	148,506
											855244-AD-1	STARBUCKS CORP	2FE	106,157	104,643
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BD-7		1FE	102,548	103,329
												SOUTHERN CALIFORNIA EDISON COMPANY			
											842400-FY-4		2FE	102,219	103,204
												SOUTHERN CALIFORNIA EDISON COMPANY			
											842400-FY-4		2FE	153,328	154,806
											615369-AK-1	MOODYS CORPORATION	2FE	549,340	552,965
											485170-AV-6	KANSAS CITY SOUTHERN	2FE	452,321	426,101
											49456B-AM-3	KINDER MORGAN INC	2FE	599,270	585,318
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AK-2		2FE	562,263	565,087
											023135-AW-6	AMAZON.COM INC	1FE	899,390	936,072
											60687Y-AL-3	MIZUHO FINANCIAL GROUP INC	1FE	500,000	497,115
											89236T-EC-5	TOYOTA MOTOR CREDIT CORP	1FE	599,403	596,832
											06367T-G3-8	BANK OF MONTREAL	1FE	899,395	910,692
											49327M-2T-0	KEYBANK NA/CLEVELAND OH	1FE	649,932	647,004
											927804-FN-9	VIRGINIA ELECTRIC AND POWER CO	2FE	302,768	302,187
											064159-KD-7	BANK OF NOVA SCOTIA	1FE	1,098,997	1,108,987
												NATIONAL AUSTRALIA BANK LTD (NEW Y			
											63254A-AY-4		1FE	349,403	354,970
											89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1FE	324,896	326,983
											816851-BF-5	SEMPRA ENERGY	2FE	99,781	99,363
												INGERSOLL RAND GLOBAL HOLDING CO L			
											45687A-AJ-1		2FE	51,953	54,081
											61744Y-AN-8	MORGAN STANLEY	1FE	199,739	204,826
											90331H-NL-3	US BANK NA/CINCINNATI	1FE	349,884	358,302
											06406R-AE-7	BANK OF NEW YORK MELLON/THE	1FE	199,826	204,470
											86787E-AV-9	SUNTRUST BANK/ATLANTA GA	1FE	598,819	614,430
											25466A-AK-7	DISCOVER BANK	2FE	299,988	296,322
											44932H-AH-6	IBM CREDIT LLC	1FE	399,885	413,900
											92936M-AC-1	WPP FINANCE 2010	2FE	75,809	74,601
											92936M-AC-1	WPP FINANCE 2010	2FE	75,795	74,601
											37737Z-AH-0	GLAXOSMITHKLINE CAPITAL INC	1FE	247,479	258,500
											615369-AK-1	MOODYS CORPORATION	2FE	245,173	251,348

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9	10	11	12	13	14	15	16	
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
Number	Description	Description						Description					Description			
											78355H-KG-3	RYDER SYSTEM INC	2FE	249,594	252,263	
											025816-BS-7	AMERICAN EXPRESS COMPANY	1FE	549,699	563,481	
											576360-AB-0	MASTERCARD INC	1FE	150,399	158,177	
											693506-BN-6	PPG INDUSTRIES INC	1FE	649,089	666,705	
											576360-AB-0	MASTERCARD INC	1FE	50,174	52,726	
												606822-AT-1	RYDER SYSTEM INC	1FE	250,000	256,450
											855244-AN-9	STARBUCKS CORPORATION	2FE	249,956	254,568	
											49327M-ZU-7	KEYBANK NATIONAL ASSOCIATION	1FE	499,948	510,515	
											60687Y-AP-4	MIZUHO FINANCIAL GROUP INC	1FE	250,000	254,260	
											500630-CU-0	KOREA DEVELOPMENT BANK	1FE	249,222	263,233	
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	492,148	511,575	
											24422E-TG-4	JOHN DEERE CAPITAL CORP	1FE	543,739	563,794	
											74949L-AB-8	RELX CAPITAL INC	2FE	897,683	937,080	
												149130-2E-8	CATERPILLAR FINANCIAL SERVICES COR	1FE	344,691	352,601
											134429-BE-8	CAMPBELL SOUP COMPANY	2FE	185,837	189,465	
											341081-FJ-1	FLORIDA POWER & LIGHT CO	1FE	296,072	309,942	
											907818-DN-5	UNION PACIFIC CORP	2FE	98,789	100,329	
											025816-BS-7	AMERICAN EXPRESS COMPANY	1FE	149,488	153,677	
											576360-AB-0	MASTERCARD INC	1FE	300,994	316,353	
											904764-BA-4	UNILEVER CAPITAL CORP	1FE	497,889	527,430	
											883556-BN-1	THERMO FISHER SCIENTIFIC INC	2FE	245,552	256,450	
											125720-AE-5	CME GROUP INC	1FE	298,868	304,473	
											00037B-AE-2	ABB FINANCE USA INC	1FE	474,799	493,820	
												CENTERPOINT ENERGY RESOURCES CORPO				
											15189W-AK-6		2FE	249,662	252,600	
											174010-AQ-4	CITIZENS BANK NA	2FE	599,460	614,646	
											278062-AC-8	EATON CORPORATION	2FE	98,635	99,910	
											278062-AC-8	EATON CORPORATION	2FE	49,313	49,955	
											278062-AC-8	EATON CORPORATION	2FE	98,667	99,910	
											278062-AC-8	EATON CORPORATION	2FE	197,261	199,820	
											09062X-AE-3	BIOGEN INC	2FE	251,584	256,770	
											09062X-AE-3	BIOGEN INC	2FE	402,188	410,832	
											79466L-AE-4	SALESFORCE.COM INC	1FE	749,719	779,543	
											256677-AC-9	DOLLAR GENERAL CORP	2FE	248,298	254,245	
											291011-BE-3	EMERSON ELECTRIC CO	1FE	295,480	303,201	
											46647P-AP-1	JPMORGAN CHASE & CO	1FE	500,000	523,240	
											61744Y-AQ-1	MORGAN STANLEY	1FE	450,000	460,859	
											67077M-AK-4	NUTRIEN LTD	2FE	1,794,226	1,839,906	
											670346-AM-7	NUCOR CORP	2FE	152,075	149,498	
											06406R-AG-2	BANK OF NEW YORK MELLON CORP/THE	1FE	499,653	521,935	
											594918-BX-1	MICROSOFT CORPORATION	1FE	344,172	372,379	
											74340X-AW-1	PROLOGIS LP	1FE	305,831	317,505	
											59523U-AA-5	MID AMERICA APARTMENTS LP	2FE	101,462	99,446	
											59523U-AA-5	MID AMERICA APARTMENTS LP	2FE	71,019	69,612	
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	100,449	101,219	
											594918-BX-1	MICROSOFT CORPORATION	1FE	344,134	372,379	
											594918-BX-1	MICROSOFT CORPORATION	1FE	245,829	265,985	
											427866-AZ-1	HERSHEY COMPANY THE	1FE	599,852	618,588	
											369550-BD-9	GENERAL DYNAMICS CORPORATION	1FE	299,274	307,695	
											961214-DZ-3	WESTPAC BANKING CORP	1FE	299,948	310,986	
											377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	1FE	249,253	260,943	
											404280-BS-7	HSBC HOLDINGS PLC	1FE	475,000	486,728	
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1FE	540,725	556,980	
											49271V-AG-5	KEURIG DR PEPPER INC	2FE	300,000	312,069	
											25243Y-AY-5	DIAGEO CAPITAL PLC	1FE	449,323	458,744	
											404280-BS-7	HSBC HOLDINGS PLC	1FE	199,630	204,938	
											210518-CV-6	CONSUMERS ENERGY CO	1FE	298,712	312,378	
											642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1FE	293,684	312,087	
											642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1FE	48,950	52,015	
											13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	2FE	102,127	104,134	
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	246,821	255,105	

