



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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 <i>Chairman of the Board, President and Chief Executive Officer</i>		
CRAIG LAWRENCE DESANTO <i>Executive Vice President and Co-Chief Operating Officer</i>	ERIC ANSEL FELDSTEIN <i>Executive Vice President and Chief Financial Officer</i>	MATTHEW MARTIN GROVE <i>Executive Vice President and Co-Chief Operating Officer</i>
SARA LOUISE BADLER # <i>Senior Vice President and Chief Compliance Officer</i>	ELIZABETH KATHERINE BRILL <i>Senior Vice President and Chief Actuary</i>	THOMAS FRANCIS ENGLISH <i>Senior Vice President and Chief Legal Officer</i>
ROBERT MICHAEL GARDNER <i>Senior Vice President and Controller</i>	THOMAS ALEXANDER HENDRY <i>Senior Vice President and Treasurer</i>	ARTHUR HARUTYUN SETER <i>Senior Vice President and Chief Investment Officer</i>
COLLEEN ANNE MEADE <i>Associate General Counsel and Secretary</i>		

DIRECTORS

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

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:

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ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:

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THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

DocuSigned by:

672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

day of August 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 JUNE 30, 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	87,566,880,806		87,566,880,806	88,631,060,034
2. Stocks:				
2.1 Preferred stocks	8,009,166		8,009,166	12,963,721
2.2 Common stocks	1,210,390,672		1,210,390,672	1,644,017,949
3. Mortgage loans on real estate:				
3.1 First liens	14,338,740,109		14,338,740,109	13,981,666,081
3.2 Other than first liens.....	682,916,932		682,916,932	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)	99,156,118		99,156,118	100,297,544
4.3 Properties held for sale (less \$ encumbrances)				585,000
5. Cash (\$(188,162,802)), cash equivalents (\$3,422,660,121) and short-term investments (\$80,924,054)	3,315,421,373		3,315,421,373	1,436,485,478
6. Contract loans (including \$ premium notes)	928,454,410	15,063,457	913,390,953	908,832,268
7. Derivatives	954,447,298		954,447,298	365,256,253
8. Other invested assets	1,661,844,779	1,898,734	1,659,946,045	1,514,099,509
9. Receivables for securities	21,864,896		21,864,896	5,963,701
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	731,340		731,340	1,944,975
12. Subtotals, cash and invested assets (Lines 1 to 11)	110,788,857,899	16,962,191	110,771,895,708	109,318,015,534
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	749,865,592		749,865,592	740,608,274
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,295		8,295	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	132,342,372		132,342,372	59,598,262
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	143,160		143,160	610,599
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	33,248,912		33,248,912	46,258,700
18.2 Net deferred tax asset	716,082,186	350,155,547	365,926,639	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	30,402,648		30,402,648	27,378,399
24. Health care (\$) and other amounts receivable	11,685,208	11,685,208		
25. Aggregate write-ins for other than invested assets	9,485,273,988	50,170,263	9,435,103,725	9,105,811,494
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	121,950,002,942	428,973,209	121,521,029,733	119,590,053,909
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	44,503,042,534		44,503,042,534	45,147,155,609
28. Total (Lines 26 and 27)	166,453,045,476	428,973,209	166,024,072,267	164,737,209,518
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	731,340		731,340	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)	731,340		731,340	1,944,975
2501. Interest in annuity contracts	9,413,922,973		9,413,922,973	9,084,483,523
2502. Miscellaneous	65,207,477	45,878,699	19,328,778	20,729,421
2503. Administrative and other fees due and unpaid	1,851,974		1,851,974	598,550
2598. Summary of remaining write-ins for Line 25 from overflow page	4,291,564	4,291,564		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,485,273,988	50,170,263	9,435,103,725	9,105,811,494

STATEMENT AS OF JUNE 30, 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 \$98,487,132,230 less \$ included in Line 6.3 (including \$46,075,260 Modco Reserve)	98,487,132,230	97,138,499,679
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,483,210,581	1,467,255,623
4. Contract claims:		
4.1 Life	289,326,792	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 \$57,655,174 ceded	57,655,174	75,760,828
9.4 Interest Maintenance Reserve	127,150,321	98,730,370
10. Commissions to agents due or accrued-life and annuity contracts \$3,920,729 , accident and health \$ and deposit-type contract funds \$	3,920,729	3,817,705
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	24,274,058	18,381,444
13. Transfers to Separate Accounts due or accrued (net) (including \$(918,549,682) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(950,756,081)	(982,234,601)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(5,779,568)	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	3,714,641	4,360,950
17. Amounts withheld or retained by reporting entity as agent or trustee	1,361,323	1,717,112
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	168,332,681	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	123,471,330	128,722,014
22. Borrowed money \$155,186 and interest thereon \$	155,186	1,388,625
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,538,356,370	1,561,059,669
24.02 Reinsurance in unauthorized and certified (\$) companies	7,839,119	6,292,251
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	155,277,701	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	33,549,687	35,404,239
24.09 Payable for securities	202,450,196	20,719,501
24.10 Payable for securities lending	675,138,964	675,980,945
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,348,152,314	9,426,872,986
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	112,773,934,230	110,236,662,627
27. From Separate Accounts Statement	44,498,014,823	45,145,939,584
28. Total liabilities (Lines 26 and 27)	157,271,949,053	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)	4,799,365,900	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 \$5,027,712 in Separate Accounts Statement)	8,727,123,214	9,329,607,307
38. Totals of Lines 29, 30 and 37	8,752,123,214	9,354,607,307
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	166,024,072,267	164,737,209,518
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	9,413,922,973	9,084,483,523
2502. Derivatives-collateral liability	921,649,468	331,210,732
2503. Deferred gains liability	5,539,482	5,112,002
2598. Summary of remaining write-ins for Line 25 from overflow page	7,040,391	6,066,729
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,348,152,314	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 JUNE 30, 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	6,180,908,979	6,823,481,950	13,267,854,797
2. Considerations for supplementary contracts with life contingencies	31,759,277	41,504,346	76,197,961
3. Net investment income	2,004,634,842	2,037,190,057	4,227,617,799
4. Amortization of Interest Maintenance Reserve (IMR)	13,230,183	14,032,262	25,887,990
5. Separate Accounts net gain from operations excluding unrealized gains or losses	26,759,134	25,879,401	47,045,557
6. Commissions and expense allowances on reinsurance ceded	95,633	24,137	197,468
7. Reserve adjustments on reinsurance ceded	(996,454)	(281,979)	(841,744)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	380,730,855	368,872,827	745,509,312
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	95,972,792	117,600,785	223,743,138
9. Totals (Lines 1 to 8.3)	8,733,095,241	9,428,303,786	18,613,212,278
10. Death benefits	449,385,780	387,029,388	741,919,844
11. Matured endowments (excluding guaranteed annual pure endowments)	1,506,413	2,398,429	3,271,262
12. Annuity benefits	1,608,003,710	1,599,145,199	3,144,843,575
13. Disability benefits and benefits under accident and health contracts	33,414	33,464	74,966
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,022,253,099	4,489,693,785	8,494,326,122
16. Group conversions	121,487	241,116	365,234
17. Interest and adjustments on contract or deposit-type contract funds	52,687,069	29,735,579	50,645,299
18. Payments on supplementary contracts with life contingencies	20,860,524	20,025,057	40,290,158
19. Increase in aggregate reserves for life and accident and health contracts	1,348,632,551	2,043,897,032	3,074,903,961
20. Totals (Lines 10 to 19)	7,503,484,047	8,572,199,049	15,550,640,421
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	207,075,404	233,563,976	440,893,564
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	427,042,895	453,105,496	922,890,057
24. Insurance taxes, licenses and fees, excluding federal income taxes	45,886,315	62,989,146	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	506,624,494	(278,631,226)	698,271,487
27. Aggregate write-ins for deductions	21,809	43,766	50,800
28. Totals (Lines 20 to 27)	8,690,134,964	9,043,270,207	17,735,063,302
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	42,960,277	385,033,579	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)	42,960,277	385,033,579	878,148,976
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,204,288)	161,059,448	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)	44,164,565	223,974,131	651,696,617
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$3,325,902 (excluding taxes of \$11,071,555 transferred to the IMR)	(102,627,321)	10,650,300	(20,274,337)
35. Net income (Line 33 plus Line 34)	(58,462,756)	234,624,431	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)	(58,462,756)	234,624,431	631,422,280
38. Change in net unrealized capital gains (losses) less capital gains tax of \$64,770,941	373,804,165	285,665,257	284,854,985
39. Change in net unrealized foreign exchange capital gain (loss)	(139,550,084)	14,370,495	101,236,189
40. Change in net deferred income tax	140,977,277	96,753,596	108,356,075
41. Change in nonadmitted assets	(4,883,599)	(88,822,912)	(92,802,076)
42. Change in liability for reinsurance in unauthorized and certified companies	(1,546,868)	(2,320,967)	(2,690,854)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	22,703,299	(156,867,340)	(347,995,349)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	19,421,920	17,200,901	44,035,581
47. Other changes in surplus in Separate Accounts Statement	(22,947,447)	(20,078,605)	(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	(932,000,000)		
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)	(602,484,093)	380,524,856	768,496,814
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,752,123,214	8,966,635,349	9,354,607,307
DETAILS OF WRITE-INS			
08.301. Sundries	95,972,792	117,600,785	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)	95,972,792	117,600,785	223,743,138
2701. Fines, penalties and fees from regulatory authorities	21,809	43,766	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)	21,809	43,766	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 JUNE 30, 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	6,195,264,529	6,851,320,681	13,350,926,127
2. Net investment income	2,153,747,815	1,888,945,240	4,374,421,035
3. Miscellaneous income	475,769,551	470,624,312	953,784,315
4. Total (Lines 1 to 3)	8,824,781,895	9,210,890,233	18,679,131,477
5. Benefit and loss related payments	6,117,453,096	6,477,097,147	12,417,864,247
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	471,655,059	(234,854,435)	765,950,908
7. Commissions, expenses paid and aggregate write-ins for deductions	857,529,244	697,787,194	1,724,980,276
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (256,995) tax on capital gains (losses)	(73,615)	120,780,103	136,475,275
10. Total (Lines 5 through 9)	7,446,563,784	7,060,810,009	15,045,270,706
11. Net cash from operations (Line 4 minus Line 10)	1,378,218,111	2,150,080,224	3,633,860,771
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,933,576,418	5,183,717,083	10,908,300,039
12.2 Stocks	466,056,525	489,714,783	912,319,791
12.3 Mortgage loans	417,794,473	555,005,061	2,105,745,169
12.4 Real estate	508,648		518,552
12.5 Other invested assets	21,968,112	386,411,686	423,039,147
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(254,110)	(941,753)	987,630
12.7 Miscellaneous proceeds	794,867,885	300,046,277	151,543,391
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,634,517,951	6,913,953,137	14,502,453,719
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,967,562,769	7,921,593,796	14,414,610,617
13.2 Stocks	137,629,366	541,651,306	976,418,460
13.3 Mortgage loans	736,272,596	945,841,752	2,611,598,090
13.4 Real estate			45,671,301
13.5 Other invested assets	287,078,592	412,631,929	571,209,458
13.6 Miscellaneous applications	24,121,223		47,905,520
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,152,664,546	9,821,718,783	18,667,413,446
14. Net increase (or decrease) in contract loans and premium notes	5,028,883	6,352,579	16,820,700
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,476,824,522	(2,914,118,225)	(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	(1,233,439)		1,388,625
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(27,988,793)	78,688,762	122,191,161
16.5 Dividends to stockholders	932,000,000		
16.6 Other cash provided (applied)	(14,884,506)	(41,791,414)	(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)	(976,106,738)	36,897,348	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)	1,878,935,895	(727,140,653)	(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)	3,315,421,373	1,164,187,932	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	449,263,311	268,122,305	498,343,642
20.0002. Capital contribution to affiliated other invested asset	72,052,865		
20.0003. Capitalized interest on bonds/payment in kind	63,993,318	66,080,609	131,912,543
20.0004. Depreciation on fixed assets	37,096,251	39,135,345	81,429,503
20.0005. Bonds to be announced commitments–purchased/sold	6,765,059		133,331,395
20.0006. Capitalized interest on mortgage loans	4,184,709	1,876,133	5,718,318
20.0007. Low Income Housing Tax Credit unfunded commitments	3,803,416	1,664,887	1,672,753
20.0008. Transfer/merger/spinoff of equity investment to equity investment	2,498,807	2,701,333	4,688,646
20.0009. Transfer/exchange of bond investment to equity investment	55,140	452,866	6,721,666
20.0010. Dividend reinvestment of equities	784	1,375,316	1,375,316

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Exchange of bond/equity investment to operating income	362		
20.0012. Transfer of mortgage loan to real estate			585,073

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	933,405,589	1,156,594,646	2,174,344,741
3. Ordinary individual annuities	5,472,566,323	5,869,499,504	10,530,644,381
4. Credit life (group and individual)			
5. Group life insurance	33,902,533	27,722,436	1,056,454,727
6. Group annuities	87,366	16,540,472	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)	6,439,961,811	7,070,357,058	13,780,447,305
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	6,439,961,811	7,070,357,058	13,780,447,305
14. Deposit-type contracts	97,793,659	181,440,865	346,712,458
15. Total (Lines 13 and 14)	6,537,755,470	7,251,797,923	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 June 30, 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	\$ (58,462,756)	\$ 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>\$ (58,462,756)</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	\$ 8,752,123,214	\$ 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>\$ 8,752,123,214</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 June 30, 2020.

		OTTI Recognized in Loss			
		Amortized Cost Basis Before OTTI	2a	2b	Fair Value
			Interest	Non-interest	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						
00011#AA1	1,832,228	1,258,288	573,940	1,258,288	1,626,814	6/30/2020
02147QAF9	281,987	277,949	4,038	277,949	281,576	6/30/2020
02151HAA3	48,918	45,087	3,831	45,087	45,571	6/30/2020
058933AQ5	213,581	186,979	26,602	186,979	200,960	6/30/2020
059469AF3	812,485	793,135	19,350	793,135	734,786	6/30/2020
05948KP52	190,532	190,238	294	190,238	192,446	6/30/2020

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
05951KAZ6	66,914	65,940	974	65,940	66,388	6/30/2020
05951KBA0	54,423	53,977	446	53,977	54,824	6/30/2020
12544TAH7	241,752	236,141	5,611	236,141	237,973	6/30/2020
12544VAB5	36,262	34,656	1,606	34,656	34,277	6/30/2020
12627HAK6	708,983	700,189	8,794	700,189	648,910	6/30/2020
12628KAF9	846,833	838,418	8,415	838,418	774,935	6/30/2020
12628LAJ9	181,964	174,573	7,391	174,573	154,534	6/30/2020
12629EAD7	958,878	930,359	28,519	930,359	843,136	6/30/2020
12638PAE9	1,122,773	1,091,208	31,565	1,091,208	1,155,525	6/30/2020
12667FJ55	1,264,725	1,236,354	28,371	1,236,354	1,273,433	6/30/2020
12667G6W8	1,424,674	1,415,070	9,604	1,415,070	1,327,700	6/30/2020
12667GRG0	1,867,398	1,789,162	78,236	1,789,162	1,813,979	6/30/2020
12667GXN8	480,752	477,047	3,705	477,047	468,615	6/30/2020
12668AQ65	1,615,975	1,588,279	27,696	1,588,279	1,608,727	6/30/2020
151314CC3	48,568	48,032	536	48,032	48,594	6/30/2020
15132EKT4	36,805	24,543	12,262	24,543	36,831	6/30/2020
17029RAA9	80,241	34,134	46,107	34,134	21,863	6/30/2020
17309BAB3	130,669	129,904	765	129,904	123,656	6/30/2020
225458XZ6	6,649,886	6,435,016	214,870	6,435,016	6,441,998	6/30/2020
32052MAA9	42,095	34,010	8,085	34,010	26,598	6/30/2020
3622E8AC9	2,675,799	2,582,136	93,663	2,582,136	2,617,066	6/30/2020
3622ELAG1	294,034	267,586	26,448	267,586	274,634	6/30/2020
3622EUAB2	453,269	451,247	2,022	451,247	435,833	6/30/2020
3622EUAC0	1,028,992	976,640	52,352	976,640	950,493	6/30/2020
362334MD3	2,940	2,916	24	2,916	2,845	6/30/2020
362375AF4	647,697	585,976	61,721	585,976	625,804	6/30/2020
36244SAC2	3,896,200	3,751,057	145,143	3,751,057	3,745,313	6/30/2020
36244SAF5	2,423,960	2,333,634	90,326	2,333,634	2,329,701	6/30/2020
45660LHT9	453,359	437,848	15,511	437,848	449,248	6/30/2020
46627MEA1	329,962	319,574	10,388	319,574	348,402	6/30/2020
46628BBD1	285,489	264,944	20,545	264,944	277,547	6/30/2020
46628SAE3	2,133,651	2,011,712	121,939	2,011,712	2,139,183	6/30/2020
46628SAG8	1,541,529	1,428,685	112,844	1,428,685	1,541,725	6/30/2020
61749EAD9	2,438,263	2,225,376	212,887	2,225,376	2,266,325	6/30/2020
61749EAE7	702,260	636,558	65,702	636,558	654,415	6/30/2020
61749EAH0	758,224	698,095	60,129	698,095	719,541	6/30/2020
61750YAB5	806,602	764,263	42,339	764,263	870,604	6/30/2020
61750YAD1	1,475,698	1,331,342	144,356	1,331,342	1,416,744	6/30/2020
61750YAE9	197,534	187,036	10,498	187,036	202,301	6/30/2020
61750YAJ8	383,797	359,821	23,976	359,821	384,745	6/30/2020
61751DAE4	352,481	350,462	2,019	350,462	345,565	6/30/2020
61752RAM4	822,124	784,164	37,960	784,164	835,766	6/30/2020
65537BAC4	2,350,632	2,148,659	201,973	2,148,659	2,154,745	6/30/2020
65537BAF7	1,498,247	1,451,174	47,073	1,451,174	1,410,099	6/30/2020
75970HAD2	12,316	11,609	707	11,609	12,310	6/30/2020
76111XZW6	2,726,720	2,461,624	265,096	2,461,624	2,658,146	6/30/2020
76114CAD8	779,657	708,569	71,088	708,569	770,989	6/30/2020
784649AG0	120,677	83,294	37,383	83,294	80,711	6/30/2020
78476YAA4	225,042	200,505	24,537	200,505	401,010	6/30/2020
78477AAA5	86,684	66,910	19,774	66,910	66,910	6/30/2020
78637VAB4	1,191,768	643,247	548,521	643,247	809,462	6/30/2020
78637VAD0	1,189,430	641,981	547,449	641,981	808,151	6/30/2020
78637VAF5	1,188,944	641,729	547,215	641,729	1,147,581	6/30/2020
78637VAH1	1199770.09	647620.09	552150	647620.09	809720.29	6/30/2020
78637VAK4	1,269,102	684,839	584,263	684,839	855,935	6/30/2020
78637VAM0	1,287,420	694,691	592,729	694,691	866,872	6/30/2020
78637VAP3	1,296,592	699,760	596,832	699,760	856,022	6/30/2020
78637VAR9	1,333,320	719,574	613,746	719,574	871,026	6/30/2020
78637VAT5	1,358,980	733,429	625,551	733,429	887,122	6/30/2020
78637VAV0	1,382,421	746,013	636,408	746,013	903,634	6/30/2020
78637VAX6	1,437,314	775,816	661,498	775,816	901,586	6/30/2020
94984MAG9	452,264	437,865	14,399	437,865	451,884	6/30/2020
94988PAC7	3,506,204	2,426,434	1,079,770	2,426,434	2,962,077	6/30/2020
94988PAD5	36,670,083	36,127,366	542,717	36,127,366	34,894,151	6/30/2020
94988PAE3	15,706,293	15,569,492	136,801	15,569,492	13,266,321	6/30/2020
94988YAB0	1,308,523	801,641	506,882	801,641	1,102,274	6/30/2020
94988YAD6	1,533,195	815,384	717,811	815,384	1,291,595	6/30/2020
94988YAF1	1,528,718	813,003	715,715	813,003	1,287,763	6/30/2020