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9	10	11	12	13	14	15	16	
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
												064159-KD-7	BANK OF NOVA SCOTIA	1FE	292,535	302,451
												755111-BX-8	RAYTHEON CO	1FE	343,349	358,215
												882508-AW-4	TEXAS INSTRUMENTS INC	1FE	484,387	515,495
												69353R-FL-7	PNC BANK NA	1FE	499,625	517,370
												907818-EU-8	UNION PACIFIC CORPORATION	2FE	299,821	308,517
													CREDIT SUISSE GROUP FUNDING GUERNS			
												225433-AT-8		2FE	298,017	303,270
												65473P-AF-2	NISOURCE INC	2FE	399,615	409,652
												959802-AX-7	WESTERN UNION CO/THE	2FE	949,495	1,009,328
												65473P-AF-2	NISOURCE INC	2FE	200,126	204,826
												313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1FE	243,099	248,615
												63254A-BA-5	NATIONAL AUSTRALIA BANK LIMITED	1FE	299,350	305,547
												65473P-AF-2	NISOURCE INC	2FE	49,991	51,207
												801060-AC-8	SANOFI SA	1FE	1,598,237	1,685,136
												37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	2FE	299,704	272,880
												78355H-KH-1	RYDER SYSTEM INC	2FE	299,589	301,134
												91324P-DJ-8	UNITEDHEALTH GROUP INC	1FE	299,903	315,120
												57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	99,122	102,042
												57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	24,777	25,511
												65473P-AF-2	NISOURCE INC	2FE	49,949	51,207
												931142-EK-5	WALMART INC	1FE	749,889	795,413
												65473P-AF-2	NISOURCE INC	2FE	99,970	102,413
													AMERICAN HONDA FINANCE CORPORATION			
												02665W-CJ-8		1FE	649,256	658,255
												09062X-AE-3	BIOGEN INC	2FE	451,749	462,186
												278062-AC-8	EATON CORPORATION	2FE	442,395	449,595
												427866-AZ-1	HERSHEY COMPANY THE	1FE	450,977	463,941
												539830-BG-3	LOCKHEED MARTIN CORPORATION	1FE	446,569	456,417
												585055-AZ-9	MEDTRONIC INC	1FE	442,743	462,501
												66989H-AG-3	NOVARTIS CAPITAL CORP	1FE	449,843	481,950
												670346-AM-7	NUCOR CORP	2FE	456,669	448,493
												68389X-BL-8	ORACLE CORPORATION	1FE	435,902	460,787
												713448-CG-1	PEPSICO INC	1FE	444,652	470,088
												755111-BX-8	RAYTHEON CO	1FE	442,019	460,562
												87938W-AR-4	TELEFONICA EMISTONES SAU REG	2FE	460,106	461,714
												911312-BK-1	UNITED PARCEL SERVICE INC	1FE	439,923	464,670
												94106L-BD-0	WASTE MANAGEMENT INC	2FE	436,796	442,535
													SUMITOMO MITSUI FINANCIAL GROUP IN			
												86562M-BB-5		1FE	450,000	468,513
												891140-C4-8	THE TORONTO-DOMINION BANK	1FE	1,748,383	1,802,500
													THE TORONTO-DOMINION BANK			
													THE TORONTO-DOMINION BANK			
												606822-BA-1	THE TORONTO-DOMINION BANK	1FE	850,000	878,535
												06051G-HL-6	BANK OF AMERICA CORP	1FE	450,000	470,826
												55261F-AJ-3	M&T BANK CORPORATION	1FE	749,605	791,265
												90331H-NV-1	US BANK NATIONAL ASSOC CINCINNATI	1FE	849,421	891,880
												55261F-AJ-3	M&T BANK CORPORATION	1FE	350,206	369,257
												55261F-AJ-3	M&T BANK CORPORATION	1FE	50,029	52,751
												695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	51,128	54,161
												695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	204,510	216,642
												009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1FE	688,790	708,883
												00440E-AP-2	ACE INA HOLDINGS INC	1FE	440,913	460,418
												036752-AF-0	ANTHEM INC	2FE	443,009	460,161
												055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1FE	456,248	462,123
												125720-AE-5	CME GROUP INC	1FE	447,000	456,710
												25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	440,353	454,244
												256677-AC-9	DOLLAR GENERAL CORP	2FE	444,281	457,641
												278865-AU-4	ECOLAB INC	2FE	298,591	299,472
												291011-BE-3	EMERSON ELECTRIC CO	1FE	441,560	454,802
												68389X-BL-8	ORACLE CORPORATION	1FE	435,958	460,787
												79466L-AE-4	SALESFORCE.COM INC	1FE	449,538	467,726
												695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	255,826	270,803
												57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	197,782	204,084
												06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1FE	449,950	467,892

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
											45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	1FE	449,867	475,703
											69371R-PS-9	PACCAR FINANCIAL CORP	1FE	1,049,703	1,061,288
											94988J-SR-4	WELLS FARGO BANK NA	1FE	1,148,716	1,204,016
											7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2FE	649,760	658,119
											539439-AS-8	LLOYDS BANKING GROUP PLC	1FE	199,962	206,110
											950400-AE-4	WELLTOWER INC	2FE	299,934	297,135
											776743-AE-6	ROPER TECHNOLOGIES INC	2FE	449,504	460,980
											046353-AR-9	ASTRAZENECA PLC	2FE	174,604	184,277
											44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)	1FE	449,292	466,448
											904764-BG-1	UNILEVER CAPITAL CORP	1FE	248,677	264,045
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											744560-BW-5	CANADIAN IMPERIAL BANK OF COMMERCE	1FE	249,688	257,450
											13607R-AD-2	BP CAPITAL MARKETS AMERICA INC.	1FE	2,297,181	2,440,875
											10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC.	1FE	850,000	865,980
											10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC.	1FE	550,000	542,718
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BD-5		1FE	450,000	459,117
											254687-CM-6	WALT DISNEY COMPANY	1FE	499,021	512,885
											21688A-AL-6	COOPERATIEVE RABOBANK UA	1FE	797,131	802,240
											437076-BY-7	HOME DEPOT INC	1FE	497,358	518,280
											064159-QD-1	BANK OF NOVA SCOTIA	1FE	1,599,394	1,612,624
											502431-AB-5	L3HARRIS TECH INC	2FE	649,171	678,698
											502431-AB-5	L3HARRIS TECH INC	2FE	349,783	365,453
											06406R-AK-3	BANK OF NEW YORK MELLON CORP/THE	1FE	1,999,486	2,008,200
											904764-AX-5	UNILEVER CAPITAL CORP	1FE	564,488	562,870
											110122-BK-3	BRISTOL-MYERS SQUIBB CO	1FE	333,347	341,270
94978*AT8	Long Bond Replication	1	100,000,000	100,240,242	112,903,344	02/27/2020	08/29/2022	Bond Forward		8,857,779	604059-AE-5	3M COMPANY	1FE	514,598	639,870
											604059-AE-5	3M COMPANY	1FE	263,351	319,935
											580135-BY-6	MCDONALD'S CORP	2FE	1,031,527	1,220,380
											427866-AL-2	HERSHEY CO	1FE	540,810	649,615
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	926,564	1,137,492
											604059-AE-5	3M COMPANY	1FE	104,089	127,974
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	523,865	631,940
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	1,053,051	1,263,880
											427866-AL-2	HERSHEY CO	1FE	1,096,597	1,299,230
											45818Q-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1FE	1,614,876	2,067,120
											427866-AL-2	HERSHEY CO	1FE	538,486	649,615
											427866-AL-2	HERSHEY CO	1FE	540,531	649,615
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	1,000,000	1,029,670
											87971M-BF-9	TELUS CORPORATION	2FE	1,998,444	2,117,380
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	401,305	411,868
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	175,602	180,192
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	175,624	180,192
											404280-BK-4	HSBC HOLDINGS PLC	1FE	750,000	762,690
											91324P-CY-6	UNITEDHEALTH GROUP INC	1FE	1,195,531	1,283,316
											09247X-AN-1	BLACKROCK INC	1FE	1,196,439	1,233,972
											46647P-AF-3	JPMORGAN CHASE & CO	1FE	700,000	720,342
											91159H-HR-4	US BANCORP	1FE	949,579	976,999
											126408-HH-9	CSX CORP	2FE	1,198,934	1,249,272
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2FE	722,748	729,009
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2FE	498,647	512,430
											961214-DK-6	WESTPAC BANKING CORP	1FE	699,568	707,861
											037735-CW-5	APPALACHIAN POWER CO	1FE	348,682	355,009
											573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2FE	798,794	818,616
											902494-BG-6	TYSON FOODS INC	2FE	549,319	563,574
											14149Y-BJ-6	CARDINAL HEALTH INC	2FE	700,000	710,311
											046353-AN-8	ASTRAZENECA PLC	2FE	498,089	500,345
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	948,054	971,945
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	100,303	102,310
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	150,416	153,465
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	50,117	51,155
											816851-BA-6	SEMPRA ENERGY	2FE	698,393	710,374

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
											906548-CN-2	UNION ELECTRIC CO	1FE	947,678	974,596
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	250,365	255,775
											90265E-AM-2	UDR INC	2FE	698,758	679,616
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2FE	949,456	972,477
											871829-BF-3	SYSCO CORPORATION	2FE	398,381	365,560
											124857-AT-0	CBS CORP	2FE	446,629	418,631
											75973Q-AA-5	RENAISSANCE FINANCE INC	1FE	397,792	416,840
											75973Q-AA-5	RENAISSANCE FINANCE INC	1FE	249,252	260,525
											75973Q-AA-5	RENAISSANCE FINANCE INC	1FE	496,985	521,050
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2FE	150,141	150,830
											902494-BC-6	TYSON FOODS INC	2FE	201,538	204,936
											565849-AP-1	MARATHON OIL CORP	2FE	1,445,889	967,310
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	402,960	406,772
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AR-5		1FE	400,000	414,592
											171340-AN-2	CHURCH & DWIGHT CO INC	2FE	499,621	503,125
											26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2FE	249,921	254,775
												AMERICAN EXPRESS CREDIT CORPORATIO			
											0258MO-EL-9		1FE	693,647	712,425
											25468P-DV-5	WALT DISNEY CO	1FE	698,060	718,396
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1FE	400,000	384,192
											26884A-BG-7	ERP OPERATING LP	1FE	499,319	497,930
											443510-AH-5	HUBBELL INCORPORATED	2FE	646,031	686,134
											443510-AH-5	HUBBELL INCORPORATED	2FE	99,661	105,559
											443510-AH-5	HUBBELL INCORPORATED	2FE	348,814	369,457
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	496,953	516,135
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,783	51,614
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	348,478	361,295
											20030N-CA-7	COMCAST CORPORATION	1FE	399,817	418,128
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	99,963	103,227
											37045V-AN-0	GENERAL MOTORS CO	2FE	649,294	537,095
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	50,117	51,614
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	149,984	154,841
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	847,868	842,546
											26441C-AX-3	DUKE ENERGY CORP	2FE	199,570	196,824
											655044-AP-0	NOBLE ENERGY INC	2FE	1,446,424	1,025,629
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	149,771	148,685
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	398,963	409,872
											742718-EV-7	PROCTER & GAMBLE COMPANY	1FE	599,052	655,530
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1FE	648,971	648,278
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	402,325	409,872
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	397,753	409,136
												MANUFACTURERS AND TRADERS TRUST CO			
											55279H-AQ-3		1FE	499,869	515,965
											023135-BC-9	AMAZON.COM INC	1FE	649,106	711,068
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2FE	849,042	880,209
											202795-JK-7	COMMONWEALTH EDISON COMPANY	1FE	399,158	392,312
											96145D-AD-7	WESTROCK CO	2FE	649,788	592,781
											742718-EV-7	PROCTER & GAMBLE COMPANY	1FE	200,766	218,510
											437076-BT-8	HOME DEPOT INC	1FE	399,198	413,448
											98978V-AL-7	ZOETIS INC	2FE	846,352	856,486
											637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2FE	1,046,692	1,036,623
											278062-AG-9	EATON CORPORATION	2FE	1,250,000	1,260,088
											92826C-AH-5	VISA INC	1FE	745,694	771,000
											66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1FE	200,000	194,440
											369550-AZ-1	GENERAL DYNAMICS CORPORATION	1FE	1,130,681	1,162,386
											74460D-AC-3	PUBLIC STORAGE	1FE	600,000	559,938
											05565Q-DN-5	BP CAPITAL MARKETS PLC	1FE	950,000	955,368
											96145D-AD-7	WESTROCK CO	2FE	199,908	182,394
											88579Y-AY-7	3M CO	1FE	1,044,992	1,115,688
											189054-AV-1	CLOROX COMPANY	2FE	299,921	312,513