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
94988YAH7	3,573,439	2,536,927	1,036,512	2,536,927	3,008,156	6/30/2020
94989FAB0	1,276,535	782,044	494,491	782,044	1,076,617	6/30/2020
94989FAD6	1,088,426	477,155	611,271	477,155	916,857	6/30/2020
94989FAF1	1,310,125	802,622	507,503	802,622	1,103,688	6/30/2020
94989FAH7	3,466,568	2,461,056	1,005,512	2,461,056	2,920,446	6/30/2020
L2287*AA5	4,920,048	3,992,657	927,391	3,992,657	4,033,436	6/30/2020
L2287*AB3	3,269,740	2,663,093	606,647	2,663,093	2,468,171	6/30/2020
L2287*AC1	11,284,120	9,196,934	2,087,186	9,196,934	8,989,036	6/30/2020
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
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	20,877,858	XXX	XXX	
Guaranteed Separate Accounts						
000366AB0	209,870	35,563	174,307	35,563	114,000	6/30/2020
001406AB3	113,567	70,384	43,183	70,384	31,331	6/30/2020
00256DAB8	222,925	144,773	78,152	144,773	116,821	6/30/2020
02147QAF9	375,983	370,598	5,385	370,598	375,434	6/30/2020
02151HAA3	19,307	18,035	1,272	18,035	18,228	6/30/2020
04546KAB4	220,588	177,923	42,665	177,923	119,590	6/30/2020
058933AQ5	103,765	93,490	10,275	93,490	100,480	6/30/2020
059469AF3	136,408	131,980	4,428	131,980	122,464	6/30/2020
12544VAB5	14,465	13,863	602	13,863	13,711	6/30/2020
12627HAK6	124,641	123,252	1,389	123,252	114,514	6/30/2020
12628KAF9	110,457	109,359	1,098	109,359	101,078	6/30/2020
126673QR6	184,866	183,088	1,778	183,088	180,167	6/30/2020
3622E8AC9	56,932	54,939	1,993	54,939	55,682	6/30/2020
36244SAC2	213,153	205,228	7,925	205,228	205,099	6/30/2020
36244SAF5	201,767	194,264	7,503	194,264	194,142	6/30/2020
45660LHT9	604,480	583,798	20,682	583,798	598,998	6/30/2020
61749EAD9	108,368	98,906	9,462	98,906	100,726	6/30/2020
61749EAE7	54,020	48,966	5,054	48,966	50,340	6/30/2020
61749EAH0	162,477	149,592	12,885	149,592	154,187	6/30/2020
61750YAB5	93,449	88,590	4,859	88,590	101,233	6/30/2020
61750YAE9	49,383	46,759	2,624	46,759	50,575	6/30/2020
61750YAJ8	143,924	134,933	8,991	134,933	144,279	6/30/2020
61751DAE4	50,355	50,066	289	50,066	49,366	6/30/2020
94988PAC7	478,118	330,877	147,241	330,877	403,920	6/30/2020
94988PAD5	5,000,466	4,926,459	74,007	4,926,459	4,758,293	6/30/2020
94988PAE3	2,141,767	2,123,113	18,654	2,123,113	1,809,044	6/30/2020
94988YAB0	178,435	109,315	69,120	109,315	150,310	6/30/2020
94988YAD6	209,072	111,189	97,883	111,189	176,127	6/30/2020
94988YAF1	208,462	110,864	97,598	110,864	175,604	6/30/2020
94988YAH7	487,287	345,945	141,342	345,945	410,203	6/30/2020
94989FAB0	174,073	106,642	67,431	106,642	146,811	6/30/2020
94989FAD6	148,422	65,067	83,355	65,067	125,026	6/30/2020
94989FAF1	178,653	109,448	69,205	109,448	150,503	6/30/2020
94989FAH7	472,714	335,599	137,115	335,599	398,243	6/30/2020
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	1,461,858	XXX	XXX	
Grand Total	XXX	XXX \$	22,339,716	XXX	XXX	

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

NOTES TO FINANCIAL STATEMENTS

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at June 30, 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	\$ 3,875,966,560	\$ 206,234,037	\$ 1,626,936,732	\$ 60,041,399	\$ 5,502,903,292	\$ 266,275,436
Guaranteed Separate Accounts	185,850,145	11,627,631	959,774	57,697	186,809,919	11,685,328
Total	<u>\$ 4,061,816,705</u>	<u>\$ 217,861,668</u>	<u>\$ 1,627,896,506</u>	<u>\$ 60,099,096</u>	<u>\$ 5,689,713,211</u>	<u>\$ 277,960,764</u>

(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 June 30, 2020, the carrying value and fair value of securities held under agreements to purchase and resell was \$216,285,000, 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 0.07 %

- (2) Type of repo trades used

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

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

		First Quarter		Second Quarter
a. Maximum Amount				
1.	Open - no maturity	\$	—	\$ —
2.	Overnight	\$	338,383,000	\$ 331,477,000
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	\$ 216,285,000
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		Second Quarter
a. Maximum Amount	\$	338,383,000	\$	331,477,000
b. Ending Balance	\$	338,383,000	\$	216,285,000

(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	\$ —	\$ 216,285,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 216,285,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

		First Quarter		Second Quarter
a. Maximum Amount				
1.	Cash	\$	—	\$ —
2.	Securities (FV)	\$	345,152,635	\$ 338,106,540
3.	Securities (BACV)		XXX	XXX
4.	Nonadmitted subset (BACV)		XXX	XXX
b. Ending Balance				
1.	Cash	\$	—	\$ —
2.	Securities (FV)	\$	345,152,635	\$ 220,611,050
3.	Securities (BACV)		XXX	XXX
4.	Nonadmitted subset (BACV)		XXX	XXX

NOTES TO FINANCIAL STATEMENTS

(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	\$	220,611,050	\$	220,611,050

(9) At June 30, 2020, the Company did not have a recognized receivable for return of collateral.

(10) At June 30, 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	103	55
Aggregate Amount of Investment Income	\$ 18,521,089	\$ 1,301,098

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 -D. No change.

NOTES TO FINANCIAL STATEMENTS

E. On June 5, 2020 the Company and New York Life Capital Corporation (“NYLCC”) agreed to amend their Credit Agreement dated December 23, 2004 by increasing the limit of the unpaid principal balance threshold that the Company may borrow from \$490,000,000 to \$750,000,000.

On June 5, 2020 the Company and New York Life Insurance Company (“New York Life”) agreed to amend their Credit Agreement dated April 1, 1999 (first amendment to Credit Agreement dated May 24, 2004) by increasing the limit of the unpaid principal balance threshold that New York Life may borrow from the Company from \$490,000,000 to \$750,000,000.

On June 5, 2020 the Company and New York Life agreed to amend their Credit Agreement dated September 30, 1993 (first amendment to Credit Agreement dated May 24, 2004) by increasing the limit of the unpaid principal balance threshold that the Company may borrow from New York Life from \$490,000,000 to \$750,000,000.

F. On June 1, 2020 the Company has entered into a Management Service Agreement with NYL Investors LLC whereby NYL Investors LLC will provide certain operational, processing, monitoring and compliance services to the Company in support of the investment management of a certain separate account established by the Company that holds assets deposited under certain private placement variable universal life insurance contracts.

G - O. No change.

11. Debt

A. No change.

B. Federal Home Loan Bank (“FHLB”) Agreements

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

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	21,940,600	21,940,600	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 21,940,600</u>	<u>\$ 21,940,600</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 5,400,757,337	\$ 5,400,757,337	\$ —

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	\$ 21,940,600	\$ 21,940,600	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At June 30, 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	\$ 1,906,409,668	\$ 1,906,409,668	\$ —
2. Current year general account	\$ 1,906,409,668	\$ 1,906,409,668	\$ —
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.

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB of Pittsburgh

- a. At June 30, 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>

- 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.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

- (1) No change.
- (2) - (7) Not applicable.

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
- (2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended June 30, 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		32	741,536	692,063	(52,498)
		32	\$ 741,536	\$ 692,063	\$ (52,498)

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 June 30, 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	\$ —	\$ 43,268	\$ —	\$ —	\$ 43,268
Total preferred stocks	—	43,268	—	—	43,268
2. Bonds					
SVO identified bond ETF	65,880,823	—	—	—	65,880,823
U.S. corporate	—	17,260,594	364,262	—	17,624,856
Non-agency asset-backed securities	—	16,310,956	—	—	16,310,956
Total bonds	65,880,823	33,571,550	364,262	—	99,816,635
3. Common stocks	1,098,824,227	—	33,515,995	78,050,449	1,210,390,671
4. Derivative assets					
Foreign currency swaps	—	652,854,639	—	—	652,854,639
Interest rate swaps	—	274,422,496	—	—	274,422,496
Interest rate options	—	24,379,874	411,089	—	24,790,963
Foreign currency forwards	—	232,262	—	—	232,262
Futures	39,172	—	—	—	39,172
Total derivative assets	39,172	951,889,271	411,089	—	952,339,532
5. Separate accounts assets	38,000,625,931	1,288,297	198,243	284,376,793	38,286,489,264
Total assets at fair value	\$ 39,165,370,153	\$ 986,792,386	\$ 34,489,589	\$ 362,427,242	\$ 40,549,079,370
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 15,241,654	\$ —	\$ —	\$ 15,241,654
Foreign currency swaps	—	10,186,586	—	—	10,186,586
Foreign currency forwards	—	7,687,753	—	—	7,687,753
Futures	77,219	—	—	—	77,219
Total derivative liabilities	77,219	33,115,993	—	—	33,193,212
2. Separate accounts liabilities - derivatives ⁽¹⁾	—	10,237,818	—	—	10,237,818
Total liabilities at fair value	\$ 77,219	\$ 43,353,811	\$ —	\$ —	\$ 43,431,030

(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 June 30, 2020:

	Balance at 03/31/2020	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 06/30/2020
Bonds:										
U.S. corporate	\$ 14,022,429	\$ —	\$ (14,022,429)	\$ —	\$ (136,306)	\$ 500,568	\$ —	\$ —	\$ —	\$ 364,262
Non-agency asset-backed securities	1,663,567	—	(1,663,567)	—	—	—	—	—	—	—
Total bonds	15,685,996	—	(15,685,996)	—	(136,306)	500,568	—	—	—	364,262
Common stocks	40,684,783	—	(115,121)	(909,464)	705,507	—	—	(6,849,710)	—	33,515,995
Derivatives	451,507	—	—	(5,038,895)	4,998,477	—	—	—	—	411,089
Separate accounts assets	973,868	—	(259,220)	(438,653)	(77,752)	—	—	—	—	198,243
Total	\$ 57,796,154	\$ —	\$ (16,060,337)	\$ (6,387,012)	\$ 5,489,926	\$ 500,568	\$ —	\$ (6,849,710)	\$ —	\$ 34,489,589

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 June 30, 2020. Transfers out of Level 3 totaled \$16,060,337 for the three months ended June 30, 2020, which primarily relates to \$14,022,429 of a U.S. Corporate security and \$1,663,567 of a non-agency asset-backed security that were 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 June 30, 2020, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$44,288,145 and a market value of \$51,810,601 and separate account securities with a book value of \$803,012 and a market value of \$940,938.

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 June 30, 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	\$ 95,245,452,229	\$ 87,566,880,806	\$ 65,880,823	\$ 91,935,161,086	\$ 3,244,410,320	\$ —	\$ —
Preferred stocks	24,408,573	8,009,166	—	381,102	24,027,471	—	—
Common stocks	1,210,390,672	1,210,390,672	1,098,824,228	—	33,515,995	78,050,449	—
Mortgage loans	15,673,330,939	15,021,657,041	—	—	15,673,330,939	—	—
Cash, cash equivalents and short-term investments	3,315,421,373	3,315,421,373	285,693,984	3,029,727,389	—	—	—
Derivatives	1,053,367,047	954,447,293	39,172	1,052,916,786	411,089	—	—
Derivatives - collateral	731,340	731,340	—	731,340	—	—	—
Other invested assets ¹	316,905,677	267,772,587	—	121,912,150	194,993,527	—	—
Investment income due and accrued	749,865,592	749,865,592	—	749,865,592	—	—	—
Separate accounts assets	45,025,254,006	44,503,042,534	38,020,549,555	5,684,438,855	1,035,888,803	284,376,793	—
Total assets	<u>\$ 162,615,127,448</u>	<u>\$ 153,598,218,404</u>	<u>\$39,470,987,762</u>	<u>\$102,575,134,300</u>	<u>\$20,206,578,144</u>	<u>\$362,427,242</u>	<u>\$ —</u>
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,117,933,131	\$ 1,077,842,254	\$ —	\$ —	\$ 1,117,933,131	\$ —	\$ —
Derivatives	63,991,610	33,549,687	77,219	63,914,391	—	—	—
Derivatives - collateral	921,649,468	921,649,468	—	921,649,468	—	—	—
Borrowed money	155,186	—	—	155,186	—	—	—
Amounts payable for securities lending	675,138,964	675,138,964	—	675,138,964	—	—	—
Separate accounts liabilities - derivatives	23,735,698	17,883,246	—	19,490,288	4,245,410	—	—
Total liabilities	<u>\$ 2,802,604,057</u>	<u>\$ 2,726,063,619</u>	<u>\$ 77,219</u>	<u>\$ 1,680,348,297</u>	<u>\$ 1,122,178,541</u>	<u>\$ —</u>	<u>\$ —</u>

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 \$2,274,036,705 and a fair value of \$2,310,841,989 at June 30, 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:

June 30, 2020						
Category of Investment	Investment Strategy	Fair Value Determined using NAV		Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$	255,761,513	\$ —	Quarterly, Monthly, Semi-Annual	180 days or less
Hedge Fund	Sector Investing	\$	25,084,727	\$ —	Monthly	30 days
Hedge Fund	Fixed Income Arbitrage	\$	2,036,583	\$ —	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	\$	1,493,970	\$ —	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	\$	78,050,499	\$ —	Monthly	45 days (Assets subject to lock up periods)

21. Other Items

A. Unusual or Infrequent Items

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 June 30, 2020, we continue to monitor the economic environment and other potential impacts relating to this pandemic.

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

At August 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 JUNE 30, 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.

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
PA Capital 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 Advisors LLC	New York, NY				YES
New York Life Investments Alternatives 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
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF JUNE 30, 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:

\$.....20,490,794

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 [X] No []
- 11.2

If yes, give full and complete information relating thereto:
Dollar Roll Repurchase Agreements- 155,186
12.

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

\$.....83,864,766
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 | \$.....2,274,036,705 |
| 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 | \$.....1,101,259,693 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$.....3,119,764,280 | \$.....3,375,296,398 |
| 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.

\$.....691,650,905
- 16.2

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

\$.....691,671,563
- 16.3

Total payable for securities lending reported on the liability page.

\$.....675,138,964

STATEMENT AS OF JUNE 30, 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
JP Morgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S LaSalle Street, Chicago, IL 60603

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A.....
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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09W0QURS721	SEC	DS.....
284091	Madison Capital Funding LLC (relying on SEC registration of New York Life Investments Alternatives LLC)	n/a	n/a	NO.....
107717	MacKay Shields LLC	549300Y7LLC0FU7R8H16	SEC	DS.....
116776	Goldpoint Partners LLC (relying on SEC registration of New York Life Investments Alternatives LLC)	n/a	n/a	DS.....
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	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 that have been submitted but not yet rated by the SVO:3
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]

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

\$

10,561,819

1.13

Commercial Mortgages

\$

15,009,817,684

1.14

Total Mortgages in Good Standing

\$

15,020,379,503

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

\$

622,539

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

622,539

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)

\$

15,021,657,041

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

Showing All New Reinsurance Treaties - Current Year to Date

10

STATEMENT AS OF JUNE 30, 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

			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					
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	33,335,020	50,824,937			84,159,957	66,044
2.	Alaska	AK	L	2,667,875	24,962,293			27,630,168	
3.	Arizona	AZ	L	11,692,231	109,700,772			121,393,003	1,452,972
4.	Arkansas	AR	L	4,114,778	20,899,015			25,013,793	699,841
5.	California	CA	L	125,545,783	709,705,274			835,251,057	11,781,269
6.	Colorado	CO	L	11,951,000	115,278,554			127,229,554	2,351,122
7.	Connecticut	CT	L	11,251,929	83,058,384			94,310,313	1,596,311
8.	Delaware	DE	L	4,163,244	14,300,046			18,463,290	1,102,578
9.	District of Columbia	DC	L	2,322,715	10,632,245			12,954,960	
10.	Florida	FL	L	61,472,547	364,718,602			426,191,149	8,200,746
11.	Georgia	GA	L	72,104,125	87,441,482			159,545,607	2,038,281
12.	Hawaii	HI	L	3,946,099	43,078,190			47,024,289	948,976
13.	Idaho	ID	L	1,884,286	27,413,797			29,298,083	246,499
14.	Illinois	IL	L	18,628,590	172,207,148			190,835,738	3,747,708
15.	Indiana	IN	L	5,477,603	54,436,910			59,914,513	693,511
16.	Iowa	IA	L	8,184,580	48,708,709			56,893,289	869,612
17.	Kansas	KS	L	6,916,664	39,312,749			46,229,413	1,058,118
18.	Kentucky	KY	L	4,696,295	39,621,191			44,317,486	1,714,215
19.	Louisiana	LA	L	22,939,264	85,631,176			108,570,440	1,420,338
20.	Maine	ME	L	1,282,105	17,310,905			18,593,010	290,340
21.	Maryland	MD	L	17,426,711	95,992,360			113,419,071	1,880,657
22.	Massachusetts	MA	L	36,654,917	314,949,314			351,604,231	5,142,165
23.	Michigan	MI	L	15,931,075	125,524,923			141,455,998	1,171,147
24.	Minnesota	MN	L	35,019,692	80,164,111			115,183,803	378,694
25.	Mississippi	MS	L	7,935,091	22,718,373			30,653,464	547,334
26.	Missouri	MO	L	12,122,356	113,011,291			125,133,647	3,046,049
27.	Montana	MT	L	2,876,272	18,956,416			21,832,688	407,323
28.	Nebraska	NE	L	3,724,723	19,090,160			22,814,883	11,580
29.	Nevada	NV	L	5,421,271	38,518,461			43,939,732	728,791
30.	New Hampshire	NH	L	3,499,606	43,694,610			47,194,216	275,331
31.	New Jersey	NJ	L	28,565,225	202,891,215			231,456,440	2,682,247
32.	New Mexico	NM	L	3,219,987	44,016,394			47,236,381	1,571,168
33.	New York	NY	L	111,386,334	506,592,254			617,978,588	11,678,156
34.	North Carolina	NC	L	16,254,050	136,063,608			152,317,658	3,300,451
35.	North Dakota	ND	L	3,873,823	14,033,452			17,907,275	
36.	Ohio	OH	L	16,662,293	175,069,935			191,732,228	1,315,964
37.	Oklahoma	OK	L	6,921,026	38,601,326			45,522,352	956,222
38.	Oregon	OR	L	8,597,496	60,395,712			68,993,208	479,751
39.	Pennsylvania	PA	L	32,916,464	188,042,419			220,958,883	3,345,174
40.	Rhode Island	RI	L	2,411,263	31,226,656			33,637,919	546,124
41.	South Carolina	SC	L	13,616,291	86,939,800			100,556,091	538,442
42.	South Dakota	SD	L	8,238,707	25,920,333			34,159,040	1,416,486
43.	Tennessee	TN	L	12,332,643	66,327,731			78,660,374	944,880
44.	Texas	TX	L	74,861,104	433,516,238			508,377,342	5,866,946
45.	Utah	UT	L	5,191,208	42,832,485			48,023,693	1,433,191
46.	Vermont	VT	L	1,345,671	20,924,236			22,269,907	60,715
47.	Virginia	VA	L	25,961,283	151,977,461			177,938,744	2,816,857
48.	Washington	WA	L	21,350,466	160,707,954			182,058,420	2,119,134
49.	West Virginia	WV	L	1,563,886	14,973,856			16,537,742	290,706
50.	Wisconsin	WI	L	11,090,930	48,486,941			59,577,871	2,080,121
51.	Wyoming	WY	L	1,439,168	21,674,491			23,113,659	483,372
52.	American Samoa	AS	N						
53.	Guam	GU	L	4,102	909,696			913,798	
54.	Puerto Rico	PR	N	90,266	1,850			92,116	
55.	U.S. Virgin Islands	VI	L	17,369				17,369	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	240,040				240,040	
58.	Aggregate Other Aliens	OT	XXX	3,338,770	8,664,201			12,002,971	
59.	Subtotal	XXX		966,678,312	5,472,652,642			6,439,330,954	97,793,659
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		30,169	1,047			31,216	
94.	Aggregate or other amounts not allocable by State	XXX		599,641				599,641	
95.	Totals (Direct Business)	XXX		967,308,122	5,472,653,689			6,439,961,811	97,793,659
96.	Plus Reinsurance Assumed	XXX		2,572,026				2,572,026	
97.	Totals (All Business)	XXX		969,880,148	5,472,653,689			6,442,533,837	97,793,659
98.	Less Reinsurance Ceded	XXX		279,028,585				279,028,585	
99.	Totals (All Business) less Reinsurance Ceded	XXX		690,851,563	5,472,653,689			6,163,505,252	97,793,659
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		3,338,770	8,664,201			12,002,971	
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		3,338,770	8,664,201			12,002,971	
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)
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) MSVEF-OFC Tampa GP LLC (DE) MSVEF-OFC WFC Tampa FL LP (DE) MSVEF-FG WFC Tampa JV LP (DE) MSVEF-OFC WFC Tampa PO GP LLC (DE) MSVEF-FG WFC Property Owner LP (DE)
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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 LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)
NYLUK I Company (GBR)
NYLUK II Company (GBR)
Gresham Mortgage (GBR)
W Construction Company (GBR)
WUT (GBR)
WIM (AIM) (GBR)