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
											024836-AD-0	AMERICAN CAMPUS COMMUNITIES OPERAT	2FE	399,735	398,720
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	448,979	435,758
											713448-DY-1	PEPSICO INC	1FE	648,572	692,965
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1FE	649,827	668,902
											570535-AR-5	MARKEL CORPORATION	2FE	299,486	273,072
											94106L-BE-8	WASTE MANAGEMENT INC	2FE	649,910	670,898
											031162-CO-1	AMGEN INC	2FE	348,901	376,607
											037833-DK-3	APPLE INC	1FE	349,197	375,340
											487836-BU-1	KELLOGG COMPANY	2FE	199,574	206,224
											68389X-BN-4	ORACLE CORPORATION	1FE	299,754	309,036
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	200,797	193,670
											478160-CX-8	JOHNSON & JOHNSON	1FE	299,730	329,274
											28364N-AU-2	ENTERGY MISSISSIPPI INC	1FE	199,462	201,686
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	298,968	306,357
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1FE	49,679	49,675
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	199,367	206,856
											760759-AS-9	REPUBLIC SERVICES INC	2FE	199,736	203,030
											524660-AY-3	LEGGETT & PLATT INC	2FE	497,421	483,400
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	50,000	49,499
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FM-0		1FE	599,877	599,082
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1FE	149,519	149,024
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	99,878	98,998
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,760	51,614
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1FE	249,180	253,105
											961214-DW-0	WESTPAC BANKING CORP	1FE	149,571	161,543
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	50,334	51,714
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	50,308	51,714
											06406R-AF-4	BANK OF NEW YORK MELLON/THE	1FE	149,939	155,475
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6		1FE	149,642	153,884
											20030N-CH-2	COMCAST CORPORATION	1FE	99,708	108,071
											26884A-BJ-1	ERP OPERATING LP	1FE	149,280	139,293
											90265E-AN-0	UDR INC	2FE	48,769	51,014
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2FE	49,161	51,777
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CE-9		1FE	249,405	247,530
											046353-AN-8	ASTRAZENECA PLC	2FE	96,378	100,069
											576360-AJ-3	MASTERCARD INC	1FE	49,904	55,643
											431282-AQ-5	HIGHWOODS REALTY LP	2FE	99,024	107,428
											49456B-AP-6	KINDER MORGAN INC	2FE	99,688	98,057
											693506-BP-1	PPG INDUSTRIES INC	1FE	249,711	269,725
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AV-6		1FE	100,000	103,904
											96145D-AH-8	WESTROCK CO	2FE	1,098,454	1,160,060
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9		2FE	746,564	673,268
											845011-AA-3	SOUTHWEST GAS CORP	1FE	1,348,006	1,411,074
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	577,196	594,738
											539439-AR-0	LLOYDS BANKING GROUP PLC	1FE	598,240	639,294
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	1,975,044	2,180,140
											09247X-AN-1	BLACKROCK INC	1FE	583,725	616,986
											744320-CC-7	PRUDENTIAL FINANCIAL INC	1FE	1,350,000	1,379,552
											615369-AM-7	MOODY'S CORPORATION	2FE	334,983	354,389
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	336,112	357,417
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	480,401	505,960
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	336,327	354,172
											98978V-AL-7	ZOTIS INC	2FE	615,492	654,960
											00037B-AF-9	ABB FINANCE USA INC	1FE	1,650,000	1,753,950
											571903-AY-9	MARRIOTT INTERNATIONAL INC	2FE	596,413	554,658

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16	
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description		Fair Value	
											79466L-AF-1	SALESFORCE.COM INC.	1FE	1,149,761	1,273,108	
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1FE	433,571	448,808	
											91159H-HS-2	US BANCORP	1FE	1,696,149	1,828,690	
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	569,715	633,336	
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	94,888	105,556	
												PUBLIC SERVICE ELECTRIC AND GAS CO				
											74456Q-BU-9		1FE	598,091	646,962	
												CONSOLIDATED EDISON COMPANY OF NEW				
											209111-FP-3		1FE	1,149,841	1,194,137	
											29364D-AV-2	ENTERGY ARKANSAS INC	1FE	399,799	433,520	
											369550-BC-1	GENERAL DYNAMICS CORPORATION	1FE	1,144,581	1,222,220	
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	949,962	1,067,097	
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	402,143	449,304	
											02361D-AS-9	AMEREN ILLINOIS COMPANY	1FE	1,149,123	1,241,264	
											25243Y-AZ-2	DIAGEO CAPITAL PLC	1FE	1,894,102	1,985,044	
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2FE	721,303	767,745	
											89236T-EH-3	TOYOTA MOTOR CREDIT CORP	1FE	718,493	748,013	
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	605,804	673,956	
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	520,595	562,562	
											92343V-DY-7	VERIZON COMMUNICATIONS INC	2FE	753,291	833,880	
											524660-AY-3	LEGGETT & PLATT INC	2FE	143,749	145,020	
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	694,131	763,049	
											524660-AY-3	LEGGETT & PLATT INC	2FE	665,542	676,760	
											26441Y-BA-4	DUKE REALTY LP	2FE	284,545	306,525	
											313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	1FE	283,004	295,779	
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	342,248	361,295	
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	873,584	846,617	
											26441Y-BA-4	DUKE REALTY LP	2FE	675,185	664,138	
											125523-AY-6	CIGNA CORP	2FE	852,027	843,396	
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	261,061	256,170	
											845011-AA-3	SOUTHWEST GAS CORP	1FE	106,736	104,524	
											278865-BD-1	ECOLAB INC	1FE	210,528	187,828	
											278865-BD-1	ECOLAB INC	1FE	158,836	140,871	
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	718,541	730,119	
											046353-AN-8	ASTRAZENECA PLC	2FE	364,669	350,242	
											046353-AN-8	ASTRAZENECA PLC	2FE	208,409	200,138	
											278865-BD-1	ECOLAB INC	1FE	421,059	375,656	
94978*AV3	Long Bond Replication	2	100,000,000	100,281,837	116,176,030	03/02/2020	03/01/2022	Bond Forward		7,443,530		438506-AS-6	HONEYWELL INTERNATIONAL	1FE	266,939	318,188
											244199-AW-5	DEERE & CO	1FE	53,083	62,396	
											244199-AW-5	DEERE & CO	1FE	521,232	623,955	
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,055,448	1,308,940	
											438506-AS-6	HONEYWELL INTERNATIONAL	1FE	776,142	954,563	
											244199-AW-5	DEERE & CO	1FE	675,107	809,894	
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,579,873	1,963,410	
											71713U-AW-2	PHARMACIA CORP	1FE	1,059,375	1,326,020	
											580135-BY-6	MCDONALD'S CORP	2FE	1,036,126	1,220,380	
											06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	1FE	850,000	860,702	
											66989H-AN-8	NOVARTIS CAPITAL CORP	1FE	1,688,964	1,833,586	
												ALEXANDRIA REAL ESTATE EQUITIES IN				
											015271-AK-5		2FE	1,298,533	1,337,804	
											110122-BB-3	BRISTOL-MYERS SQUIBB CO	1FE	1,244,491	1,317,600	
												ALEXANDRIA REAL ESTATE EQUITIES IN				
											015271-AK-5		2FE	401,930	411,632	
											14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION	2FE	798,244	767,968	
											458140-AX-8	INTEL CORPORATION	1FE	947,686	1,020,414	
											06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	1FE	499,844	522,115	
											67021C-AM-9	NSTAR ELECTRIC CO	1FE	949,463	957,961	
											65473Q-BE-2	NISOURCE FINANCE CORPORATION	2FE	1,199,851	1,213,128	
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	500,000	508,465	
											06051G-GR-4	BANK OF AMERICA CORP	1FE	400,000	409,032	
											61744Y-AK-4	MORGAN STANLEY	1FE	550,000	558,454	
											904764-AY-3	UNILEVER CAPITAL CORP	1FE	1,038,039	1,112,192	
											532457-BP-2	ELI LILLY AND COMPANY	1FE	449,903	462,591	

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											539439-AQ-2	LLOYDS BANKING GROUP PLC	1FE	1,100,000	1,091,442
											816851-BG-3	SEMPRA ENERGY	2FE	99,435	100,203
											46647P-AM-8	JP MORGAN CHASE & CO	1FE	200,000	205,904
											14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	2FE	99,839	97,961
											443510-AJ-1	HUBBELL INCORPORATED	2FE	149,316	162,735
											20030N-CH-2	COMCAST CORPORATION	1FE	49,729	54,036
											581557-BJ-3	MCKESSON CORP	2FE	49,990	52,536
											61744Y-AP-3	MORGAN STANLEY	1FE	49,277	52,674
											92277G-AM-9	VENTAS REALTY LP	2FE	149,055	141,504
											126408-HJ-5	CSX CORP	2FE	49,973	54,128
											718546-AR-5	PHILLIPS 66	2FE	99,919	98,836
											855244-AP-4	STARBUCKS CORPORATION	2FE	99,801	102,059
											863667-AQ-4	STRYKER CORPORATION	2FE	149,948	159,665
											75884R-AX-1	REGENCY CENTERS LP	2FE	499,329	508,505
											718546-AR-5	PHILLIPS 66	2FE	448,628	444,762
											718546-AR-5	PHILLIPS 66	2FE	149,522	148,254
											134429-BG-3	CAMPBELL SOUP COMPANY	2FE	1,348,736	1,411,196
											316773-CV-0	FIFTH THIRD BANCORP	2FE	349,480	367,745
											58013M-FF-6	MCDONALDS CORPORATION	2FE	649,423	688,220
											026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	2FE	647,988	669,767
												ANHEUSER-BUSCH INBEV WORLDWIDE INC			
											035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2FE	968,728	1,027,943
												ANHEUSER-BUSCH INBEV WORLDWIDE INC			
											035240-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	2FE	349,312	369,005
											15189W-AL-4		2FE	649,689	656,838
											370334-CG-7	GENERAL MILLS INC	2FE	424,299	467,934
											95040Q-AD-6	WELLTOWER INC	2FE	599,798	604,530
											95040Q-AD-6	WELLTOWER INC	2FE	300,342	302,265
											95040Q-AD-6	WELLTOWER INC	2FE	300,485	302,265
											95040Q-AD-6	WELLTOWER INC	2FE	300,741	302,265
											12541W-AA-8	CH ROBINSON WORLDWIDE INC	2FE	597,007	635,508
											670346-AP-0	NUCOR CORPORATION	2FE	898,890	885,807
											670346-AP-0	NUCOR CORPORATION	2FE	99,931	98,423
											670346-AP-0	NUCOR CORPORATION	2FE	249,690	246,058
											609207-AM-7	MONDELEZ INTERNATIONAL INC	2FE	1,487,666	1,574,880
											760759-AT-7	REPUBLIC SERVICES INC	2FE	1,729,580	1,892,030
											89352H-AW-9	TRANSCANADA PIPELINES LTD	2FE	747,551	757,358
											189054-AW-9	CLOROX COMPANY	2FE	1,148,259	1,265,334
											487836-BW-7	KELLOGG COMPANY	2FE	1,495,524	1,620,945
											59523U-AP-2	MID-AMERICA APARTMENTS LP	2FE	1,144,246	1,193,643
											67103H-AG-2	O'REILLY AUTOMOTIVE INC	2FE	648,539	668,714
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AY-2		2FE	1,146,644	1,270,026
											13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	2FE	899,316	963,405
											49271V-AF-7	KEURIG DR PEPPER INC	2FE	850,000	929,773
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AY-2		2FE	398,313	441,748
											49271V-AF-7	KEURIG DR PEPPER INC	2FE	399,545	437,540
											91913Y-AY-2	VALERO ENERGY CORPORATION	2FE	1,498,882	1,427,670
											413875-AW-5	L3HARRIS TECHNOLOGIES INC	2FE	2,699,806	2,874,150
											74340X-BH-3	PROLOGIS LP	1FE	546,810	568,700
											801060-AD-6	SANOFI SA	1FE	3,726,802	4,155,863
											125720-AJ-4	CME GROUP INC	1FE	1,149,839	1,282,193
												PUBLIC SERVICE COMPANY OF COLORADO			
											744448-CP-4		1FE	898,356	952,524
											91324P-DK-5	UNITEDHEALTH GROUP INC	1FE	748,903	835,680
											931142-EE-9	WALMART INC	1FE	2,294,196	2,581,152
											98389B-AV-2	XCEL ENERGY INC	2FE	745,597	790,950
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,097,745	1,227,006
											443510-AJ-1	HUBBELL INCORPORATED	2FE	720,083	813,675
											110122-BB-3	BRISTOL-MYERS SQUIBB CO	1FE	734,439	790,560
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	1FE	546,430	580,222