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

NYL Investors LLC

NYL Investors (U.K.) Limited (GBR)
NYL Investors REIT Manager LLC (DE)
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)
 MADISON-IND TAMARAC FL 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 Shields LLC (DE)	
MacKay Shields Core Plus Opportunities Fund GP LLC (DE)	
MacKay Shields Core Plus / Opportunities Fund LP (DE)	
MacKay Municipal Managers Opportunities GP LLC (DE)	
MacKay Municipal Opportunities Master Fund, L.P. (DE)	
MacKay Municipal Opportunities Fund, L.P. (DE)	
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)	
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)	
MacKay Municipal Credit Opportunities Fund, L.P. (DE)	
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)	
MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)	
MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)	
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)	
MacKay Municipal Short Term Opportunities Fund LP (DE)	
Plainview Funds plc (IRL)	
Plainview Funds plc - MacKay Shields Unconstrained Bond Portfolio (IRL)	
MacKay Shields Statutory Trust – High Yield Bond Series (CT)	
Plainview Funds plc - MacKay Shields High Yield Crossover Portfolio (IRL)	
MacKay Shields High Yield Active Core Fund GP LLC (DE)	
MacKay Shields High Yield Active Core Fund LP (DE)	
MacKay Shields Credit Strategy Fund Ltd (CYM)	
MacKay Shields Credit Strategy Partners LP (DE)	
MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)	
MacKay Shields Core Fixed Income Fund GP LLC (DE)	
MacKay Shields Core Fixed Income Fund LP (DE)	
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)	
MacKay Shields Select Credit Opportunities Fund LP (DE)	
MacKay Shields High Yield Crossover Fund LP (DE)	
MacKay Shields (International) Ltd. (GBR)	
MacKay Shields (Services) Ltd. (GBR)	
MacKay Shields UK LLP (GBR)	
MacKay Municipal Managers Puerto Rico Opportunities GP LLC (DE)	
MacKay Puerto Rico Opportunities Funds, L.P. (DE)	
MacKay Puerto Rico Opportunities Feeder Fund, L.P. (CYM)	
MacKay Municipal Managers California Opportunities GP LLC (DE)	
MacKay Municipal Managers California Opportunities Fund, L.P. (DE)	
MacKay Municipal New York Opportunities GP LLC (DE)	
MacKay Municipal New York Opportunities Fund, L.P. (DE)	
MacKay Municipal Opportunity HL Fund, L.P. (DE)	
MacKay Municipal Capital Trading GP LLC (DE)	
MacKay Municipal Capital Trading Master Fund, L.P (DE)	
MacKay Municipal Capital Trading Fund, L.P. (DE)	
MacKay Municipal Managers Strategic Opportunities GP LLC (DE)	
MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)	
MacKay Shields US Equity Market Neutral Fund GP LLC (DE)	
MacKay Cornerstone US Equity Market Neutral Fund LP (DE)	
MacKay Shields Intermediate Bond Fund GP LLC (DE)	
	MacKay Shields Intermediate Bond Fund LP (DE)
	MacKay Shields General Partner (L/S) LLC (DE)
	MacKay Shields Long/Short Fund LP (DE)
	MacKay Shields Long/Short Fund (Master) LP (DE)
	MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
	MacKay Municipal Opportunities Allocation Master Fund LP (DE)
	MacKay Municipal Opportunities Allocation Fund A LP (DE)
	MacKay Municipal Opportunities Allocation Fund B LP (DE)
	MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
	MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
	MacKay Municipal Managers High Yield Select GP LLC (DE)
	MacKay Municipal High Yield Select Fund LP (DE)
	MacKay Flexible Income Fund GP LLC (DE)
	MacKay Flexible Income Fund LP (DE)
	MacKay Municipal Managers High Income Opportunities GP LLC (DE)
	MacKay Municipal High Income Opportunities Master Fund LP (DE)
	MacKay Municipal High Income Opportunities Fund A LP (DE)
	MacKay Municipal High Income Opportunities Fund B LP (DE)
	Cascade CLO Manager, LLC (DE)
	MKS CLO Holdings GP LLC (DE)
	MKS CLO Holdings, LP (CYM)
	MKS CLO Advisors, LLC (DE)
	MacKay Shields Europe Investment Management Limited (IRL)
	MacKay Shields European Credit Opportunity Fund Limited (NJ)
	MKS TALF Opportunities Fund GP, LLC (DE)
	MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP (CYM)
	MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP (CYM)
	MacKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP (DE)
	MacKay Shields TALF 2.0 Opportunities Master Fund LP (DE)
	Cornerstone Capital Management Holdings LLC (DE)
	Madison Square Investors Asian Equity Market Neutral Fund GP, LLC (DE)
	Cornerstone US Equity Market Neutral Fund, LLC (DE)
	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)
	Cornerstone Capital Management Large-Cap Enhanced Index Fund, L.P. (DE)
	New York Life Investments Alternatives LLC (DE)
	Madison Capital Funding LLC (DE)
	MCF Co-Investment GP LLC (DE)
	MCF Co-Investment GP LP (DE)
	Madison Capital Funding Co-Investment Fund LP (DE)
	Madison Avenue Loan Fund GP LLC (DE)
	Madison Avenue Loan Fund LP (DE)
	MCF Fund I LLC (DE)
	MCF Hanwha Fund LLC (DE)
	Ironshore Investment BL I Ltd. (BMU)
	MCF CLO IV LLC (DE)
	MCF CLO V LLC (DE)

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PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

MCF CLO VI LLC (DE)	GPP Mezzanine Blocker Holdco Preferred A, LP (DE)
MCF CLO VII LLC (DE)	GPP Mezzanine Blocker Holdco B, LP (DE)
MCF CLO VIII Ltd. (DE)	GPP Mezzanine Blocker Holdco C, LP (DE)
MCF CLO VIII LLC (DE)	GPP Mezzanine Blocker Holdco D, LP (DE)
MCF CLO IX Ltd. (CYM)	GPP Mezzanine Blocker Holdco E, LP (DE)
MCF CLO IX LLC (DE)	GPP Mezz IV ECI Aggregator, LP (DE)
MCF KB Fund LLC (DE)	GPP Mezzanine Blocker Holdco F, LP (DE)
MCF KB Fund II LLC (DE)	GPP Mezzanine Blocker Holdco G, LP (DE)
MCF Hyundai Fund LLC (DE)	GPP Mezzanine Blocker Holdco H, LP (DE)
Montpelier Carry Parent, LLC (DE)	GPP Mezzanine Blocker Holdco I, LP (DE)
Montpelier Carry, LLC (DE)	GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
Montpelier GP, LLC (DE)	GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
Montpelier Fund, L.P. (DE)	GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
MCF Mezzanine Carry I LLC (DE)	GoldPoint Partners Co-Investment Fund A, LP (DE)
MCF Mezzanine Fund I LLC (DE)	GoldPoint Partners Co-Investment V, LP (DE)
MCF PD Fund GP LLC (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco B, LP (DE)
MCF PD Fund LP (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)	GoldPoint Partners Co-Investment V ECI Blocker D, LP (DE)
MCF Senior Debt Fund 2019-I LP (DE)	GoldPoint Partners Co-Investment V ECI Blocker E, LP (DE)
Warwick Seller Representative, LLC (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP (DE)
Young America Holdings, LLC (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco G, LP (DE)
YAC.ECOM Incorporated (MN)	GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
Young America, LLC (MN)	GoldPoint Partners Private Debt Offshore V, LP (CYM)
Global Fulfillment Services, Inc. (AZ)	GoldPoint Partners Private Debt V GenPar GP, LP (DE)
SourceOne Worldwide, Inc. (MN)	GoldPoint Partners Private Debt V, LP (DE)
YA Canada Corporation (CAN)	GPP Private Debt Blocker Holdco A, LLC (DE)
Zenith Products Holdings, Inc. (DE)	GPP Private Debt V-ECI Aggregator LP (DE)
ZPC Holding Corp. (DE)	GoldPoint Partners FA I, LLC (DE)
Zenith Products Corporation (DE)	GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
GoldPoint Partners LLC (DE)	GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
New York Life Capital Partners, L.L.C. (DE)	GoldPoint Partners Select Manager Fund III, L.P. (CYM)
New York Life Capital Partners, L.P. (DE)	GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
New York Life Capital Partners II, L.L.C. (DE)	GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
New York Life Capital Partners II, LP (DE)	GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
New York Life Capital Partners III GenPar GP, LLC (DE)	GoldPoint Partners Select Manager Fund IV, L.P. (DE)
New York Life Capital Partners III GenPar, L.P. (DE)	GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
New York Life Capital Partners III, L.P. (DE)	GoldPoint Partners Select Manager V GenPar, L.P. (DE)
New York Life Capital Partners III-A, L.P. (DE)	GoldPoint Partners Select Manager Fund V, L.P. (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Canada III GenPar Inc (CAN)
New York Life Capital Partners IV GenPar, L.P. (DE)	GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
New York Life Capital Partners IV, L.P. (DE)	GoldPoint Partners Canada IV GenPar Inc. (CAN)
New York Life Capital Partners IV-A, L.P. (DE)	GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GoldPoint Core Opportunities Fund, L.P. (DE)	GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Co-Investment VI GenPar, LP (DE)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)	GoldPoint Partners Co-Investment VI, LP (DE)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)	GPP VI – ECI Aggregator LP (DE)
GoldPoint Mezzanine Partners IV, LP (DE)	GPP VI Blocker A LLC (DE)
GPP Mezzanine Blocker Holdco A, LP (DE)	GPP VI Blocker B LLC (DE)

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PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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)
 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)
 Evolvence Asset Management, Ltd. (CYM)
 EIF Managers Limited (MUS)
 EIF Managers II Limited (MUS)
 PA Capital LLC (DE)
 BMG PAMP GP, LLC (DE)
 BMG PA Private Markets (Delaware) LP (DE)
 BMG Private Markets (Cayman) LP (CYM)
 PACD MM, LLC (DE)
 PA Capital Direct, LLC (DE)
 PA Credit Program Carry Parent, LLC (DE)
 PA Credit Program Carry, LLC (DE)
 PACIF Carry Parent, LLC (DE)
 PACIF Carry, LLC (DE)
 PACIF GP, LLC (DE)
 Private Advisors Coinvestment Fund, LP (DE)
 PACIF II GP, LLC (DE)
 Private Advisors Coinvestment Fund II, LP (DE)
 PACIF II Carry Parent, LLC (DE)
 PACIF II Carry, LLC (DE)
 PACIF III GP, LLC (DE)
 Private Advisors Coinvestment Fund III, LP (DE)
 PACIF III Carry Parent, LLC (DE)
 PACIF III Carry, LLC (DE)
 PACIF IV GP, LLC (DE)
 Private Advisors Coinvestment Fund IV, LP (DE)
 PACIF IV Carry Parent, LLC (DE)
 PACIF IV Carry, LLC (DE)
 PAMMF GP, LLC (DE)
 PA Middle Market Fund, LP (DE)
 PA Hedged Equity Fund, L.P. (DE)
 Private Advisors Hedged Equity Fund (QP), L.P. (DE)
 Private Advisors Hedged Equity Master Fund (DE)
 PASOF GP, LLC (DE)
 PA Strategic Opportunities Fund, LP (DE)
 PASCBF III GP, LLC (DE)
 Private Advisors Small Company Buyout Fund III, LP (DE)
 PASCBF IV GP, LLC (DE)
 Private Advisors Small Company Buyout Fund IV, LP (DE)
 PASCBF IV Carry Parent, LLC (DE)
 PASCBF IV Carry, LLC (DE)
 PASCBF V GP, LLC (DE)
 Private Advisors Small Company Buyout Fund V, LP (DE)
 Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
 PASCBF V Carry Parent, LLC (DE)
 PASCBF V Carry, LLC (DE)
 PASCPEF VI Carry Parent, LLC (DE)
 PASCPEF VI Carry, LLC (DE)

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New York Life Investment Management Holdings LLC (continued)

PASCPEF VI GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VI, LP (DE)
 Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
 PASCPEF VII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VII, LP (DE)
 Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
 PASCPEF VII Carry Parent, LLC (DE)
 PASCPEF VII Carry, LLC (DE)
 PASCPEF VIII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VIII, LP (DE)
 Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)
 PASCPEF IX GP, LLC (DE)
 PA Small Company Private Equity Fund IX, LP (DE)
 PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
 Cuyahoga Capital Partners IV Management Group LLC (DE)
 Cuyahoga Capital Partners IV LP (DE)
 Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
 Cuyahoga Capital Emerging Buyout Partners LP (DE)
 PA Real Assets Carry Parent, LLC (DE)
 PA Real Assets Carry, LLC (DE)
 PA Real Assets Carry Parent II, LLC (DE)
 PA Real Assets Carry II, LLC (DE)
 PA Emerging Manager Carry Parent, LLC (DE)
 PA Emerging Manager Carry, LLC (DE)
 PA Emerging Manager Carry Parent II, LLC (DE)
 PA Emerging Manager Carry II, LLC (DE)
 RIC I GP, LLC (DE)
 Richmond Coinvestment Partners I, LP (DE)
 RIC I Carry Parent, LLC (DE)
 RIC I Carry, LLC (DE)
 PASF V GP, LLC (DE)
 Private Advisors Secondary Fund V, LP (DE)
 PASF V Carry Parent, LLC (DE)
 PASF V Carry, LLC (DE)
 PASF VI GP, LLC (DE)
 PA Secondary Fund VI, LP (DE)
 PARAF GP, LLC (DE)
 Private Advisors Real Assets Fund, LP (DE)
 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)
 NYLCAP Holdings (Mauritius) (MUS)
 Jacob Ballas Capital India PVT, Ltd. (MUS)
 Industrial Assets Holdings Limited (MUS)
 JB Ceresra Investment Management LLP (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)
 IQ Candriam ESG International Equity ETF (DE)
 IQ Candriam ESG US Equity ETF (DE)
 New York Life Investment Management Holdings International (LUX)
 New York Life Investment Management Holdings II International (LUX)

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New York Life Investment Management Holdings LLC (continued)

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)
 CCP III (GP) LLP (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)

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)
 Candriam Absolute Return Equity Market Neutral (LUX)
 Candriam Absolute Return Long Short Digital Equity (LUX)
 Candriam Alternative (LUX)
 Candriam Alternative Systemat (LUX)
 Candriam Bonds (LUX)
 Candriam Bonds Capital Securities (LUX)
 Candriam Bonds Convertible Defensive (LUX)
 Candriam Bonds Convertible Opportunities (LUX)
 Candriam Bonds Credit Opportunities (LUX)
 Candriam Bonds Emerging Debt Local Currencies (LUX)
 Candriam Bonds Emerging Markets (LUX)
 Candriam Bonds Emerging Markets Total Return (LUX)
 Candriam Bonds Euro Corporate (LUX)
 Candriam Bonds Euro Government (LUX)
 Candriam Bonds Euro High Yield (LUX)
 Candriam Bonds Euro Short Term (LUX)
 Candriam Bonds Euro Long Term (LUX)
 Candriam Bonds Global High Yield (LUX)
 Candriam Bonds Global Sovereign Quality (LUX)
 Candriam Bonds International (LUX)
 Candriam Bonds Total Return (LUX)
 Candriam Diversified Futures (BEL)
 Candriam Fund (LUX)
 Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (LUX)
 Candriam Fund Sustainable European Equities Fossil Free (LUX)
 Candriam GF (LUX)
 Candriam GF AUSBIL Global Essential Infrastructure (LUX)
 Candriam GF Short Duration US High Yield Bonds (LUX)
 Candriam GF U.S. Equity Opportunities (LUX)
 Candriam GF US High Yield Corporate Bonds (LUX)
 Candriam GF US Corporate Bonds (LUX)
 Candriam Global Alpha (LUX)
 Candriam Index Arbitrage (LUX)
 Candriam L (LUX)
 Candriam L Balanced Asset Allocation (LUX)
 Candriam L Conservative Asset Allocation (LUX)
 Candriam L Defensive Asset Allocation (LUX)
 Candriam L Dynamic Asset Allocation (LUX)
 Candriam L Multi-Asset Income (LUX)

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New York Life Investment Management Holdings LLC (continued)

Candriam L Multi-Asset Income & Growth (LUX)	
Candriam L Multi-Asset Premia (LUX)	
Candriam Long Short Credit (LUX)	
Candriam Money Market (LUX)	
Candriam Money Market Euro AAA (LUX)	
Candriam Multi-Strategies (LUX)	
Candriam Quant (LUX)	
Candriam Quant Equities USA (LUX)	
Candriam Risk Arbitrage (FRA)	
Candriam SRI (LUX)	
Candriam SRI Bond Euro Aggregate Index (LUX)	
Candriam SRI Bond Emerging Markets (LUX)	
Candriam SRI Bond Euro (LUX)	
Candriam SRI Bond Euro Corporate (LUX)	
Candriam SRI Bond Global High Yield (LUX)	
Candriam SRI Defensive Asset Allocation (LUX)	
Candriam SRI Equity Climate Action (LUX)	
Candriam SRI Equity Emerging Markets (LUX)	
Candriam SRI Equity EMU (LUX)	
Candriam SRI Equity Europe (LUX)	
Candriam SRI Equity North America (LUX)	
Candriam SRI Equity Pacific (LUX)	
Candriam SRI Equity World (LUX)	
Candriam SRI Money Market Euro (LUX)	
Candriam Sustainable (LUX)	
Candriam Sustainable Euro Corporate Bonds (LUX)	
Candriam Sustainable Euro Bonds (LUX)	
Candriam Sustainable Euro Short Term Bonds (LUX)	
Candriam Sustainable Europe (LUX)	
Candriam Sustainable North America (LUX)	
Candriam Sustainable High (LUX)	
Candriam Sustainable World Bonds (LUX)	
Candriam World Alternative (LUX)	
Candriam World Alternative Alphamax (LUX)	
Candriam Patrimoine Obli-Inter (FRA)	
Paricor (LUX)	
Paricor Patrimonium (LUX)	
Ausbil Investment Management Limited (AUS)	
Ausbil Australia Pty. Ltd. (AUS)	
Ausbil Asset Management Pty. Ltd. (AUS)	
Ausbil Global Infrastructure Pty. Limited (AUS)	
ISPT Holding (AUS)	
Ausbil Investment Management Limited Employee Share Trust (AUS)	
Ausbil 130/30 Focus Fund (AUS)	
Ausbil IT - Ausbil Dividend Income Fund (AUS)	
Ausbil IT - Ausbil Active Sustainable Equity Fund (AUS)	
Ausbil Australian Active Equity Fund (AUS)	
Ausbil Australian Concentrated Equity Fund (AUS)	
	Ausbil Australian Emerging Leaders Fund (AUS)
	Ausbil Australian Geared Equity Fund (AUS)
	Ausbil Australian Smallcap Fund (AUS)
	Ausbil Balanced Fund (AUS)
	Ausbil EGS Focus Fund (AUS)
	Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS)
	Ausbil IT - Ausbil Global Resources Fund (AUS)
	Ausbil IT - Ausbil Global SmallCap Fund (AUS)
	Ausbil IT - Ausbil Microcap Fund (AUS)
	Ausbil IT - MacKay Shields Unconstrained Bond Fund (AUS)
	NYLIFE Distributors LLC (DE)