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SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	1FE	549,775	588,473
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	1FE	397,604	421,981
											95040Q-AD-6	WELLTOWER INC	2FE	545,052	554,153
											678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	1FE	648,940	688,240
											26441Y-BB-2	DUKE REALTY LP	2FE	792,527	828,808
											717081-EP-4	PFIZER INC	1FE	699,040	783,755
											29446M-AB-8	EQUINOR ASA	1FE	2,047,050	2,197,211
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BX-3		1FE	649,907	686,296
											88579Y-BC-4	3M CO	1FE	1,000,000	1,093,020
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	698,707	780,822
											10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	1FE	1,000,000	1,068,140
											46107Q-AP-9	INTERSTATE POWER AND LIGHT CO	2FE	648,569	727,396
											133131-AW-2	CAMDEN PROPERTY TRUST	1FE	449,584	471,632
											133131-AW-2	CAMDEN PROPERTY TRUST	1FE	149,775	157,211
											133131-AW-2	CAMDEN PROPERTY TRUST	1FE	49,925	52,404
											89152U-AH-5	TOTAL CAPITAL SA	1FE	1,350,000	1,455,354
											743315-AV-5	PROGRESSIVE CORPORATION (THE)	1FE	1,946,964	2,145,468
											494368-BY-8	KIMBERLY-CLARK CORPORATION	1FE	898,765	1,028,727
											854502-AH-4	STANLEY BLACK & DECKER INC	1FE	3,347,843	3,571,033
											822582-CB-6	SHELL INTERNATIONAL FINANCE BV	1FE	1,390,789	1,528,674
											713448-EG-9	PEPSICO INC	1FE	4,043,513	5,412,200
											89236T-FT-7	TOYOTA MOTOR CREDIT CORP	1FE	1,195,991	1,242,468
											44351Q-AJ-1	HUBBELL INCORPORATED	2FE	566,885	650,940
											20034Q-AT-4	COMERICA INCORPORATED	1FE	946,809	956,821
											10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC.	1FE	1,619,397	1,670,730
											89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	1FE	2,250,000	2,379,555
											88579Y-BG-5	3M CO	1FE	1,449,600	1,549,847
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	1,146,551	1,150,495
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	703,217	700,301
											92940P-AE-4	WRKCO INC	2FE	599,874	598,170
											92940P-AE-4	WRKCO INC	2FE	300,436	299,085
											02343U-AE-5	AMCOR FINANCE USA INC	2FE	1,347,775	1,590,827
											502431-AE-9	L3HARRIS TECH INC	2FE	1,798,555	1,916,100
											20034Q-AT-4	COMERICA INCORPORATED	1FE	908,703	856,103
												ONCOR ELECTRIC DELIVERY COMPANY LL			
94978*AX9	Long Bond Replication	2	250,000,000	251,773,790	257,054,214	03/06/2020	09/10/2021	Bond Forward		(7,309,389)	68233J-BH-6		1FE	622,075	641,970
											82620Q-AD-9	SIEMENS FINANCIERINGSMAT	1FE	399,298	476,828
											00909Q-AA-9	AIR CANADA 2015-1A PTT	1FE	1,226,626	1,276,405
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
											806213-AD-6		1FE	798,625	804,896
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1FE	1,648,145	1,572,912
											82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1FE	798,870	833,712
											0010EP-AN-8	AEP TEXAS INC	1FE	497,085	501,990
											195869-AP-7	COLONIAL PIPELINE CO	1FE	2,995,128	3,051,210
											771196-BK-7	ROCHE HOLDINGS INC	1FE	2,037,159	2,146,268
											114259-AN-4	BROOKLYN UNION GAS CO	1FE	1,400,000	1,438,234
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1FE	1,348,196	1,367,618
											638602-BP-6	NATIONWIDE BUILDING SOCIETY	1FE	1,496,727	1,568,040
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1FE	449,549	467,429
											268317-AS-3	ELECTRICITE DE FRANCE SA	1FE	746,207	771,825
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1FE	1,397,616	1,384,516
											114259-AN-4	BROOKLYN UNION GAS CO	1FE	1,855,779	1,840,940
											714264-AM-0	PERNOD-RICARD SA	2FE	2,789,739	2,872,128
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1FE	1,500,000	1,517,400
											2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1FE	598,801	572,130
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1FE	1,497,106	1,511,295
											980236-AN-3	WOODSIDE FINANCE LTD	2FE	599,728	585,300
											00913R-AD-8	AIR LIQUIDE FINANCE SA	1FE	1,745,520	1,711,623
											23636T-AE-0	DANONE SA	2FE	1,250,000	1,247,925
												NEW YORK STATE ELECTRIC & GAS CORP			
											64984Q-CQ-6		1FE	2,785,885	2,938,908