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

NYlife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
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 JUNE 30, 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 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	
							New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			52-2206682		0001513831		NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			27-0166422				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2379075				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	
							New York Life Insurance and Annuity Corporation	DE	NIA	New York Life Insurance Company	Ownership	32.026	New York Life Insurance Company	N	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Flatiron CLO 2004-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
			27-4658141				NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A	DE	OTH	NYLIM Flatiron CLO 2004-1 Ltd.	Influence	0.000	New York Life Insurance Company	N	5
							NYLIM Flatiron CLO 2006-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A	DE	OTH	NYLIM Flatiron CLO 2006-1 Ltd.	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 2007-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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 Company	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-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport 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	37.692	New York Life Insurance Company	N	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	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 Nall 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	
							REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			61-1738919				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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	N	
							REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT 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	
							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 11 AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP TAB 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	

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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)	*
			47-2591038		0001728621		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.....	
							525 Charlotte Office LLC .....	.DE	NIA.....	REEP-OFC 525 N Tryon NC LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							NYLIFE Office Holdings Acquisition REIT LLC .....	.DE	NIA.....	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							NYLIFE Office Holdings Acquisition REIT LLC			NYLIFE Office Holdings Acquisition REIT LLC					
							REEP-OFC Westory DC LLC .....	.DE	NIA.....		Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
					0001742549		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 WA LP .....	.DE	NIA.....	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							MSVEF-OFC Tampa GP LLC .....	.DE	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							MSVEF-OFC WFC Tampa FL LP .....	.DE	NIA.....	MSVEF-OFC Tampa GP LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							MSVEF-FG WFC Tampa JV LP .....	.DE	NIA.....	MSVEF-OFC WFC Tampa FL LP	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							MSVEF-OFC WFC Tampa PO GP LLC .....	.DE	NIA.....	MSVEF-FG WFC Tampa JV LP	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							MSVEF-FG WFC Property Owner LP .....	.DE	NIA.....	MSVEF-OFC WFC Tampa PO 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.								
							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.....	
							Seguros Monterrey New York Life, S.A. de C.V.			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				Inmobiliaria SMNYL, S.A. de C.V. ....	.MEX	NIA.....	C.V.	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
			84-5183198				Eagle Strategies LLC .....	.DE	NIA.....	NYLIFE LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
			13-3853547				Fabric of Family LLC .....	.DE	NIA.....	NYLIFE LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
			13-3808042				New York Life Capital Corporation .....	.DE	NIA.....	NYLIFE LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
			27-0145686		0001033244		New York Life Trust Company .....	.NY	NIA.....	NYLIFE LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
			13-3923029		0000071637		NYLIFE Securities LLC .....	.DE	NIA.....	NYLIFE LLC	Ownership.....	100.000	New York Life Insurance Company .....	..N.....	
							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.....	
							WUTGBR	NIA.....	NYLUK II Company	Ownership.....	100.000	New York Life Insurance CompanyN.....	

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							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership.....	100.000	New York Life Insurance CompanyN	
							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	
							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	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	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 Newport Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance CompanyN	

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							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	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Henderson NV LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MCPF-SP Henderson LLC	DE	NIA	MADISON-MF Henderson NV LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-SP Henderson LLC	DE	NIA	MCPF-SP Henderson LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-IND VISTA LOGISTICS OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-SPECHT VISTA LOGISTICS LLC	DE	NIA	MADISON-IND VISTA LOGISTICS OR LLC	Ownership	95.000	New York Life Insurance Company	N	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	N	
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			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		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			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	0.130	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	0.170	New York Life Insurance Company	N	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	New York Life Insurance Company	Ownership	13.090	New York Life Insurance Company	N	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							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 Core Fixed Income Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields 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	
							MackKay Shields Select Credit Opportunities Fund GP LLC	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 High Yield Crossover Fund LP	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	
			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	

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					0001811009		MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							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	
							MackKay Municipal High Income Opportunities Fund B LP	DE	NIA	MackKay Municipal High Income Opportunities Master Fund LP	Ownership.....	100.000	New York Life Insurance Company	N	
			46-5492608				Cascade CLO Manager LLC	DE	NIA	MackKay 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	MackKay Shields LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							MackKay Shields Europe Investment Management Limited	IRL	NIA	MackKay Shields LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	MackKay Shields LLC	Ownership.....	67.000	New York Life Insurance Company	N	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	33.000	New York Life Insurance Company	N	
							MKS TALF Opportunities Fund GP, LLC	DE	NIA	MackKay Shields LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							MackKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP	CYM	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							MackKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP	CYM	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership.....	100.000	New York Life Insurance Company	N	
			85-0866088				MackKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP	DE	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership.....	100.000	New York Life Insurance Company	N	
			85-0860318				MackKay Shields TALF 2.0 Opportunities Master Fund LP	DE	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership.....	100.000	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	
			85-1664787				New York Life Investments Alternatives LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	N	
			36-4715120				Madison Capital Funding LLC	DE	DS	New York Life Insurance Company	Ownership.....	55.000	New York Life Insurance Company	N	
			36-4715120				Madison Capital Funding LLC	DE	DS	New York Life Insurance and Annuity Corporation	Ownership.....	45.000	New York Life Insurance Company	N	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership.....	100.000	New York Life Insurance Company	N	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership.....	100.000	New York Life Insurance Company	N	
							Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership.....	100.000	New York Life Insurance Company	N	
			26-2806918		0001538584		Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership.....	100.000	New York Life Insurance Company	N	
			80-0920962				Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership.....	100.000	New York Life Insurance Company	N	
			61-1711540		0001577927		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
							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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-2213974				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	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-2734635				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
							MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			37-1749427				Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
							Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988				Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	N	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	Corporation	Ownership	33.330	New York Life Insurance Company	N	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			98-1450997				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	
							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	
							Zenith Products Holdings, Inc	DE	NIA	Madison Capital Funding LLC	Ownership	16.360	New York Life Insurance Company	N	
					0001347648		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	
										New York Life Investments Alternatives LLC					
							GoldPoint Partners LLC	DE	NIA		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 GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners III, LP	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	N	
										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	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 GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV, LP	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	N	

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							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	
							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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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	
							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	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership.....	100.000	New York Life Insurance Company	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 Parners Canada III GenPar, Inc ..	Ownership.....	100.000	New York Life Insurance Company	N	
							GoldPoint Parners 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 Parners 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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Goldpoint Partners Canada GenPar, Inc.CAN	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance CompanyN	
							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	
					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	
					0001482545		NYLCAP Mezzanine Partners III-K, LP .....	.DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP ..	Ownership.....	100.000	New York Life Insurance Company .....	...N	
							NYLCAP Mezzanine Partners III, LP .....	.DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP ..	Ownership.....	100.000	New York Life Insurance Company .....	...N	
					0001539552		NYLCAP Mezzanine Partners III Parallel Fund, 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, 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 (FVICI) 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 LLCDE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance CompanyN	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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 (FVCI) 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	
							Evolveance Asset Management, Ltd.	.CYM	.NIA	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	.N	
							EIF Managers Limited	.MUS	.NIA	Evolveance Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	.N	
							EIF Managers II Limited	.MUS	.NIA	Evolveance Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	.N	
										New York Life Investments Alternatives LLC					
			54-1886751				PA Capital LLC	.DE	.NIA		Ownership	67.000	New York Life Insurance Company	.N	
			84-2631913				BMG PAMP GP, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			84-2611868				BMG PA Private Markets (Delaware) LP	.DE	.NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	.N	
			84-2611868				BMG Private Markets (Cayman) LP	.CYM	.NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	.N	
			84-2641258				PACD MM, LLC	.DE	.NIA	PA Capital 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	.8
							PA Credit Program Carry Parent, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			82-1396530				PA Credit Program Carry, LLC	.DE	.NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	.N	
			45-2572635				PACIF Carry Parent, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			45-2591793				PACIF Carry, LLC	.DE	.NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	.N	
							PACIF GP, LLC	.DE	.NIA	PA Capital 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 II GP, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	.DE	.NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	.N	
			45-2591588				PACIF II Carry Parent, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			45-2591860				PACIF II Carry, LLC	.DE	.NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	.N	
							PACIF III GP, LLC	.DE	.NIA	PA Capital 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	PA Capital 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	PA Capital 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, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			47-4489053				PACIF IV Carry, LLC	.DE	.NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	.N	
							PAMMF GP, LLC	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			83-1689912		0001762448		PA Middle Market Fund, LP	.DE	.NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	.N	
			03-0532213		0001322607		PA Hedged Equity Fund, L.P.	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
							Private Advisors Hedged Equity Fund (QP), L.P.	.DE	.NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			54-2051483		0001459910		Private Advisors Hedged Equity Master Fund	.DE	.NIA	PA Hedged Equity Fund, L.P.	Other	0.000	New York Life Insurance Company	.N	.8
			20-5904617				PASOF GP, LLC	.DE	.NIA	PA Capital 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	PA Capital 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	PA Capital 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	PA Capital 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	PA Capital 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										

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-1799496		0001576987		Private Advisors Small Company Buyout V – ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCOPEF VI Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4523581				PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCOPEF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1223903		0001635254		PASCOPEF VII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1286549		0001711424		PASCOPEF VII Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5442078				PASCOPEF VIII GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF 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	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2042371		0001711426		PASCOPEF IX GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	PA Capital 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	B
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cuyahoga Capital Emerging Buyout Partners LP			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	N	B
			26-3698209	3835351			PA Real Assets Carry Parent, LLC	DE	NIA	PA Capital 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	
			47-4479441				PA Real Assets Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	PA Capital 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	PA Capital 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	PA Capital 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	PA Capital 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	PA Capital 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	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4498336				PASF VI GP, LLC	DE	NIA	PA Capital 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	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5392508				PARAF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF II GP, LLC	DE	NIA	PA Capital 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	
			47-5472308				PASCCIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3120890				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3541209		0001721164		PARAF II GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001223706		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
			20-1079864		0001459910		Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
			98-0626772				Private Advisors Hedged Equity Master Fund, Ltd.	CYM	NIA	Private Advisors Hedged Equity Fund (QP), Ltd.	Other	0.000	New York Life Insurance Company	N	B
			46-5163324		0001605509		UVF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1164867		0001605502		Undiscovered Value Fund, LP	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1164329				Undiscovered Value Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
							Undiscovered Value Master Fund SPC	CYM	NIA	Undiscovered Value Fund, Ltd.	Other	0.000	New York Life Insurance Company	N	B
							Washington Pike GP, LLC	DE	NIA	PA Capital 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	PA Capital 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	
							New York Life Investment Management								
							NYLCAP Holdings (Mauritius)	MUS	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Jacob Ballas Capital India PVT, Ltd.	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	N	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	N	
							JB Cestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	N	
			22-3704242		0001103598		New York Life Investment Management								
							NYLIM Service Company LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management								
							NYL Workforce GP LLC	DE	NIA	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	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Fund II GP, LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-TND, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Hong Kong Limited	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management	CHN	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	N	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	N	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							New York Life Investment Management								
							IndexIQ Holdings Inc.	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			56-2581173		0001364028		New York Life Investment Management								
							IndexIQ, Inc.	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			02-0811751		0001483922		New York Life Investment Management								
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	Holdings LLC	Ownership	74.370	New York Life Insurance Company	N	
			02-0811753		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	N	
					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	

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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 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)	*
							IQ MacKay Shields Municipal Insured ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	21.230	New York Life Insurance Company	N	
							IQ MacKay Shields Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	74.240	New York Life Insurance Company	N	
							IQ Ultra Short Duration ETF	DE	NIA	New York Life Insurance Company	Ownership.....	14.710	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.....	53.070	New York Life Insurance Company	N	
							IQ 500 International ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership.....	99.650	New York Life Insurance Company	N	
							IQ Chaikin US Large Cap ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership.....	8.960	New York Life Insurance Company	N	
							IQ Chaikin US Small Cap ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership.....	70.220	New York Life Insurance Company	N	
							IQ Hedge Event-Driven Tracker ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	57.900	New York Life Insurance Company	N	
							IQ Hedge Long/Short Tracker ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	41.090	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.....	52.730	New York Life Insurance Company	N	
							IQ Short Duration Enhanced Cor Bd US ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	79.990	New York Life Insurance Company	N	
							IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership.....	89.220	New York Life Insurance Company	N	
							IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	9.410	New York Life Insurance Company	N	
							IQ Candriam ESG US Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership.....	87.630	New York Life Insurance Company	N	
							IQ Candriam ESG US Equity ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	9.240	New York Life Insurance Company	N	
							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	New York Life Investment Management 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	COP III Co-Investment (GP) Limited	Ownership.....	100.000	New York Life Insurance Company	N	
							CCP IV Co-Investment LP	GBR	NIA	COP 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	COP III Incentive Partners (GP) Limited	Ownership.....	100.000	New York Life Insurance Company	N	
							CCP IV Incentive Partners LP	GBR	NIA	COP 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	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership.....	100.000	New York Life Insurance Company	N	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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 .....	.IMN	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.....	90.972	New York Life Insurance Company .....	..N	
							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.....	1.320	New York Life Insurance Company .....	..N	
							Candriam Monétaire SICAV .....	.FRA	NIA.....	Candriam France	Ownership.....	0.600	New York Life Insurance Company .....	..N	
							Candriam Monétaire SICAV .....	.FRA	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..N	
							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	
							Cordius .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	16.120	New York Life Insurance Company .....	..N	
							Cordius .....	.LUX	NIA.....	Candriam Belgium	Ownership.....	3.780	New York Life Insurance Company .....	..N	
							Cordius .....	.LUX	NIA.....	Candriam France	Ownership.....	3.780	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.....	35.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Corporate Euro Bond .....	.LUX	NIA.....	Cordius CIG	Ownership.....	41.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Sovereign Euro Bond .....	.LUX	NIA.....	Cordius CIG	Ownership.....	36.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Europe Equity .....	.LUX	NIA.....	Cordius CIG	Ownership.....	19.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable EMU Equity .....	.LUX	NIA.....	Cordius CIG	Ownership.....	1.400	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Japan Equity .....	.LUX	NIA.....	Cordius CIG	Ownership.....	33.000	New York Life Insurance Company .....	..N	
							Candriam Absolute Return .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	3.160	New York Life Insurance Company .....	..N	
							Candriam Absolute Return .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	8.800	New York Life Insurance Company .....	..N	
							Candriam Absolute Return .....	.LUX	NIA.....	Cordius CIG	Ownership.....	6.370	New York Life Insurance Company .....	..N	
							Candriam Absolute Return .....	.LUX	NIA.....	Candriam France	Ownership.....	1.160	New York Life Insurance Company .....	..N	
							Candriam Absolute Return Equity Market NeutralLUX	NIA.....	Candriam Luxembourg	Ownership.....	4.050	New York Life Insurance CompanyN	

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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)					
							Candriam Absolute Return Equity Market Neutral	.LUX	.NIA	New York Life Insurance and Annuity Corporation	Ownership	4.710	New York Life Insurance Company	.N	
							Candriam Absolute Return Equity Market Neutral	.LUX	.NIA	Cordius CIG	Ownership	8.600	New York Life Insurance Company	.N	
							Candriam Absolute Return Equity Market Neutral	.LUX	.NIA	Candriam France	Ownership	1.560	New York Life Insurance Company	.N	
							Candriam Absolute Return Long Short Digital Equity	.LUX	.NIA	Candriam Luxembourg	Ownership	0.220	New York Life Insurance Company	.N	
							Candriam Absolute Return Long Short Digital Equity	.LUX	.NIA	New York Life Insurance and Annuity Corporation	Ownership	20.500	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	0.270	New York Life Insurance Company	.N	
							Candriam Alternative	.LUX	.NIA	New York Life Insurance and Annuity Corporation	Ownership	74.020	New York Life Insurance Company	.N	
							Candriam Alternative	.LUX	.NIA	Cordius CIG	Ownership	18.540	New York Life Insurance Company	.N	
							Candriam Alternative Systemat	.LUX	.NIA	Candriam Luxembourg	Ownership	0.270	New York Life Insurance Company	.N	
							Candriam Alternative Systemat	.LUX	.NIA	Cordius CIG	Ownership	18.540	New York Life Insurance Company	.N	
							Candriam Alternative Systemat	.LUX	.NIA	New York Life Insurance and Annuity Corporation	Ownership	74.020	New York Life Insurance Company	.N	
							Candriam Bonds	.LUX	.NIA	Candriam Luxembourg	Ownership	0.060	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	0.040	New York Life Insurance Company	.N	
							Candriam Bonds Convertible Opportunities	.LUX	.NIA	Candriam Luxembourg	Ownership	37.690	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	0.050	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	0.020	New York Life Insurance Company	.N	
							Candriam Bonds Emerging Markets Total Return	.LUX	.NIA	Candriam Luxembourg	Ownership	0.080	New York Life Insurance Company	.N	
							Candriam Bonds Euro Corporate	.LUX	.NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	.N	
							Candriam Bonds Euro Government	.LUX	.NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	.N	
							Candriam Bonds Euro High Yield	.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	0.020	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	0.160	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	0.030	New York Life Insurance Company	.N	
							Candriam Diversified Futures	.LUX	.NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Diversified Futures	.LUX	.NIA	Candriam France	Ownership	0.670	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 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	68.980	New York Life Insurance Company	.N	
							Candriam GF	.LUX	.NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam GF AUSBIL Global Essential Infrastructure	.LUX	.NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	.N	
							Candriam GF Short Duration US High Yield Bonds	.LUX	.NIA	New York Life Insurance and Annuity Corporation	Ownership	34.220	New York Life Insurance Company	.N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							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	60.680	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	80.670	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	92.140	New York Life Insurance Company	N	
							Candriam Global Alpha	.LUX	NIA	Candriam Luxembourg	Ownership	0.120	New York Life Insurance Company	N	
							Candriam Global Alpha	.LUX	NIA	Cordius CIG	Ownership	1.870	New York Life Insurance Company	N	
							Candriam Index Arbitrage	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam L	.LUX	NIA	Candriam Luxembourg	Ownership	0.060	New York Life Insurance Company	N	
							Candriam L	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.680	New York Life Insurance Company	N	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.620	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	0.180	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	0.060	New York Life Insurance Company	N	
							Candriam L Multi-Asset Income & Growth	.LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam L Multi-Asset Premia	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	24.330	New York Life Insurance Company	N	
							Candriam L Multi-Asset Premia	.LUX	NIA	Cordius CIG	Ownership	8.150	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	0.640	New York Life Insurance Company	N	
							Candriam Money Market	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Money Market Euro AAA	.LUX	NIA	Candriam Luxembourg	Ownership	0.110	New York Life Insurance Company	N	
							Candriam Money Market Euro AAA	.LUX	NIA	Candriam France	Ownership	4.210	New York Life Insurance Company	N	
							Candriam Multi-Strategies	.LUX	NIA	Candriam Belgium	Ownership	16.180	New York Life Insurance Company	N	
							Candriam Multi-Strategies	.LUX	NIA	Candriam France	Ownership	24.810	New York Life Insurance Company	N	
							Candriam Multi-Strategies	.LUX	NIA	Candriam Luxembourg	Ownership	56.980	New York Life Insurance Company	N	
							Candriam Multi-Strategies	.LUX	NIA	Cordius CIG	Ownership	2.000	New York Life Insurance Company	N	
							Candriam Risk Arbitrage	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	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	0.090	New York Life Insurance Company	N	
							Candriam SRI	.LUX	NIA	Candriam France	Ownership	0.030	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 Emerging Markets	.LUX	NIA	Candriam France	Ownership	0.180	New York Life Insurance Company	N	
							Candriam SRI Bond Euro	.LUX	NIA	Candriam Luxembourg	Ownership	0.050	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	0.020	New York Life Insurance Company	N	
							Candriam SRI Defensive Asset Allocation	.LUX	NIA	Candriam Belgium	Ownership	8.760	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	0.020	New York Life Insurance Company	N	
							Candriam SRI Equity Europe	.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	

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							Candriam Sustainable Euro Bonds	LUX	NIA	Cordius CIG	Ownership	0.450	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	0.370	New York Life Insurance Company	N	
							Candriam World Alternative	LUX	NIA	Candriam Luxembourg	Ownership	0.060	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	29.760	New York Life Insurance Company	N	
							Candriam World Alternative	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.200	New York Life Insurance Company	N	
							Candriam World Alternative Alphamax	LUX	NIA	Candriam Luxembourg	Ownership	0.080	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	
										New York Life Investment Management Holdings II International	Ownership	79.030	New York Life Insurance Company	N	
							Ausbil Investment Management Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	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 Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	12
							Ausbil 130/30 Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	41.760	New York Life Insurance Company	N	
							Ausbil IT – Ausbil Dividend Income Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	50.530	New York Life Insurance Company	N	
							Ausbil IT – Ausbil Active Sustainable Equity Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	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	57.770	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	16.160	New York Life Insurance Company	N	
							Ausbil IT – MacKay Shields Unconstrained Bond Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.180	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	
				3663273			Huntsville NYL LLC	DE	NIA	NYLIFE Real Estate 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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							CC Acquisitions, LP	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Cedar Farms TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cedar Farms JV LLC	DE	NIA	REEP-IND Cedar Farms TN LLC	Ownership	90.000	New York Life Insurance Company	N	
			61-1724274				REEP-IND Continental NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-3561738				LRC-Patriot, LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	N	
			35-2496884				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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	N	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND 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	NYLife 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	NYLife 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	NYLife 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	NYLife 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	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NYLife 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 JV LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-HZ SPENCER JV LLC	DE	NIA	REEP-MF SPENCER JV 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	NYLife 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	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Viridian AZ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	

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			30-1018932				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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	92.500	New York Life Insurance Company	N	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	N	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	N	
							REEP-MF ART TOWER OR LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF ART TOWER JV LLC	DE	NIA	REEP-MF ART TOWER OR LLC	Ownership	95.000	New York Life Insurance Company	N	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	

Asterisk	Explanation
1	Contractual Client – Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Control of this entity is pursuant to an investment management contract with New York Life Investment Management Holdings LLC or affiliate, not through ownership of voting interests.
3	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
4	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
5	Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
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 JUNE 30, 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.

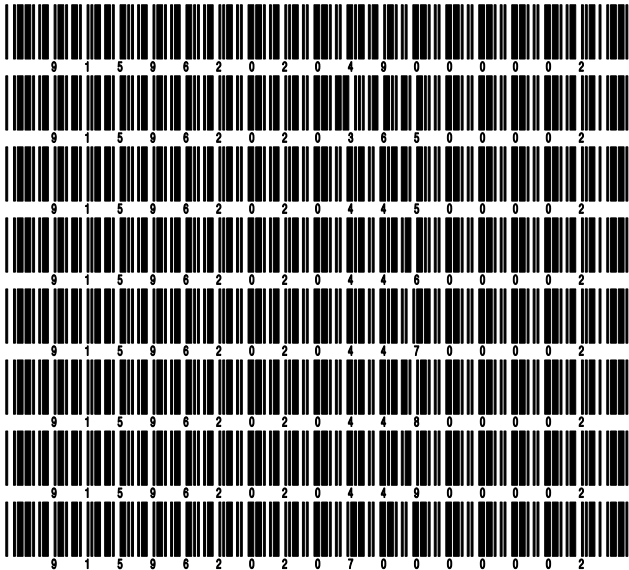
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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.	NO

Explanation:

1.
2.
3.
4.
5.
6.
7.
8.

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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 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	4,291,564	4,291,564		
2597. Summary of remaining write-ins for Line 25 from overflow page	4,291,564	4,291,564		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for interest on claims	5,047,949	4,546,078
2505. Other payable	1,192,442	720,651
2506. Contingent liability	800,000	800,000
2597. Summary of remaining write-ins for Line 25 from overflow page	7,040,391	6,066,729

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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	(76,352)	518,553
5. Deduct amounts received on disposals	508,648	
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	1,141,426	100,882,545
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	99,156,119	
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	99,156,119	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	676,480,502	2,391,331,796
2.2 Additional investment made after acquisition	59,792,094	220,266,295
3. Capitalized deferred interest and other	4,184,709	5,718,245
4. Accrual of discount	2,520,771	6,017,682
5. Unrealized valuation increase (decrease)		(16,842,728)
6. Total gain (loss) on disposals		203,836
7. Deduct amounts received on disposals	417,794,472	2,106,330,169
8. Deduct amortization of premium and mortgage interest points and commitment fees	35,663	13,546,013
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		46,187
10. Deduct current year's other than temporary impairment recognized		14,696,509,099
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,021,657,040	
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,021,657,040	14,696,509,099
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,021,657,040	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	122,311,116	446,178,556
2.2 Additional investment made after acquisition	96,518,027	123,358,148
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(25,554,552)	89,502,619
6. Total gain (loss) on disposals	(11,566)	1,849,047
7. Deduct amounts received on disposals	21,968,112	423,039,147
8. Deduct amortization of premium and depreciation	11,522,959	21,919,906
9. Total foreign exchange change in book/adjusted carrying value	845,932	(3,949,469)
10. Deduct current year's other than temporary impairment recognized	15,277,738	19,088,663
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,661,844,779	1,516,504,631
12. Deduct total nonadmitted amounts	1,898,734	2,405,122
13. Statement value at end of current period (Line 11 minus Line 12)	1,659,946,045	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	5,545,303,789	16,150,655,430
3. Accrual of discount	69,894,623	126,170,689
4. Unrealized valuation increase (decrease)	(122,293,213)	246,984,945
5. Total gain (loss) on disposals	103,673,985	20,285,395
6. Deduct consideration for bonds and stocks disposed of	6,804,668,228	12,510,310,231
7. Deduct amortization of premium	52,690,912	86,784,326
8. Total foreign exchange change in book/adjusted carrying value	(140,992,023)	104,048,015
9. Deduct current year's other than temporary impairment recognized	119,510,119	57,825,106
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	18,521,089	47,899,474
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	88,785,280,645	90,288,041,654
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	88,785,280,645	90,288,041,654

STATEMENT AS OF JUNE 30, 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)	58,550,907,514	22,441,961,655	22,016,908,232	(623,838,416)	58,550,907,514	58,352,122,522		58,436,931,415
2. NAIC 2 (a)	27,480,319,806	936,560,815	1,415,964,797	257,172,006	27,480,319,806	27,258,087,829		27,120,907,250
3. NAIC 3 (a)	2,607,103,157	63,659,750	119,590,879	135,764,316	2,607,103,157	2,686,936,344		2,403,000,520
4. NAIC 4 (a)	1,991,486,745	50,438,441	102,485,134	102,202,157	1,991,486,745	2,041,642,209		1,860,349,797
5. NAIC 5 (a)	268,142,885	20,712,707	24,493,657	82,575,709	268,142,885	346,937,644		246,903,638
6. NAIC 6 (a)	52,348,184	3,968,881	5,057,784	51,056,313	52,348,184	102,315,595		59,491,019
7. Total Bonds	90,950,308,291	23,517,302,249	23,684,500,483	4,932,085	90,950,308,291	90,788,042,143		90,127,583,639
PREFERRED STOCK								
8. NAIC 1	84,276	103,908	23,078	2,759	84,276	167,865		95,112
9. NAIC 2	151,273	49,111	74,373	3,223	151,273	129,234		573,420
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	12,275,335	53,609	4,627,149	10,273	12,275,335	7,712,068		12,295,190
14. Total Preferred Stock	12,510,883	206,628	4,724,600	16,255	12,510,883	8,009,166		12,963,721
15. Total Bonds and Preferred Stock	90,962,819,174	23,517,508,877	23,689,225,083	4,948,340	90,962,819,174	90,796,051,309		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 \$3,094,733,983 ; NAIC 2 \$124,007,506 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$1,581,400 ; NAIC 6 \$691,341

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	80,924,053	xxx	81,029,231	336,196	1,857

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	87,694,125	255,210,929
3. Accrual of discount	249,628	720,981
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	261,953	(108,551)
6. Deduct consideration received on disposals	51,335,351	219,911,777
7. Deduct amortization of premium	165,476	65,505
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	5,049	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,924,053	44,224,223
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	80,924,053	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	16,514,390
3.	Unrealized Valuation increase/(decrease)	586,403,179
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(16,360,514)
6.	Considerations received/(paid) on terminations	(16,360,514)
7.	Amortization	(11,914,371)
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)	920,935,655
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	920,935,655

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)	42,399
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	(220,319)
3.14	Section 1, Column 18, prior year	(239,601)19,28219,282
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	(220,319)
3.24	Section 1, Column 19, prior year	(239,601)
3.25	SSAP No. 108 adjustments	19,28219,282
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	337,941
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	337,941
	4.23 SSAP No. 108 adjustments	337,941
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)	(38,047)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(38,047)

STATEMENT AS OF JUNE 30, 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
48125/IA*9	Long Bond Replication	1.G	150,000,000	152,843,483	197,229,057	03/04/2020	03/04/2022	Bond Forward		8,182,349	590188-JB-5	MERRILL LYNCH & CO	1FE	2,881,551	3,889,671
											604059-AE-5	3M COMPANY	1FE	309,305	388,142
											604059-AE-5	3M COMPANY	1FE	1,253,159	1,555,207
											604059-AE-5	3M COMPANY	1FE	310,407	388,142
											604059-AE-5	3M COMPANY	1FE	3,963,191	4,933,625
											71713U-AT-9	PHARMACIA CORP	1FE	1,891,184	2,388,754
											71713U-AW-2	PHARMACIA CORP	1FE	2,220,626	2,833,504
											71713U-AW-2	PHARMACIA CORP	1FE	1,941,967	2,429,307
											71713U-AW-2	PHARMACIA CORP	1FE	3,670,754	4,858,614
											71713U-AW-2	PHARMACIA CORP	1FE	3,193,125	4,048,845
											743315-AJ-2	PROGRESSIVE CORP	1FE	309,960	411,832
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,486,667	1,979,316
											743315-AJ-2	PROGRESSIVE CORP	1FE	618,117	825,065
											743315-AJ-2	PROGRESSIVE CORP	1FE	523,064	700,395
											748148-QR-7	QUEBEC PROVINCE	1FE	2,969,606	4,532,355
											748148-QR-7	QUEBEC PROVINCE	1FE	5,288,774	8,158,239
											748148-QR-7	QUEBEC PROVINCE	1FE	587,642	906,471
											775371-AU-1	ROHM & HAAS CO	3FE	2,917,701	4,158,958
											775371-AU-1	ROHM & HAAS CO	3FE	5,507,603	7,888,605
											775371-AU-1	ROHM & HAAS CO	3FE	5,486,568	7,672,537
											843163-AX-4	SOUTHERN IND G&E	1FE	2,788,218	3,620,536
											871829-AD-9	SYSCO CORPORATION	2FE	2,554,993	3,003,335
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	566,139	789,963
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	2,829,696	3,948,424
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	2,829,696	3,948,424
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	1,697,419	2,368,498
											89352L-AG-5	TRANS-CANADA PL	2FE	7,653,060	10,539,248
											913017-BA-6	UNITED TECHNOLOGIES CORP	2FE	1,340,209	1,684,658
											91311Q-AC-9	UNITED UTILITIES	2FE	2,827,859	3,654,392
											931142-BF-9	WAL-MART STORES INC	1FE	2,626,471	4,055,813
											94106L-AG-4	WASTE MANAGEMENT INC	2FE	4,702,382	6,322,514
											961214-DK-6	WESTPAC BANKING CORP	1FE	149,910	170,024
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	200,000	228,288
											87971M-BF-9	TELUS CORPORATION	2FE	399,698	443,824
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	150,474	171,216
											91324P-CY-6	UNITEDHEALTH GROUP INC	1FE	249,098	284,953
											91159H-HR-4	US BANCORP	1FE	349,850	390,894
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2FE	199,475	223,770
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	200,000	221,976
											902494-BC-6	TYSON FOODS INC	2FE	199,767	221,254
											816851-BA-6	SEMPRA ENERGY	2FE	249,444	273,960
											906548-CN-2	UNION ELECTRIC CO	1FE	349,171	384,633
											90265E-AW-2	UDR INC	2FE	249,570	273,638
											871829-BF-3	SYSCO CORPORATION	2FE	398,443	423,240
											759730-AA-5	RENAISSANCE FINANCE INC	1FE	397,859	422,156
											759730-AA-5	RENAISSANCE FINANCE INC	1FE	249,274	263,848
											759730-AA-5	RENAISSANCE FINANCE INC	1FE	497,076	527,695
											902494-BC-6	TYSON FOODS INC	2FE	201,495	221,254
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1FE	400,000	441,844
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	402,886	443,952
											61744Y-AK-4	MORGAN STANLEY	2FE	550,000	618,464
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	497,045	545,065
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,789	54,507
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	348,524	381,546
											655044-AP-0	NOBLE ENERGY INC	2FE	199,520	193,230
											742718-EV-7	PROCTER & GAMBLE COMPANY	1FE	99,847	112,578
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	49,728	55,762
											96145D-AD-7	WESTROCK CO	2FE	99,968	107,567
											98978V-AL-7	ZOETIS INC	2FE	149,376	165,512
											92826C-AH-5	VISA INC	1FE	99,443	110,258
											74460D-AC-3	PUBLIC STORAGE	1FE	100,000	111,534
											96145D-AD-7	WESTROCK CO	2FE	249,888	268,918

STATEMENT AS OF JUNE 30, 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	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											885791-AY-7	3M CO	1FE	1,244,215	1,392,125
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	498,899	550,165
											713448-DY-1	PEPSICO INC	1FE	748,401	842,880
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1FE	749,807	841,253
											756109-AU-8	REALTY INCOME CORPORATION	1FE	549,067	604,940
											90265E-AN-0	UDR INC	2FE	548,319	601,623
											832696-AR-9	JM SMUCKER CO/THE	2FE	399,897	441,484
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	548,669	605,875
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE		
												SUMITOMO MITSUI FINANCIAL GROUP IN		250,862	275,398
											86562M-AY-6		1FE	750,000	836,663
											816851-BG-3	SEMPRA ENERGY	2FE	1,044,233	1,148,721
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	799,050	892,440
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	597,206	654,078
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1FE	1,345,697	1,511,379
											961214-DI-0	WESTPAC BANKING CORP	1FE	1,545,694	1,767,682
											61744Y-AP-3	MORGAN STANLEY	1FE	875,000	996,188
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6		1FE	1,795,873	2,018,790
											90265E-AN-0	UDR INC	2FE	390,426	437,544
											61744Y-AP-3	MORGAN STANLEY	1FE	591,531	683,100
											92277G-AM-9	VENTAS REALTY LP	2FE	1,490,807	1,589,505
											693506-BP-1	PPG INDUSTRIES INC	1FE	2,447,246	2,830,681
											718546-AR-5	PHILLIPS 66	2FE	1,199,054	1,357,608
											855244-AP-4	STARBUCKS CORPORATION	2FE	998,065	1,125,460
											863667-AQ-4	STRYKER CORPORATION	2FE	1,499,547	1,718,685
											75884R-AX-1	REGENCY CENTERS LP	2FE	349,543	381,875
											718546-AR-5	PHILLIPS 66	2FE	249,258	282,835
											718546-AR-5	PHILLIPS 66	2FE	99,690	113,134
											96145D-AH-8	WESTROCK CO	2FE	699,043	783,937
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9		2FE	447,994	503,798
											845011-AA-3	SOUTHWEST GAS CORP	1FE	848,779	946,756
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	1,234,827	1,442,888
											74432Q-CC-7	PRUDENTIAL FINANCIAL INC	1FE	850,000	981,980
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	192,291	226,418
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	288,565	335,427
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	192,403	223,618
											98978V-AL-7	ZOETIS INC	2FE	379,386	441,364
											95040Q-AD-6	WELLTOWER INC	2FE	399,869	447,036
											95040Q-AD-6	WELLTOWER INC	2FE	200,222	223,518
											95040Q-AD-6	WELLTOWER INC	2FE	200,314	223,518
											79466L-AF-1	SALESFORCE.COM INC	1FE	849,828	992,256
											95040Q-AD-6	WELLTOWER INC	2FE	200,481	223,518
											91159H-HS-2	US BANCORP	1FE	1,347,023	1,607,229
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	380,391	448,564
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	95,036	112,141
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BU-9		1FE	398,762	462,256
											609207-AM-7	MONDELEZ INTERNATIONAL INC	2FE	297,597	356,295
											760759-AT-7	REPUBLIC SERVICES INC	2FE	346,023	408,727
											89352H-AW-9	TRANSCANADA PIPELINES LTD	2FE	149,523	171,723
											67103H-AG-2	O'REILLY AUTOMOTIVE INC	2FE	149,671	174,887
											91913Y-AV-2	VALERO ENERGY CORPORATION	2FE	299,782	339,576
											92857W-BK-5	VODAFONE GROUP PLC	2FE	98,933	118,931
											713448-EG-9	PEPSICO INC	1FE	8,808,292	12,738,038
											96332Q-AW-6	WHIRLPOOL CORPORATION	2FE	148,413	176,987
											962166-BX-1	WEYERHAEUSER COMPANY	2FE	99,518	113,092
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	99,707	113,435
											92345Y-AF-3	VERISK ANALYTICS INC	2FE	49,762	58,420
											717081-ET-6	PFIZER INC	1FE	49,902	58,425
											906548-CP-5	UNION ELECTRIC CO	1FE	49,963	57,838