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value		Description	Description	Value	Value
											25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	2FE	3,297,038	3,412,794
								49338C-AB-9				KEYSPAN GAS EAST CORPORATION	1FE	728,820	758,700
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
								46849L-TC-5					1FE	998,512	1,079,910
								07274N-AJ-2				BAYER US FINANCE II LLC	2FE	499,248	519,330
								07274N-AY-9				BAYER US FINANCE II LLC	2FE	790,783	817,980
								57629W-OH-1				MASSMUTUAL GLOBAL FUNDING II	1FE	1,297,712	1,380,522
												VOLKSWAGEN GROUP OF AMERICA FINANC			
								928668-BB-7					2FE	199,887	192,332
								42241B-AD-1				HEARST COMMUNICATIONS INC	1	12,000,000	13,349,726
								03028P-CB-3				AMERICAN TRANSMISSION COMPANY	1	11,500,000	12,569,194
								91319A-AB-1				SUEZ WATER NEW JERSEY INC	1	800,000	863,914
								G1108F-AG-3				THE BRITISH LAND COMPANY PLC	1	5,000,000	5,472,058
								92239M-AF-8				VECTREN UTILITY HOLDINGS INC	2	4,000,000	4,415,959
								Q9194B-AC-1				TRANSPOWER NEW ZEALAND LIMITED	1	2,900,000	3,049,155
								85221*-AK-0				SQUARE BUTTE ELECTRIC COOPERATIVE	2	2,500,000	2,656,224
								G4622F-AG-4				HOWARD DE WALDEN ESTATES LIMITED	1	8,500,000	9,453,851
								56081F-AQ-3				MAJOR LEAGUE BASEBALL TRUST	1FE	100,000	105,624
								56081F-AQ-3				MAJOR LEAGUE BASEBALL TRUST	1FE	600,000	633,744
								Q3393*-AH-4				ELECTRANET PTY LTD	2	1,500,000	1,518,182
								G5147*-AC-0				JOHNSON MATTHEY PLC	1	8,000,000	8,312,492
								41242*-AT-9				HARDWOOD FUNDING LLC	1FE	1,000,000	1,064,553
								Q3971B-AA-7				GPT RE LTD	1FE	800,000	825,032
								56081F-AT-7				MAJOR LEAGUE BASEBALL TRUST	1FE	2,200,000	2,426,595
								44929B-AF-1				ICRE REIT HOLDINGS	2	3,300,000	3,388,160
								28501*-AT-2				ELECTRIC TRANSMISSION TEXAS LLC	2	400,000	402,099
								44929B-AF-1				ICRE REIT HOLDINGS	2	3,300,000	3,388,160
								23357*-AB-7				DTE GAS COMPANY	1	3,200,000	3,400,474
								Q6235F-AG-7				MIRVAC GROUP FINANCE LTD	1	4,400,000	4,809,879
								G8228*-AD-4				SMITH & NEPHEW PLC	1	16,000,000	17,378,054
								83379F-AD-7				SODEXO INC	1	3,000,000	3,286,198
								05279F-AH-2				AUTOLIV ASP INC	2FE	6,250,000	6,692,564
								Q5995*-AB-4				MERIDIAN FINCO PTY LTD	2FE	5,750,000	5,864,577
								461127-E8-7				INTERTEK FINANCE PLC	2	3,000,000	3,233,675
								G2044B-BG-8				COMPASS GROUP PLC	1	9,000,000	9,642,996
								Q3977*-AA-3				GENESIS ENERGY LIMITED	2FE	6,500,000	6,543,076
								F8568B-AD-1				SONEPAR SA	2	5,000,000	5,158,468
								56081F-AX-8				MAJOR LEAGUE BASEBALL TRUST	1FE	3,000,000	3,144,808
								77519B-AP-5				ROGERS GROUP INC	2	1,400,000	1,468,541
								Q8773B-AE-8				STOCKLAND TRUST MANAGEMENT LTD	1FE	1,300,000	1,350,480
								Q6235F-AL-6				MIRVAC GROUP FINANCE LTD	1	1,000,000	1,048,279
								97786F-AK-8				WOLSELEY CAPITAL INC	2FE	1,500,000	1,566,859
								77519B-AQ-3				ROGERS GROUP INC	2	3,800,000	4,004,481
								Q9396F-AH-4				VICTORIA POWER NETWORKS (FINANCE)	1	5,700,000	5,862,874
								28501*-AW-5				ELECTRIC TRANSMISSION TEXAS LLC	2	3,400,000	3,353,547
								74170*-AL-3				PRIME PROPERTY FUND LLC	1	2,600,000	2,724,524
								74264*-AC-0				PRISA LHC LLC	1	400,000	422,867
								97670M-A*-7				WISCONSIN GAS LLC	1	1,300,000	1,366,102
												ANGLIAN WATER SERVICES FINANCING P			
								G0369B-AW-6					1FE	1,500,000	1,506,045
								C9716F-AC-3				WASTE CONNECTIONS INC	2FE	5,700,000	5,739,904
								74264*-AC-0				PRISA LHC LLC	1	900,000	951,451
								45167R-B*-4				IDEX CORPORATION	2FE	14,400,000	14,449,860
								553530-AB-5				MSC INDUSTRIAL DIRECT CO INC	2	14,000,000	14,334,338
								151895-DB-5				CENTERPOINT PROPERTIES TRUST	2	2,900,000	2,876,120
								57169F-AX-5				MARS INC	1	1,000,000	1,019,469
								56081F-BF-6				MAJOR LEAGUE BASEBALL TRUST	1FE	1,000,000	1,035,538
								553530-BB-2				MSC INDUSTRIAL DIRECT CO INC	2	1,600,000	1,709,110
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
								34489F-AA-7					1FE	900,000	974,524
								353514-E*-9				FRANKLIN ELECTRIC CO INC	2	5,900,000	6,256,545
								70432*-AA-9				PAYCHEX OF NEW YORK LLC	2	1,400,000	1,522,830