STATEMENT AS OF JUNE 30, 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
											74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	2FE	149,599	174,746
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	50,224	56,718
											74949L-AC-6	RELX CAPITAL INC	2FE	247,423	290,338
											911312-BR-6	UNITED PARCEL SERVICE INC	1FE	49,949	57,822
											87612E-BH-8	TARGET CORPORATION	1FE	99,999	115,462
											67077M-AT-5	NUTRIEN LTD	2FE	49,858	58,023
											91913Y-AW-0	VALERO ENERGY CORPORATION	2FE	99,314	111,237
											75968N-AD-3	RENAISSANCE HOLDINGS LTD	1FE	98,753	109,652
											74460D-AD-1	PUBLIC STORAGE	1FE	50,000	57,753
											92343V-EU-4	VERIZON COMMUNICATIONS INC	2FE	102,950	119,258
											855244-AT-6	STARBUCKS CORPORATION	2FE	99,792	113,875
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BY-1	REINSURANCE GROUP OF AMERICA INCOR	1FE	99,648	112,714
												REINSURANCE GROUP OF AMERICA INCOR			
											759351-AN-9		2FE	99,777	108,967
											67103H-AH-0	O'REILLY AUTOMOTIVE INC	2FE	149,989	172,506
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	48,926	54,507
											67021C-AN-7	INSTAR ELECTRIC CO	1FE	99,801	113,459
											92940P-AE-4	WRKCO INC	2FE	99,980	110,915
											92940P-AE-4	WRKCO INC	2FE	50,037	55,458
											92940P-AE-4	WRKCO INC	2FE	50,071	55,458
											808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	1FE	149,534	168,840
											87612E-BH-8	TARGET CORPORATION	1FE	51,401	57,731
											678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1FE	99,731	109,588
											66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	1FE	250,000	274,140
											70213B-AB-7	PARTNERRE FINANCE B LLC	1FE	698,621	767,263
											976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	1FE	99,734	110,982
											84861T-AD-0	SPIRIT REALTY LP	2FE	299,797	295,656
											84861T-AD-0	SPIRIT REALTY LP	2FE	151,012	147,828
											84861T-AD-0	SPIRIT REALTY LP	2FE	150,834	147,828
											84861T-AD-0	SPIRIT REALTY LP	2FE	100,556	98,552
											90265E-AQ-3	UDR INC	2FE	149,541	163,481
											892331-AG-4	TOYOTA MOTOR CORPORATION	1FE	250,000	274,698
											91159H-HW-3	US BANCORP	1FE	249,979	271,770
											713448-EL-8	PEPSICO INC	1FE	149,591	165,834
											674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3FE	298,651	219,480
											693506-BR-7	PPG INDUSTRIES INC	1FE	249,382	266,725
											95040Q-AJ-3	WELLTOWER INC	2FE	99,827	103,724
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	154,041	165,239
											824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	2FE	99,694	107,504
											87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION	1FE	199,795	219,706
											911312-BU-9	UNITED PARCEL SERVICE INC	1FE	99,718	108,900
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3FE	1,387,176	945,345
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3FE	8,323,053	5,672,070
												ONCOR ELECTRIC DELIVERY COMPANY LL			
											68233J-BH-6		1FE	103,583	117,313
												WISCONSIN ALUMNI RESEARCH FOUNDATI			
											97658W-AA-8		1FE	1,000,000	1,086,180
											882508-BG-8	TEXAS INSTRUMENTS INC	1FE	884,561	958,005
											60646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1	1,500,000	1,575,372
											154051-EF-9	CENTRAL MAINE POWER COMPANY	1	600,000	625,288
											091948-AF-4	TRANSPOWER NEW ZEALAND LIMITED	1	2,005,474	2,137,359
48125WAA7	Long Bond Replication	1.G	250,000,000	250,296,455	279,646,144	03/10/2020	09/16/2021	Bond Forward		(20,560,229)	00139P-AA-6	AIG SUNAMER GLOB	1FE	4,117,805	6,152,217
											141781-AU-8	CARGILL INC	1FE	587,948	832,493
											00139P-AA-6	AIG SUNAMER GLOB	1FE	189,710	395,425
											141781-AD-6	CARGILL INC	1FE	5,845,796	8,754,189
											195869-AG-7	COLONIAL PIPELINE CO	1FE	2,356,000	3,387,315
											455434-BH-2	INDIANAPOLIS PWR & LIGHT	1FE	1,172,504	1,603,670
											694476-AA-0	PACIFIC LIFE CORP	1FE	1,500,991	2,056,060
											82929R-AC-0	SINGTEL	1FE	1,280,631	1,707,359
											82929R-AC-0	SINGTEL	1FE	743,987	987,186
											82929R-AC-0	SINGTEL	1FE	676,702	898,690
											30251B-AD-0	FMR LLC	1FE	352,893	457,331

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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
											30251B-AD-0	FMR LLC	1FE	1,049,088	1,371,993
											65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	1FE	1,800,000	2,147,112
											12626P-AN-3	CRH AMERICA INC	2FE	1,656,299	1,952,397
											84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	2FE	1,495,971	1,657,170
											423012-AG-8	HEINEKEN NV	2FE	4,268,400	5,360,896
											78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2FE	3,200,000	3,540,608
											571676-AC-9	MARS INC	1FE	448,452	534,839
											09659H-ZK-9	BNP PARIBAS SA	1FE	2,150,000	2,264,574
											03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1	302,087	451,146
											03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1	1,210,404	1,807,652
											03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1	117,000	167,699
											03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1	88,000	126,133
											048303-DH-5	ATLANTIC CITY ELECTRIC COMPANY	1	294,000	399,941
											130789-RH-9	CALIFORNIA WATER SERVICES COMPANY	1	1,767,000	2,730,304
											36720F-AD-1	GAS TRANSMISSION NORTHWEST CORP	1	883,000	1,188,652
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	291,773	416,002
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	584,539	833,418
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	294,000	416,002
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	589,000	833,418
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	291,737	431,251
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	291,737	431,251
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	294,000	431,251
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	883,000	1,295,219
											C4862F-AC-6	ISLAND TIMBERLANDS FINANCE CORP	2PL	883,000	1,197,488
											G1744F-AA-6	CADOGAN ESTATES LIMITED	2	2,945,000	4,155,983
											G1744F-AN-8	CADOGAN ESTATES LIMITED	2	2,000,000	2,666,667
											R2284F-AC-4	STATNETT SF	1	25,000,000	29,144,103
											R2284F-AG-5	STATNETT SF	1	5,300,000	6,093,162
											12541W-AH-7	CH ROBINSON WORLDWIDE INC	2	5,000,000	6,258,651
											46361*-AR-7	THE IRVINE COMPANY LLC	1PL	6,000,000	7,015,138
											16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1	2,200,000	2,586,630
											736508-NH-5	PORTLAND GENERAL ELECTRIC COMP	1	10,100,000	11,845,021
											42251F-AX-2	HEB GROCERY COMPANY LP	1	6,000,000	7,159,960
											28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2	7,900,000	9,041,003
												PUBLIC SERVICE COMPANY OF NORTH CA			
											744516-FH-7		2	9,300,000	10,262,945
												AQUARION WATER COMPANY OF CONNECTI			
											03840F-AH-7		1	7,700,000	8,423,228
											57169*-AZ-0	MARS INC	1	6,000,000	6,685,547
											684065-AH-2	ORANGE AND ROCKLAND UTILITIES INC	1	6,200,000	6,564,870
											39122B-AA-7	GREAT RIVER HYDRO LLC	2PL	10,500,000	12,764,816
											41242*-BH-4	HARDWOOD FUNDING LLC	1FE	900,000	1,065,460
											11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2PL	9,750,000	11,357,923
											84857H-AA-4	SPIRE MISSOURI INC	1	3,000,000	3,530,426
											Q3973F-AB-1	GPT FUNDS MANAGEMENT LTD	1	1,000,000	1,124,767
											74837H-CB-3	QUESTAR GAS COMPANY	1	900,000	1,008,303
											03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1	3,000,000	3,642,607
											Q3080F-AA-3	DIWPF FINANCE PTY LTD	1	500,000	580,641
											Q3080F-AB-1	DIWPF FINANCE PTY LTD	1	500,000	588,127
											42241H-AK-5	HEARST COMMUNICATIONS INC	1	1,000,000	1,202,974
											42241H-AL-3	HEARST COMMUNICATIONS INC	1	1,000,000	1,259,429
											980745-GH-6	WOODWARD INC	2	200,000	229,345
											90363H-AD-2	USTA NATIONAL TENNIS CENTER INC	1FE	3,600,000	4,390,083
											41242*-BJ-0	HARDWOOD FUNDING LLC	1FE	900,000	1,075,404
											G7334H-AC-7	RRPF ENGINE LEASING LIMITED	2FE	1,000,000	1,135,244
											03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1	1,000,000	1,214,202
											90363H-AD-2	USTA NATIONAL TENNIS CENTER INC	1FE	3,600,000	4,390,083
												FOOTBALL CLUB TERM NOTES 2032-A TR			
											34502B-AC-4		1FE	700,000	851,788
											74170*-AV-1	PRIME PROPERTY FUND LLC	1	1,400,000	1,757,850
											76169H-AQ-6	REYES HOLDINGS LLC	2PL	5,500,000	6,657,515
											23386F-AU-6	DAIRY FARMERS OF AMERICA INC	2FE	7,600,000	9,366,766

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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				
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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		
											18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI	1	3,000,000	3,589,148
											Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD	1	1,700,000	2,101,150
											G2616#-AU-5	DCC TREASURY 2014 LTD	2	3,500,000	4,226,390
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BF-8		1	4,600,000	5,464,219
											44929#-AR-5	LORE REIT HOLDINGS	2	200,000	221,400
												PUBLIC SERVICE COMPANY OF OKLAHOMA			
											744533-D#-4		1	1,400,000	1,701,921
											393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION	1	500,000	601,547
											891092-B#-6	THE TORO CORPORATION	2	500,000	552,091
											Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	2FE	700,000	785,435
											Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1	500,000	566,953
											07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1	700,000	830,367
											27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2	9,000,000	9,636,328
												AEW CORE PROPERTY TRUST HOLDING LP			
											00122#-AC-3		2	11,300,000	12,736,081
											34489#-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1FE	1,700,000	1,938,819
											34489#-AD-9	FOOTBALL CLUB TERM NOTES TRUST X	1FE	3,800,000	4,468,639
											285295-C#-8	ELECTROCOMPONENTS PLC	2	2,750,000	3,033,341
												PEOPLES GAS LIGHT AND COKE COMPANY			
											711123-E#-2		1	1,294,000	1,437,533
											90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1FE	700,000	732,158
											78448T-AB-8	SNBC AVIATION CAPITAL FINANCE DAC	1FE	2,798,515	2,813,188
											50066A-AM-5	KOREA GAS CORPORATION	1FE	3,995,585	4,149,360
												CANADIAN IMPERIAL BANK OF COMMERCE			
											136069-UT-6		1FE	3,998,562	4,149,920
											36160B-AA-3	ENGIE SA	1FE	747,712	776,640
											36160B-AA-3	ENGIE SA	1FE	1,495,423	1,553,280
											693483-AD-1	POSCO	2FE	3,986,705	4,275,760
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	1,203,704	1,280,589
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	1,296,296	1,379,096
											278058-F*-8	EATON CORP	2	4,000,000	4,299,996
											W0805#-AM-0	ASSA ABLOY FINANCIAL SERVICES AB	1	2,700,000	2,850,614
											F8568#-AB-5	SONEPAR SA	2	12,000,000	13,213,061
											311900-AB-3	FASTENAL COMPANY	1	11,100,000	11,511,163
											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

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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
												GENERAL MOTORS FINANCIAL COMPANY INC	2FE	.90,000	.81,387
											37045X-AL-0	TOTAL CAPITAL INTERNATIONAL SA	1FE	2,591,609	2,726,308
											89153V-AL-3	SIMON PROPERTY GROUP LP	1FE	2,294,087	2,299,724
											828807-CR-6	NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2FE	786,826	.818,976
											65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2FE	506,593	.527,216
											65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	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
											431282-AM-4	HIGHWOODS REALTY LIMITED PARTNERSH	2FE	6,529,147	6,522,556
											64110D-AD-6	NETAPP INC	2FE	1,047,487	1,056,584
											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	MOKESSON 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
											845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN	1FE	3,295,066	3,468,630
											024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2FE	1,219,647	1,260,500
											024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	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
											744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP	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 LLC	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

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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	Value	Value
											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-CN-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
											654730-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

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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	Value	Value
											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
											149123-CC-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-DW-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
											278642-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
											020002-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-AH-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

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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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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	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
											377372-AH-0	GLAXOSMITHKLINE CAPITAL INC	1FE	247,479	258,500
											615369-AK-1	MOODYS CORPORATION	2FE	245,173	251,348
											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
											683506-BN-6	PPG INDUSTRIES INC	1FE	649,089	666,705
											576360-AB-0	MASTERCARD INC	1FE	50,174	52,726
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AT-1		1FE	250,000	256,450
											855244-AN-9	STARBUCKS CORPORATION	2FE	249,956	254,568
											49327M-2U-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
												CATERPILLAR FINANCIAL SERVICES COR			
											149130-2E-8		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
											17401Q-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	499,853	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

STATEMENT AS OF JUNE 30, 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		
											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
											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	BIOMER 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-AW-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 EMISIONES 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			
											86562W-BB-5		1FE	450,000	468,513
											89114Q-C4-8	THE TORONTO-DOMINION BANK	1FE	1,748,383	1,802,500
												606822-BA-1			
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BA-1		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

STATEMENT AS OF JUNE 30, 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	15	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											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
											12572Q-AE-5	OME 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
											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
											95040Q-AE-4	WELLTOWER INC	2FE	299,934	297,135
											776743-AE-6	ROPER TECHNOLOGIES INC	2FE	449,504	460,980
											046353-AR-9	ASTRAZENCA 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			
											74456Q-BW-5		1FE	249,688	257,450
												CANADIAN IMPERIAL BANK OF COMMERCE			
											13607R-AD-2		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-OM-6	WALT DISNEY COMPANY	1FE	499,021	512,885
											21688A-AL-6	COOPERATIVE 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
											748148-PD-9	QUEBEC PROVINCE	1FE	1,577,145	1,840,065
											110122-AA-6	BRISTOL MYERS SQUIBB	1FE	1,033,684	1,183,340
											98934K-AB-6	ZENECA WILMINGTON	2FE	364,640	406,753
											91412N-AA-8	UNIVERSITY OF CHICAGO	1FE	1,219,835	1,302,094
											91412N-AB-6	UNIVERSITY OF CHICAGO	1FE	1,499,714	1,649,235
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	2,693,437	2,846,286
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	697,683	737,926
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	896,926	948,762
											443510-AF-9	HUBBELL INC	2FE	3,992,279	4,172,680
											133131-AS-1	CAMDEN PROPERTY TRUST	1FE	1,993,296	2,187,720
											760759-AM-2	REPUBLIC SERVICES INC	2FE	6,745,272	7,480,958
											44107T-AT-3	HOST HOTELS & RESORTS LP	2FE	2,500,000	2,607,600
											44107T-AT-3	HOST HOTELS & RESORTS LP	2FE	1,004,931	1,043,040
											92936M-AC-1	WPP FINANCE 2010	2FE	349,271	363,853
											26875P-AK-7	EOG RESOURCES INC	1FE	798,599	838,160
											74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC	1FE	249,781	263,358
											94973V-BA-4	WELLPOINT INC	2FE	599,471	638,904
											898813-AL-4	TUCSON ELECTRIC POWER CO	1FE	649,385	696,202
											89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA	1FE	899,487	947,466
94978*AR2	Long Bond Replication	1.F	250,000,000	250,019,213	305,772,113	02/12/2020	08/11/2022	Bond Forward		36,316,147					

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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
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1FE	749,595	808,778
											581557-AZ-8	MOKESSON CORP	2FE	449,865	468,743
											822582-AV-4	SHELL INTERNATIONAL FINANCE BV	1FE	897,555	937,476
											283677-AY-8	EL PASO ELECTRIC CO	2FE	1,499,138	1,531,215
											133131-AT-9	CAMDEN PROPERTY TRUST	1FE	2,094,151	2,179,443
											29364N-AR-9	ENTERGY MISSISSIPPI INC	1FE	499,380	526,175
											64110D-AD-6	NETAPP INC	2FE	1,047,709	1,093,229
												HIGHWOODS REALTY LIMITED PARTNERSH			
											431282-AM-4		2FE	6,530,924	6,794,839
											651587-AF-4	NEWMARKET CORP	2FE	1,799,224	1,913,652
											49427R-AJ-1	KILROY REALTY LP	2FE	1,749,860	1,807,435
											89233P-7F-7	TOYOTA MOTOR CREDIT CORP	1FE	998,263	1,047,130
												GENERAL MOTORS FINANCIAL COMPANY			
											37045X-AL-0	INC	2FE	90,000	93,979
												GENERAL MOTORS FINANCIAL COMPANY			
											37045X-AL-0	INC	2FE	119,096	125,305
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AA-6		2FE	1,221,998	1,283,538
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AA-6		2FE	830,958	872,806
											89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	1FE	2,592,117	2,873,650
											68235P-AE-8	ONE GAS INC	1FE	2,300,000	2,516,522
											828807-CR-6	SIMON PROPERTY GROUP LP	1FE	2,294,447	2,473,397
											06051G-FB-0	BANK OF AMERICA CORP	1FE	1,549,581	1,721,554
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5		2FE	787,789	854,816
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5		2FE	507,208	550,288
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5		2FE	393,926	427,408
											46625H-JT-8	JPMORGAN CHASE & CO	1FE	2,743,935	3,048,980
											91159H-HG-8	US BANCORP	1FE	2,149,110	2,372,310
											06406H-CS-6	BANK OF NEW YORK MELLON CORP/THE	1FE	1,847,322	2,041,938
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1FE	1,254,503	1,347,963
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2FE	1,501,635	1,608,750
											927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	1FE	2,098,455	2,277,513
											05565Q-CP-1	BP CAPITAL MARKETS PLC	1FE	4,500,000	4,944,240
											452308-AT-6	ILLINOIS TOOL WORKS INC	1FE	4,393,770	4,819,672
											66989H-AG-3	NOVARTIS CAPITAL CORP	1FE	8,823,941	9,731,460
											585055-BC-9	MEDTRONIC INC	1FE	5,795,656	6,394,848
											17275R-AN-2	CISCO SYSTEMS INC	1FE	2,949,343	3,286,123
											713448-CN-8	PEPSICO INC	1FE	2,897,974	3,189,623
											38141G-VM-3	GOLDMAN SACHS GROUP INC	2FE	2,896,431	3,206,240
											375558-AH-3	GILEAD SCIENCES INC	1FE	4,197,561	4,646,250
											29364D-AS-9	ENTERGY ARKANSAS INC	1FE	3,099,083	3,416,293
											737679-DG-2	POTOMAC ELECTRIC POWER COMPANY	1FE	3,098,337	3,379,558
											72925P-AD-7	PLUM CREEK TIMBERLANDS LP	2FE	489,682	526,340
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	498,161	534,180
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	1,643,931	1,762,794
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	2,743,852	2,971,809
											257375-AE-5	DOMINION GAS HOLDINGS LLC	2FE	647,706	698,399
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	1,167,245	1,265,771
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	1,546,938	1,623,672
											931142-DP-5	WAL-MART STORES INC	1FE	2,495,947	2,747,550
											61746B-DQ-6	MORGAN STANLEY	2FE	1,369,987	1,520,448
											948741-AJ-2	WEINGARTEN REALTY INVESTORS	2FE	1,630,548	1,693,643
											037833-AS-9	APPLE INC	1FE	2,149,235	2,372,289
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1FE	254,099	276,053
											053332-AP-7	AUTOZONE INC	2FE	984,790	1,064,200
											149123-CC-3	CATERPILLAR INC	1FE	2,199,870	2,416,040
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	99,761	104,753
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	299,284	314,259
											06739F-HV-6	BARCLAYS BANK PLC	1FE	2,274,689	2,508,188