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
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		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
94978*BB6	Long Bond Replication	2	100,000,000	100,089,509	107,573,489	03/13/2020	03/26/2021	Bond Forward		5,272,925	761152-A*-8	RESMED INC	2	4,400,000	4,517,053
											56081F-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1FE	600,000	631,671
											91127K-AA-0	UNITED OVERSEAS BANK LTD	1FE	749,675	751,598
											892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1FE	300,000	303,363
											03028P-B@-4	AMERICAN TRANSMISSION COMPANY 2010	1	294,000	302,823
											03028P-B@-4	AMERICAN TRANSMISSION COMPANY 2010	1	294,000	302,823
											03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2	595,660	617,659
											03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2	170,520	176,818
											03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2	599,720	621,869
											141781-F@-8	CARGILL INC	1	3,239,000	3,677,962
											19612*-AB-6	THE COLONIAL WILLIAMSBURG FOUNDATION	2	294,000	291,592
											19612*-AB-6	THE COLONIAL WILLIAMSBURG FOUNDATION	2	294,000	291,592
											24715@-AF-1	DELOITTE LLP	1	294,000	309,622
											42251F-AB-0	HEB GROCERY COMPANY, L.P.	1	1,178,000	1,238,200
											60527T-A*-5	MISS. BUS FIN CORP (MISS PWR)	2	5,890,000	6,208,045
											92203#-AQ-1	THE VANGUARD GROUP, INC.	1	1,472,000	1,552,309
											N4281@-BJ-3	KONINKLIJKE VOPAK NV	2	294,000	305,922
											G1696F-AW-6	BUNZL FINANCE PLC	2	1,800,000	1,835,371
											92239M-AG-0	VECTREN UTILITY HOLDINGS INC.	2	1,000,000	1,018,207
											91319A-A*-3	SUEZ WATER NEW JERSEY INC	1	500,000	504,500
											Q3920#-AF-6	FONTERRA COOPERATIVE GROUP LIMITED	1	9,000,000	9,222,475
											758750-C*-2	REGAL BELOIT CORPORATION	2	1,800,000	1,826,059
											G2044@-AX-3	COMPASS GROUP PLC	1	3,500,000	3,608,534
											842638-H*-2	SOUTHERN CONNECTICUT GAS COMPANY	1	2,900,000	2,942,067
											771367-C@-6	ROCHESTER GAS AND ELECTRIC CORPORA	1	1,700,000	1,712,872
											720186-E@-0	PIEDMONT NATURAL GAS COMPANY INC	1	1,000,000	1,016,037
											154051-E*-3	CENTRAL MAINE POWER COMPANY	1	5,900,000	5,999,588
											G1108F-AE-8	THE BRITISH LAND COMPANY PLC	1	2,500,000	2,571,895
											837004-D@-6	DOMINION ENERGY SOUTH CAROLINA INC	1	3,600,000	3,583,639
											56081F-AW-2	MAJOR LEAGUE BASEBALL TRUST	1FE	2,465,000	2,553,190
											G9850@-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1	1,200,000	1,204,619
											116794-AA-5	BRUKER CORPORATION	2	1,000,000	1,011,463
											G9605#-AF-6	WHITBREAD GROUP PLC	2	2,000,000	1,952,232
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1	700,000	700,772
											786584-AB-1	SAFRAN	1	3,000,000	3,098,529
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	259,259	271,707
											278058-E#-5	EATON CORP	2	1,200,000	1,207,813
											29717P-B@-5	ESSEX PORTFOLIO LP	2	600,000	607,226
											00003#-AB-9	A&E TELEVISION NETWORKS LLC	1	2,000,000	2,055,818
											29717P-B#-3	ESSEX PORTFOLIO LP	2	2,100,000	2,129,992
											23386#-AG-7	DAIRY FARMERS OF AMERICA INC	2	1,600,000	1,633,562
											497266-B*-6	KIRBY CORPORATION	2	2,700,000	2,717,730
											G1696#-AZ-9	BUNZL FINANCE PLC	2	2,000,000	2,029,199
											41242*-AR-3	HARDWOOD FUNDING LLC	1FE	1,000,000	1,015,788
											04317@-AE-8	ARTHUR J GALLAGHER & CO	2	2,200,000	2,171,524
											37636#-AK-6	GIVALDAN UNITED STATES INC	2	4,400,000	4,510,957
											497266-B*-6	KIRBY CORPORATION	2	3,300,000	3,321,669
											74264*-AA-4	PRISA LHC LLC	1	1,700,000	1,720,020
											05279#-AF-6	AUTOLIV ASP INC	2FE	1,250,000	1,261,335
											806407-C#-7	HENRY SCHEIN INC	1	3,000,000	3,045,027
											Q5995*-AA-6	MERIDIAN FINCO PTY LTD	2FE	1,000,000	1,007,139
											879360-B@-3	TELEDYNE TECHNOLOGIES INCORPORATED	2	7,250,000	7,264,739

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

S105.19

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description		Fair Value
											G0646#-AM-1 ..	ASSOCIATED BRITISH FOODS PLC	1	3,000,000	3,108,830
											910637-S8-7 ..	THE UNITED ILLUMINATING COMPANY	1	600,000	600,662
											07132#-AD-4 ..	BATTELLE MEMORIAL INSTITUTE	1	6,000,000	6,165,614
											C89738-AA-9 ..	GAZ METRO INC	1	6,500,000	6,625,327
											278058-E#-5 ..	EATON CORP	2	2,000,000	2,013,021
											29717P-B8-5 ..	ESSEX PORTFOLIO LP	2	1,700,000	1,720,475
											00003#-AB-9 ..	A&E TELEVISION NETWORKS LLC	1	7,000,000	7,195,364
											29717P-B#-3 ..	ESSEX PORTFOLIO LP	2	6,000,000	6,085,692
											74072#-AB-0 ..	PRERAC FINANCE INC	1	5,500,000	5,503,343
											G1696#-AZ-9 ..	BUNZL FINANCE PLC	2	6,200,000	6,290,517
											Q6235#-AE-2 ..	MIRVAC GROUP FINANCE LTD	1	1,700,000	1,779,568
											74264*-AA-4 ..	PRISA LHC LLC	1	2,600,000	2,630,618
											05279#-AF-6 ..	AUTOLIV ASP INC	2FE	5,000,000	5,045,338
											806407-C#-7 ..	HENRY SCHEIN INC	1	11,000,000	11,165,099
											Q5995*-AA-6 ..	MERIDIAN FINCO PTY LTD	2FE	2,750,000	2,769,633
											G7332#-AF-0 ..	RRPF ENGINE LEASING LIMITED	2FE	1,000,000	995,693
											27965#-AL-6 ..	EDENS LIMITED PARTNERSHIP	2	3,000,000	2,992,231
											97786#-AJ-1 ..	VOLSELEY CAPITAL INC	2FE	1,800,000	1,817,355
												TELEDYNE TECHNOLOGIES INCORPORATED			
											879360-C*-4 ..		2	4,500,000	4,528,597
											C9716#-AB-5 ..	WASTE CONNECTIONS INC	2FE	3,500,000	3,501,554
											278058-E#-5 ..	EATON CORP	2	1,266,870	1,272,905
9999999999 - Totals				1,640,987,939	1,803,674,501	XXX	XXX	XXX		76,650,314	XXX	XXX	XXX	1,640,987,939	1,727,024,186

STATEMENT AS OF MARCH 31, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	15,279,196	9	1,640,987,940	9	1,640,987,940	9	1,640,987,940	2	15,279,196
2. Add: Opened or Acquired Transactions.....	9	1,640,987,939							9	1,640,987,939
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....	2	15,279,196							2	15,279,196
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	9	1,640,987,939	9	1,640,987,940	9	1,640,987,940	9	1,640,987,940	9	1,640,987,939

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	1,064,177,419
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(180,687)
3.	Total (Line 1 plus Line 2)	1,063,996,732
4.	Part D, Section 1, Column 5	1,074,040,391
5.	Part D, Section 1, Column 6	(10,043,658)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	1,145,142,188
8.	Part B, Section 1, Column 13	(180,688)
9.	Total (Line 7 plus Line 8)	1,144,961,500
10.	Part D, Section 1, Column 8	1,180,168,407
11.	Part D, Section 1, Column 9	(35,206,906)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	116,461,731
14.	Part B, Section 1, Column 20	995,785
15.	Part D, Section 1, Column 11	117,457,516
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,528,306,843	2,056,194,790
2. Cost of cash equivalents acquired	25,538,705,791	84,967,119,862
3. Accrual of discount	6,171,134	29,952,249
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	211,164	100,706
6. Deduct consideration received on disposals	24,414,741,848	85,525,057,387
7. Deduct amortization of premium		3,377
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,658,653,084	1,528,306,843
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,658,653,084	1,528,306,843