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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	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		Description	Description	Value	Value
											219350-AZ-8	CORNING INC	2FE	795,106	833,034
											03073E-AL-9	AMERISOURCEBERGEN CORPORATION	2FE	1,548,176	1,676,775
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	745,334	783,975
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	248,176	261,325
											17275R-AN-2	CISCO SYSTEMS INC	1FE	709,287	779,758
											68389X-AS-4	ORACLE CORP	1FE	710,058	762,629
												SOUTHWESTERN PUBLIC SERVICE COMPAN			
											845743-BP-7		1FE	3,295,339	3,566,079
												CATERPILLAR FINANCIAL SERVICES COR			
											14912L-6C-0		1FE	948,858	1,045,067
												PUBLIC SERVICE COMPANY OF NEW HAMP			
											744482-BL-3		1FE	606,247	651,174
											406216-BD-2	HALLIBURTON CO	2FE	809,657	837,880
											806854-AH-8	SCHLUMBERGER INVESTMENT SA	1FE	866,209	912,526
											822582-AX-0	SHELL INTERNATIONAL FINANCE BV	1FE	861,914	917,065
											637071-AJ-0	NATIONAL OILWELL VARCO INC	2FE	123,569	125,799
											559222-AQ-7	MAGNA INTERNATIONAL INC	1FE	151,996	163,251
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1FE	296,994	305,196
											00287Y-AP-4	ABBVIE INC	2FE	199,866	210,154
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	99,558	104,530
											68352P-AE-3	PPL CAPITAL FUNDING LLC	2FE	503,172	529,090
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1FE	51,383	55,211
											571748-AV-4	MARSH & MCLENNAN COMPANIES INC	1FE	50,283	54,794
											92936M-AC-1	WPP FINANCE 2010	2FE	50,221	51,979
											74340X-AW-1	PROLOGIS LP	1FE	50,497	55,422
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	49,991	53,418
											053611-AG-4	AVERY DENNISON CORP	2FE	49,267	52,194
											49427R-AJ-1	KILROY REALTY LP	2FE	49,926	51,641
											665789-AY-9	NORTHERN STATES POWER CO	1FE	99,604	107,860
											00287Y-AL-3	ABBVIE INC	2FE	49,388	52,454
											00287Y-AP-4	ABBVIE INC	2FE	49,722	52,539
											035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	2FE	471,335	499,928
											654730-BA-0	NISOURCE FINANCE CORP	2FE	404,428	424,628
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	356,446	385,235
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	164,438	174,059
											20030N-BR-1	COMCAST CORPORATION	1FE	1,648,987	1,752,449
											664397-AK-2	NORTHEAST UTILITIES	2FE	347,567	366,401
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2FE	302,561	324,126
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2FE	358,079	384,062
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5		2FE	303,606	320,556
											341081-FJ-1	FLORIDA POWER & LIGHT CO	1FE	232,231	242,924
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AK-2		2FE	150,187	160,593
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AK-2		2FE	200,476	214,124
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	209,178	219,628
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	102,967	110,067
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	365,577	384,349
											760759-AM-2	REPUBLIC SERVICES INC	2FE	157,652	166,244
											427866-AT-5	HERSHEY COMPANY THE	1FE	303,071	317,295
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	352,986	368,946
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	201,666	210,826
											760759-AM-2	REPUBLIC SERVICES INC	2FE	289,178	304,780
											020002-AZ-4	ALLSTATE CORP	1FE	101,660	107,247
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	139,888	147,971
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	102,299	108,008
												INGERSOLL RAND GLOBAL HOLDING CO L			
											45687A-AJ-1		2FE	103,779	110,151
											020002-AZ-4	ALLSTATE CORP	1FE	50,983	53,624
											49446R-AK-5	KIMCO REALTY CORP	2FE	804,566	815,680
											097023-BQ-7	BOEING CO	2FE	943,881	949,649
											133131-AS-1	CAMDEN PROPERTY TRUST	1FE	209,201	218,772

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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
											92277G-AH-0	VENTAS REALTY LP	2FE	398,837	411,648
											92277G-AH-0	VENTAS REALTY LP	2FE	49,984	51,456
											92277G-AH-0	VENTAS REALTY LP	2FE	99,963	102,912
											92277G-AH-0	VENTAS REALTY LP	2FE	99,975	102,912
											92277G-AH-0	VENTAS REALTY LP	2FE	99,975	102,912
											68235P-AE-8	ONE GAS INC	1FE	205,485	218,828
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2FE	203,343	216,084
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2FE	102,367	108,823
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	51,988	55,344
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	51,894	55,344
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2FE	207,041	219,464
											80283L-AJ-2	SANTANDER UK PLC	1FE	5,484,900	6,059,350
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	205,445	216,016
											231021-AR-7	CUMMINS INC	1FE	207,142	217,408
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2FE	154,034	163,235
											231021-AR-7	CUMMINS INC	1FE	156,130	163,056
											68389X-BL-8	ORACLE CORPORATION	1FE	624,991	653,531
											74340X-AW-1	PROLOGIS LP	1FE	210,154	221,688
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1FE	104,919	106,423
											10112R-AV-6	BOSTON PROPERTIES LP	2FE	251,474	261,257
											452308-AT-6	ILLINOIS TOOL WORKS INC	1FE	52,550	54,769
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	52,325	55,344
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1FE	52,455	53,212
											855244-AD-1	STARBUCKS CORP	2FE	105,695	109,355
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2FE	208,982	219,464
											149123-CC-3	CATERPILLAR INC	1FE	50,507	54,910
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1FE	198,157	208,066
											808513-AG-0	CHARLES SCHWAB CORP	1FE	151,427	158,588
											808513-AG-0	CHARLES SCHWAB CORP	1FE	50,474	52,863
											744560-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO	1FE	102,384	108,901
											842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2FE	102,055	107,066
											842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2FE	153,082	160,599
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1FE	49,525	52,017
											89236T-DW-2	TOYOTA MOTOR CREDIT CORP	1FE	299,920	322,254
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	149,981	158,120
											98978V-AB-9	ZOETIS INC	2FE	100,914	105,542
											207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1FE	99,960	104,091
											444859-BA-9	HUMANA INC	2FE	402,496	419,188
											98978V-AB-9	ZOETIS INC	2FE	50,407	52,771
											207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1FE	149,838	156,137
											882508-BB-9	TEXAS INSTRUMENTS INC	1FE	199,123	214,832
											14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1FE	505,897	550,035
											983919-AJ-0	XILINX INC	1FE	549,660	589,881
											983919-AJ-0	XILINX INC	1FE	200,464	214,502
											27864Z-AS-2	EBAY INC	2FE	549,892	574,525
											615369-AK-1	MOODYS CORPORATION	2FE	549,397	576,565
											92936M-AC-1	WPP FINANCE 2010	2FE	102,095	103,958
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	202,629	207,728
											92936M-AC-1	WPP FINANCE 2010	2FE	51,004	51,979
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	200,711	210,980
											485170-AV-6	KANSAS CITY SOUTHERN	2FE	452,127	459,482
											02000Z-AZ-4	ALLSTATE CORP	1FE	356,111	375,365
											89641U-AA-9	TRINITY ACQUISITION PLC	2FE	156,156	163,746
											759509-AE-2	RELiance STEEL & ALUMINUM CO	2FE	154,112	160,875
											31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2FE	561,203	588,841
											023135-AW-6	AMAZON.COM INC	1FE	899,441	945,612

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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
											60687Y-AL-3	MIZUHO FINANCIAL GROUP INC	1FE	500,000	519,580
											89236T-EC-5	TOYOTA MOTOR CREDIT CORP	1FE	599,463	620,178
											06367T-G3-8	BANK OF MONTREAL	1FE	899,456	940,248
											49327M-2T-0	KEYBANK NA/CLEVELAND OH	1FE	649,939	675,240
											927804-FN-9	VIRGINIA ELECTRIC AND POWER CO	2FE	302,519	315,515
											064159-KD-7	BANK OF NOVA SCOTIA	1FE	1,099,120	1,147,795
												NATIONAL AUSTRALIA BANK LTD (NEW Y			
											63254A-AY-4		1FE	349,450	370,237
											89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1FE	324,905	341,413
											816851-BF-5	SEMPRA ENERGY	2FE	99,800	104,476
												INGERSOLL RAND GLOBAL HOLDING CO L			
											45687A-AJ-1		2FE	51,808	55,076
											61744Y-AN-8	MORGAN STANLEY	1FE	199,762	212,062
											90331H-NL-3	US BANK NA/CINCINNATI	1FE	349,894	369,576
											06406R-AE-7	BANK OF NEW YORK MELLON/THE	1FE	199,841	212,650
											86787E-AY-9	SUNTRUST BANK/ATLANTA GA	1FE	598,919	634,386
											25466A-AK-7	DISCOVER BANK	2FE	299,989	316,464
											44932H-AH-6	IBM CREDIT LLC	1FE	399,895	425,552
											92936M-AC-1	WPP FINANCE 2010	2FE	75,728	77,969
											92936M-AC-1	WPP FINANCE 2010	2FE	75,716	77,969
											377372-AH-0	GLAXOSMITHKLINE CAPITAL INC	1FE	247,683	264,728
											615369-AK-1	MOODYS CORPORATION	2FE	245,587	262,075
											78355H-KG-3	RYDER SYSTEM INC	2FE	249,627	262,243
											025816-BS-7	AMERICAN EXPRESS COMPANY	1FE	549,752	588,418
											57636Q-AB-0	MASTERCARD INC	1FE	150,375	165,953
											693506-BN-6	PPG INDUSTRIES INC	1FE	649,163	688,506
											57636Q-AB-0	MASTERCARD INC	1FE	50,163	55,318
												mitsubishi ufj financial group inc			
											606822-AT-1		1FE	250,000	267,253
											855244-AN-9	STARBUCKS CORPORATION	2FE	249,960	266,070
											49327M-2U-7	KEYBANK NATIONAL ASSOCIATION	1FE	499,952	535,670
											60687Y-AP-4	MIZUHO FINANCIAL GROUP INC	1FE	250,000	267,708
											500630-CU-0	KOREA DEVELOPMENT BANK	1FE	249,285	267,095
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	492,787	527,450
											24422E-TG-4	JOHN DEERE CAPITAL CORP	1FE	544,252	584,276
											74949L-AB-8	RELX CAPITAL INC	2FE	897,870	959,742
												CATERPILLAR FINANCIAL SERVICES COR			
											14913Q-2E-8		1FE	345,171	367,248
											134429-BE-8	CAMPBELL SOUP COMPANY	2FE	185,850	198,440
											341081-FJ-1	FLORIDA POWER & LIGHT CO	1FE	296,372	316,857
											907818-DN-5	UNION PACIFIC CORP	2FE	98,885	105,213
											025816-BS-7	AMERICAN EXPRESS COMPANY	1FE	149,538	160,478
											57636Q-AB-0	MASTERCARD INC	1FE	300,935	331,905
											904764-BA-4	UNILEVER CAPITAL CORP	1FE	498,060	534,740
											883556-BN-1	THERMO FISHER SCIENTIFIC INC	2FE	245,901	264,915
											12572Q-AE-5	CME GROUP INC	1FE	298,982	316,512
											00037B-AE-2	ABB FINANCE USA INC	1FE	474,815	503,305
												CENTERPOINT ENERGY RESOURCES CORPO			
											15189W-AK-6		2FE	249,689	266,315
											17401Q-AQ-4	CITIZENS BANK NA	2FE	599,503	643,014
											278062-AC-8	EATON CORPORATION	2FE	98,762	105,182
											278062-AC-8	EATON CORPORATION	2FE	49,377	52,591
											278062-AC-8	EATON CORPORATION	2FE	98,791	105,182
											278062-AC-8	EATON CORPORATION	2FE	197,516	210,364
											09062X-AE-3	BIOMGEN INC	2FE	251,428	265,613
											09062X-AE-3	BIOMGEN INC	2FE	401,973	424,980
											79466L-AE-4	SALESFORCE.COM INC	1FE	749,741	806,025
											256677-AC-9	DOLLAR GENERAL CORP	2FE	248,432	266,935
											291011-BE-3	EMERSON ELECTRIC CO	1FE	295,857	314,640
											46647P-AP-1	JPMORGAN CHASE & CO	1FE	500,000	535,255
											61744Y-AQ-1	MORGAN STANLEY	1FE	450,000	484,479
											67077M-AK-4	NUTRIEN LTD	2FE	1,794,658	1,908,072
											670346-AM-7	NUCOR CORP	2FE	151,915	162,809

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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		
											06406R-AG-2	BANK OF NEW YORK MELLON CORP/THE	1FE	499,680	540,100
											594918-BX-1	MICROSOFT CORPORATION	1FE	344,528	377,031
											74340X-AW-1	PROLOGIS LP	1FE	305,389	332,532
											58523U-AA-5	MID AMERICA APARTMENTS LP	2FE	101,357	109,441
											58523U-AA-5	MID AMERICA APARTMENTS LP	2FE	70,946	76,609
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	100,408	105,418
											594918-BX-1	MICROSOFT CORPORATION	1FE	344,493	377,031
											594918-BX-1	MICROSOFT CORPORATION	1FE	246,084	269,308
											427866-AZ-1	HERSHEY COMPANY THE	1FE	599,863	647,820
											369550-BD-9	GENERAL DYNAMICS CORPORATION	1FE	299,329	324,378
											961214-DZ-3	WESTPAC BANKING CORP	1FE	299,952	325,785
											377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	1FE	249,310	269,555
											404280-BS-7	HSBC HOLDINGS PLC	1FE	475,000	510,487
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1FE	541,506	577,990
											49271V-AG-5	KEURIG DR PEPPER INC	2FE	300,000	326,943
											25243Y-AY-5	DIAGEO CAPITAL PLC	1FE	449,369	488,444
											404280-BS-7	HSBC HOLDINGS PLC	1FE	199,654	214,942
											210518-CV-6	CONSUMERS ENERGY CO	1FE	298,802	322,845
											642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1FE	294,245	313,884
											642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1FE	49,043	52,314
											13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	2FE	101,939	108,386
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	247,077	259,660
											064159-KD-7	BANK OF NOVA SCOTIA	1FE	293,278	313,035
											882508-AW-4	TEXAS INSTRUMENTS INC	1FE	485,596	523,690
											68353R-FL-7	PNC BANK NA	1FE	499,653	540,420
											907818-EU-8	UNION PACIFIC CORPORATION	2FE	299,834	325,170
												CREDIT SUISSE GROUP FUNDING GUERNS			
											225433-AT-8		2FE	298,163	323,010
											65473P-AF-2	NISOURCE INC	2FE	399,644	432,048
											959802-AX-7	WESTERN UNION CO/THE	2FE	949,532	1,023,521
											65473P-AF-2	NISOURCE INC	2FE	200,117	216,024
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1FE	243,615	254,330
											63254A-BA-5	NATIONAL AUSTRALIA BANK LIMITED	1FE	299,398	325,590
											65473P-AF-2	NISOURCE INC	2FE	49,992	54,006
											801060-AC-8	SANOFI SA	1FE	1,598,367	1,731,104
											37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	2FE	299,726	313,569
											78355H-KH-1	RYDER SYSTEM INC	2FE	299,619	320,133
											91324P-DJ-8	UNITEDHEALTH GROUP INC	1FE	299,910	326,721
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	99,193	103,864
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	24,795	25,966
											65473P-AF-2	NISOURCE INC	2FE	49,953	54,006
											931142-EK-5	WALMART INC	1FE	749,897	817,028
											65473P-AF-2	NISOURCE INC	2FE	99,972	108,012
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CJ-8		1FE	649,310	699,368
											09062X-AE-3	BIOGEN INC	2FE	451,577	478,103
											278062-AC-8	EATON CORPORATION	2FE	443,103	473,319
											427866-AZ-1	HERSHEY COMPANY THE	1FE	450,901	485,865
											539830-BG-3	LOCKHEED MARTIN CORPORATION	1FE	446,863	478,562
											585055-AZ-9	MEDTRONIC INC	1FE	443,323	475,587
											66989H-AG-3	NOVARTIS CAPITAL CORP	1FE	449,852	494,820
											670346-AM-7	NUCOR CORP	2FE	456,156	488,426
											68389X-BL-8	ORACLE CORPORATION	1FE	436,871	470,543
											713448-CG-1	PEPSICO INC	1FE	445,104	477,779
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	459,334	494,163
											911312-BK-1	UNITED PARCEL SERVICE INC	1FE	440,729	472,793
											94106L-BD-0	WASTE MANAGEMENT INC	2FE	437,803	470,304
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-BB-5		1FE	450,000	487,422
											891140-C4-8	THE TORONTO-DOMINION BANK	1FE	1,748,499	1,913,258
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BA-1		1FE	850,000	922,131
											06051G-HL-6	BANK OF AMERICA CORP	1FE	450,000	487,647

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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
											55261F-AJ-3	M&T BANK CORPORATION	1FE	749,634	813,503
											90331H-NV-1	US BANK NATIONAL ASSOC CINCINNATI	1FE	849,462	918,723
											55261F-AJ-3	M&T BANK CORPORATION	1FE	350,191	379,635
											55261F-AJ-3	M&T BANK CORPORATION	1FE	50,027	54,234
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	51,048	55,034
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	204,191	220,134
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1FE	689,734	735,623
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	441,650	474,705
											036752-AF-0	ANTHEM INC	2FE	443,650	474,237
											055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1FE	455,833	495,828
											125720-AE-5	CME GROUP INC	1FE	447,300	474,768
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	441,109	474,359
											256677-AC-9	DOLLAR GENERAL CORP	2FE	444,729	480,483
											278865-AU-4	ECOLAB INC	2FE	298,722	318,390
											291011-BE-3	EMERSON ELECTRIC CO	1FE	442,264	471,960
											68389X-BL-8	ORACLE CORPORATION	1FE	436,923	470,543
											79466L-AE-4	SALESFORCE.COM INC	1FE	449,575	483,615
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	255,414	275,168
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	197,960	207,728
											06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1FE	449,953	488,624
											45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	1FE	449,876	488,813
											69371R-PS-9	PACCAR FINANCIAL CORP	1FE	1,049,724	1,136,237
											94988J-SR-4	WELLS FARGO BANK NA	1FE	1,148,806	1,247,727
											7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2FE	649,777	706,862
											539439-AS-8	LLOYDS BANKING GROUP PLC	1FE	199,965	217,300
											95040Q-AE-4	WELLTOWER INC	2FE	299,939	323,142
											776743-AE-6	ROPER TECHNOLOGIES INC	2FE	449,537	489,308
											046353-AR-9	ASTRAZENECA PLC	2FE	174,632	189,228
											44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)	1FE	449,340	491,562
											904764-BG-1	UNILEVER CAPITAL CORP	1FE	248,756	272,088
											74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO	1FE	249,710	269,778
												CANADIAN IMPERIAL BANK OF COMMERCE			
											13607R-AD-2		1FE	2,297,375	2,508,886
											10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC	1FE	850,000	915,025
											10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC	1FE	550,000	571,087
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BD-5		1FE	450,000	485,888
											254687-CM-6	WALT DISNEY COMPANY	1FE	499,128	527,435
											21688A-AL-6	COOPERATIEVE RABOBANK UA	1FE	797,379	842,648
											437076-BY-7	HOME DEPOT INC	1FE	497,444	562,295
											064159-QD-1	BANK OF NOVA SCOTIA	1FE	1,599,447	1,665,184
											502431-AJ-8	L3HARRIS TECH INC	2FE	649,232	707,246
											502431-AJ-8	L3HARRIS TECH INC	2FE	349,799	380,825
											06406R-AK-3	BANK OF NEW YORK MELLON CORP/THE	1FE	1,999,539	2,061,580
											23636T-AD-2	DANONE SA	2FE	709,481	736,435
											904764-AX-5	UNILEVER CAPITAL CORP	1FE	563,597	588,990
											110122-BK-3	BRISTOL-MYERS SQUIBB CO	1FE	332,624	345,852
											910637-PT-2	THE UNITED ILLUMINATING COMPANY	1	1,000,000	1,122,172
94978*AT8	Long Bond Replication	1.C	100,000,000	100,236,511	120,573,164	02/27/2020	08/29/2022	Bond Forward		7,624,590	604059-AE-5	3M COMPANY	1FE	514,230	660,105
											604059-AE-5	3M COMPANY	1FE	263,010	330,053
											580135-BY-6	MCDONALD'S CORP	2FE	1,030,723	1,308,530
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	523,248	643,015
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	1,051,676	1,286,030
											427866-AL-2	HERSHEY CO	1FE	1,093,922	1,299,180
											458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1FE	1,611,652	2,058,690
											427866-AL-2	HERSHEY CO	1FE	537,433	649,590
											427866-AL-2	HERSHEY CO	1FE	539,419	649,590
											427866-AL-2	HERSHEY CO	1FE	539,690	649,590
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	925,885	1,157,427
											604059-AE-5	3M COMPANY	1FE	103,966	132,021
											26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2FE	249,923	275,693
											961214-DK-6	WESTPAC BANKING CORP	1FE	699,582	793,443

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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
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	1,000,000	1,141,440
											87971M-BF-9	TELUS CORPORATION	2FE	1,998,490	2,219,120
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	401,264	456,576
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	175,583	199,752
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	175,605	199,752
											404280-BK-4	HSBC HOLDINGS PLC	1FE	750,000	828,930
											91324P-CY-6	UNITEDHEALTH GROUP INC	1FE	1,195,673	1,367,772
											09247X-AN-1	BLACKROCK INC	1FE	1,196,554	1,352,736
											46647P-AF-3	JPMORGAN CHASE & CO	1FE	700,000	781,263
											91159H-HR-4	US BANCORP	1FE	949,592	1,060,998
											126408-HH-9	CSX CORP	2FE	1,198,967	1,340,904
												AMERICAN EXPRESS CREDIT CORPORATIO			
											0258MO-EL-9		1FE	693,846	793,982
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2FE	722,842	804,489
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2FE	498,689	559,425
											037735-CW-5	APPALACHIAN POWER CO	1FE	348,723	377,762
											573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2FE	798,831	860,952
											902494-BG-6	TYSON FOODS INC	2FE	549,359	608,449
											14149Y-BJ-6	CARDINAL HEALTH INC	2FE	700,000	782,404
											25468P-DY-5	WALT DISNEY CO	1FE	698,121	767,886
											046353-AN-8	ASTRAZENECA PLC	2FE	498,148	556,870
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	948,115	1,047,955
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	100,293	110,311
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	150,403	165,467
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	50,113	55,156
											816851-BA-6	SEMPRA ENERGY	2FE	698,442	767,088
											906548-CW-2	UNION ELECTRIC CO	1FE	947,751	1,044,003
											049560-AN-5	ATMOS ENERGY CORPORATION	1FE	250,353	275,778
											90265E-AH-2	UDR INC	2FE	698,796	766,185
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2FE	949,472	1,037,381
											871829-BF-3	SYSCO CORPORATION	2FE	398,443	423,240
											124857-AT-0	CBS CORP	2FE	446,723	478,211
											759730-AA-5	RENAISSANCE FINANCE INC	1FE	397,859	422,156
											759730-AA-5	RENAISSANCE FINANCE INC	1FE	249,274	263,848
											759730-AA-5	RENAISSANCE FINANCE INC	1FE	497,076	527,695
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2FE	150,141	166,446
											902494-BG-6	TYSON FOODS INC	2FE	201,495	221,254
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1FE	400,000	441,844
											565849-AP-1	MARATHON OIL CORP	2FE	1,446,093	1,426,597
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	402,886	443,952
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AR-5		1FE	400,000	438,572
											171340-AN-2	CHURCH & DWIGHT CO INC	2FE	499,632	550,890
											26884A-BG-7	ERP OPERATING LP	1FE	499,356	556,120
											443510-AH-5	HUBBELL INCORPORATED	2FE	846,150	875,766
											443510-AH-5	HUBBELL INCORPORATED	2FE	99,671	103,964
											443510-AH-5	HUBBELL INCORPORATED	2FE	348,850	363,874
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	497,045	545,065
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,789	54,507
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	348,524	381,546
											20030N-CA-7	COMCAST CORPORATION	1FE	399,822	446,684
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	99,964	109,013
											37045V-AN-0	GENERAL MOTORS CO	2FE	649,314	662,318
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	50,113	54,507
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	149,984	163,520
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	847,933	935,833
											26441C-AX-3	DUKE ENERGY CORP	2FE	199,593	221,474
											655044-AP-0	NOBLE ENERGY INC	2FE	1,446,522	1,400,918
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	149,778	165,147
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	398,994	445,436
											742718-EV-7	PROCTER & GAMBLE COMPANY	1FE	599,081	675,468
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1FE	649,002	717,377

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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
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	402,253	445,436
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	397,821	446,096
												MANUFACTURERS AND TRADERS TRUST CO			
											55279H-AQ-3		1FE	499,873	555,585
											023135-BC-9	AMAZON.COM INC	1FE	649,133	743,912
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2FE	849,070	952,315
											202795-JK-7	COMMONWEALTH EDISON COMPANY	1FE	399,184	438,984
											96145D-AD-7	WESTROCK CO	2FE	649,794	699,186
											742718-EV-7	PROCTER & GAMBLE COMPANY	1FE	200,742	225,156
											437076-BT-8	HOME DEPOT INC	1FE	399,222	444,064
											98978V-AL-7	ZOETIS INC	2FE	846,462	937,899
											637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2FE	1,046,789	1,097,051
											278062-AG-9	EATON CORPORATION	2FE	1,250,000	1,381,388
											92826C-AH-5	VISA INC	1FE	745,825	826,935
											66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1FE	200,000	213,436
											369550-AZ-1	GENERAL DYNAMICS CORPORATION	1FE	1,131,272	1,248,279
											74460D-AC-3	PUBLIC STORAGE	1FE	600,000	669,204
											05565Q-DN-5	BP CAPITAL MARKETS PLC	1FE	950,000	1,033,192
											96145D-AD-7	WESTROCK CO	2FE	199,910	215,134
											88579Y-AY-7	3M CO	1FE	1,045,141	1,169,385
											189054-AY-1	CLOROX COMPANY	2FE	299,924	328,233
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AD-0		2FE	399,742	410,932
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	449,009	495,149
											713448-DY-1	PEPSICO INC	1FE	648,614	730,496
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1FE	649,833	729,086
											570535-AR-5	MARKEL CORPORATION	2FE	299,501	322,617
											94106L-BE-8	WASTE MANAGEMENT INC	2FE	649,919	727,604
											031162-CQ-1	AMGEN INC	2FE	348,933	394,398
											037833-DK-3	APPLE INC	1FE	349,221	393,351
											487836-BU-1	KELLOGG COMPANY	2FE	199,587	224,512
											68389X-BN-4	ORACLE CORPORATION	1FE	299,761	337,737
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	200,773	220,066
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1FE	149,537	166,547
											478160-CK-8	JOHNSON & JOHNSON	1FE	299,737	337,245
											29364N-AU-2	ENTERGY MISSISSIPPI INC	1FE	199,478	215,740
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	298,998	339,627
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1FE	49,690	55,516
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	199,390	219,288
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FM-0		2FE	599,880	668,460
											760759-AS-9	REPUBLIC SERVICES INC	2FE	199,749	224,312
											524660-AY-3	LEGGETT & PLATT INC	2FE	497,495	509,190
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	50,000	55,778
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	99,881	111,555
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,767	54,507
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1FE	249,203	279,885
											961214-DH-0	WESTPAC BANKING CORP	1FE	149,583	171,066
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	50,325	54,822
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	50,300	54,822
											06406R-AF-4	BANK OF NEW YORK MELLON/THE	1FE	149,941	172,224
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6		1FE	149,656	168,233
											20030N-CH-2	COMCAST CORPORATION	1FE	99,716	115,160
											26884A-BJ-1	ERP OPERATING LP	1FE	149,300	169,827
											90265E-AN-0	UDR INC	2FE	48,803	54,693
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2FE	49,185	56,019
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CE-9		1FE	249,421	283,070
											046353-AN-8	ASTRAZENECA PLC	2FE	96,489	111,374
											57636Q-AJ-3	MASTERCARD INC	1FE	49,907	57,431

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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				
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											431282-AQ-5	HIGHWOODS REALTY LP	2FE	99,050	106,954
											49456B-AP-6	KINDER MORGAN INC	2FE	99,696	113,331
											693506-BP-1	PPG INDUSTRIES INC	1FE	249,719	288,845
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AV-6		1FE	100,000	115,025
											96145D-AH-8	WESTROCK CO	2FE	1,098,496	1,231,901
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9		2FE	746,657	839,663
											845011-AA-3	SOUTHWEST GAS CORP	1FE	1,348,060	1,503,671
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	577,873	660,588
											539439-AR-0	LLOYDS BANKING GROUP PLC	1FE	598,286	696,204
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	1,975,723	2,308,620
											09247X-AN-1	BLACKROCK INC	1FE	584,244	676,368
											744320-CC-7	PRUDENTIAL FINANCIAL INC	1FE	1,350,000	1,559,615
											615369-AM-7	MOODY'S CORPORATION	2FE	335,397	388,416
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	336,510	396,232
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	480,942	559,045
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	336,704	391,332
											98978V-AL-7	ZOETIS INC	2FE	616,503	717,217
											00037B-AF-9	ABB FINANCE USA INC	1FE	1,650,000	1,935,615
											571903-AY-9	MARRIOTT INTERNATIONAL INC	2FE	596,508	604,122
											79466L-AF-1	SALESFORCE.COM INC	1FE	1,149,768	1,342,464
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1FE	434,055	496,646
											91159H-HS-2	US BANCORP	1FE	1,696,251	2,023,918
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	570,586	672,846
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	95,036	112,141
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BU-9		1FE	598,142	693,384
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FP-3		1FE	1,149,845	1,342,142
											29364D-AV-2	ENTERGY ARKANSAS INC	1FE	399,804	461,908
											369550-BC-1	GENERAL DYNAMICS CORPORATION	1FE	1,144,724	1,341,084
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	949,975	1,118,454
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	402,092	470,928
											02361D-AS-9	AMEREN ILLINOIS COMPANY	1FE	1,149,146	1,327,100
											25243Y-AZ-2	DIAGEO CAPITAL PLC	1FE	1,894,257	2,212,531
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2FE	722,163	818,985
											89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1FE	719,370	839,025
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	605,657	706,392
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	521,456	613,382
											92343V-DY-7	VERIZON COMMUNICATIONS INC	2FE	753,188	884,648
											524660-AY-3	LEGGETT & PLATT INC	2FE	143,925	152,757
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	694,291	808,017
											524660-AY-3	LEGGETT & PLATT INC	2FE	666,506	712,866
											26441Y-BA-4	DUKE REALTY LP	2FE	284,986	334,956
											313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	1FE	283,519	314,082
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	342,480	381,546
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	872,900	936,352
											26441Y-BA-4	DUKE REALTY LP	2FE	674,440	725,738
											125523-AY-6	CIGNA CORP	2FE	851,966	923,797
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	260,707	278,398
											845011-AA-3	SOUTHWEST GAS CORP	1FE	106,540	111,383
											278865-BD-1	ECOLAB INC	1FE	210,205	226,654
											278865-BD-1	ECOLAB INC	1FE	158,564	169,991
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	716,631	765,258
											046353-AN-8	ASTRAZENECA PLC	2FE	364,185	389,809
											046353-AN-8	ASTRAZENECA PLC	2FE	208,132	222,748
											278865-BD-1	ECOLAB INC	1FE	420,412	453,308
94978*AV3	Long Bond Replication	2.B	100,000,000	100,277,572	124,352,108	03/02/2020	03/01/2022	Bond Forward		6,304,109		HONEYWELL INTERNATIONAL	1FE	775,523	991,500
											244199-AW-5	DEERE & CO	1FE	674,506	881,985
											580135-BY-6	MCDONALD'S CORP	2FE	1,035,201	1,308,530
											438506-AS-6	HONEYWELL INTERNATIONAL	1FE	266,530	330,500
											244199-AW-5	DEERE & CO	1FE	53,011	67,950

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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
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,578,144	2,101,185
											244199-AW-5	DEERE & CO	1FE	520,742	679,495
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,054,246	1,400,790
											71713U-AW-2	PHARMACIA CORP	1FE	1,058,040	1,374,820
											06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	1FE	850,000	964,266
											66989H-AN-8	NOVARTIS CAPITAL CORP	1FE	1,689,310	1,904,170
												ALEXANDRIA REAL ESTATE EQUITIES IN			
											015271-AK-5		2FE	1,298,574	1,483,014
											110122-BB-3	BRISTOL-MYERS SQUIBB CO	1FE	1,244,669	1,434,488
												ALEXANDRIA REAL ESTATE EQUITIES IN			
											015271-AK-5		2FE	401,876	456,312
											14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION	2FE	798,300	883,472
											904764-AY-3	UNILEVER CAPITAL CORP	1FE	1,038,418	1,165,889
											532457-BP-2	ELI LILLY AND COMPANY	1FE	449,906	505,539
											458140-AX-8	INTEL CORPORATION	1FE	947,759	1,066,271
											06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	1FE	499,849	564,925
											67021C-AM-9	NSTAR ELECTRIC CO	1FE	949,480	1,067,278
											654730-BE-2	NISOURCE FINANCE CORPORATION	2FE	1,199,901	1,357,044
											95000U-2A-0	WELLS FARGO & COMPANY	1FE	500,000	554,940
											06051G-GR-4	BANK OF AMERICA CORP	1FE	400,000	448,332
											61744Y-AK-4	MORGAN STANLEY	2FE	550,000	618,464
											539439-AQ-2	LLOYDS BANKING GROUP PLC	1FE	1,100,000	1,195,546
											816851-BG-3	SEMPRA ENERGY	2FE	99,451	109,402
											46647P-AM-8	JP MORGAN CHASE & CO	1FE	200,000	223,404
											14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	2FE	99,843	111,332
											443510-AJ-1	HUBBELL INCORPORATED	2FE	149,335	157,877
											20030N-CH-2	COMCAST CORPORATION	1FE	49,736	57,580
											581557-BJ-3	MOXESSON CORP	2FE	49,990	57,191
											61744Y-AP-3	MORGAN STANLEY	1FE	49,294	56,925
											92277G-AM-9	VENTAS REALTY LP	2FE	149,081	158,951
											126408-HJ-5	CSX CORP	2FE	49,974	57,453
											718546-AR-5	PHILLIPS 66	2FE	99,921	113,134
											855244-AP-4	STARBUCKS CORPORATION	2FE	99,806	112,546
											863667-AQ-4	STRYKER CORPORATION	2FE	149,955	171,869
											75884R-AX-1	REGENCY CENTERS LP	2FE	499,347	545,535
											718546-AR-5	PHILLIPS 66	2FE	448,665	509,103
											718546-AR-5	PHILLIPS 66	2FE	149,534	169,701
											134429-BG-3	CAMPBELL SOUP COMPANY	2FE	1,348,770	1,554,107
											316773-CV-0	FIFTH THIRD BANCORP	2FE	349,494	408,646
											58013M-FF-6	MCDONALDS CORPORATION	2FE	649,439	759,441
											026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	2FE	648,042	736,151
												ANHEUSER-BUSCH INBEV WORLDWIDE INC			
											035240-AL-4		2FE	968,895	1,125,257
												ANHEUSER-BUSCH INBEV WORLDWIDE INC			
											035240-AL-4		2FE	349,331	403,939
												CENTERPOINT ENERGY RESOURCES CORPO			
											15189W-AL-4		2FE	649,697	734,429
											370334-CG-7	GENERAL MILLS INC	2FE	424,324	503,090
											95040Q-AD-6	WELLTOWER INC	2FE	599,803	670,554
											95040Q-AD-6	WELLTOWER INC	2FE	300,333	335,277
											95040Q-AD-6	WELLTOWER INC	2FE	300,472	335,277
											95040Q-AD-6	WELLTOWER INC	2FE	300,721	335,277
											12541W-AA-8	CH ROBINSON WORLDWIDE INC	2FE	597,086	683,538
											670346-AP-0	NUCOR CORPORATION	2FE	898,919	1,033,083
											670346-AP-0	NUCOR CORPORATION	2FE	99,933	114,787
											670346-AP-0	NUCOR CORPORATION	2FE	249,698	286,968
											609207-AM-7	MONDELEZ INTERNATIONAL INC	2FE	1,487,987	1,781,475
											760759-AT-7	REPUBLIC SERVICES INC	2FE	1,730,113	2,043,633
											89352H-AW-9	TRANSCANADA PIPELINES LTD	2FE	747,615	858,615
											189054-AW-9	CLOROX COMPANY	2FE	1,148,320	1,343,154
											487836-BW-7	KELLOGG COMPANY	2FE	1,495,640	1,767,990
											59523U-AP-2	MID-AMERICA APARTMENTS LP	2FE	1,144,393	1,334,920
											67103H-AG-2	O'REILLY AUTOMOTIVE INC	2FE	648,576	757,842

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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		
											31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	2FE	1,146,731	1,357,495
											13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	2FE	899,334	1,044,477
											49271V-AF-7	KEURIG DR PEPPER INC	2FE	850,000	1,019,524
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AY-2		2FE	398,357	472,172
											49271V-AF-7	KEURIG DR PEPPER INC	2FE	399,557	479,776
											91913V-AY-2	VALERO ENERGY CORPORATION	2FE	1,498,910	1,697,880
											413875-AW-5	L3HARRIS TECHNOLOGIES INC	2FE	2,699,811	3,193,830
											74340X-BH-3	PROLOGIS LP	1FE	546,890	651,640
											801060-AD-6	SANOFI SA	1FE	3,727,407	4,408,500
											125720-AJ-4	CME GROUP INC	1FE	1,149,843	1,381,668
												PUBLIC SERVICE COMPANY OF COLORADO			
											744448-CP-4		1FE	898,399	1,045,197
											91324P-DK-5	UNITEDHEALTH GROUP INC	1FE	748,932	887,085
											931142-EE-9	WALMART INC	1FE	2,294,347	2,723,568
											98389B-AV-2	XCEL ENERGY INC	2FE	745,710	882,630
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,097,802	1,288,617
											443510-AJ-1	HUBBELL INCORPORATED	2FE	720,894	789,383
											110122-BB-3	BRISTOL-MYERS SQUIBB CO	1FE	734,938	860,693
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	1FE	546,542	644,330
												ONCOR ELECTRIC DELIVERY COMPANY LL			
											68233J-BH-6		1FE	549,781	645,222
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	1FE	397,680	468,603
											95040Q-AD-6	WELLTOWER INC	2FE	545,182	614,675
											67885B-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	1FE	648,967	733,064
											26441Y-BB-2	DUKE REALTY LP	2FE	792,713	938,936
											717081-EP-4	PFIZER INC	1FE	699,065	824,740
											29446M-AB-8	EQUINOR ASA	1FE	2,047,125	2,357,664
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BX-3		1FE	649,909	746,844
											88579Y-BG-4	3M CO	1FE	1,000,000	1,163,270
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	698,739	820,029
											10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC	1FE	1,000,000	1,145,060
											46107Q-AP-9	INTERSTATE POWER AND LIGHT CO	2FE	648,605	752,856
											133131-AW-2	CAMDEN PROPERTY TRUST	1FE	449,594	529,290
											133131-AW-2	CAMDEN PROPERTY TRUST	1FE	149,780	176,430
											133131-AW-2	CAMDEN PROPERTY TRUST	1FE	49,927	58,810
											89152U-AH-5	TOTAL CAPITAL SA	1FE	1,350,000	1,563,422
											743315-AV-5	PROGRESSIVE CORPORATION (THE)	1FE	1,947,035	2,332,356
											49436B-BY-8	KIMBERLY-CLARK CORPORATION	1FE	898,796	1,074,681
											854502-AH-4	STANLEY BLACK & DECKER INC	1FE	3,347,895	3,997,890
											822582-CB-6	SHELL INTERNATIONAL FINANCE BV	1FE	1,391,015	1,627,934
											71344B-EG-9	PEPSICO INC	1FE	4,042,612	5,767,080
											89236T-FT-7	TOYOTA MOTOR CREDIT CORP	1FE	1,196,088	1,401,120
											44351Q-AJ-1	HUBBELL INCORPORATED	2FE	567,774	631,506
											20034Q-AT-4	COMERICA INCORPORATED	1FE	946,926	1,067,430
											10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC	1FE	1,617,612	1,801,007
											89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	1FE	2,250,000	2,543,693
											88579Y-BG-5	3M CO	1FE	1,449,610	1,672,546
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	1,146,634	1,304,503
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	703,137	794,045
											92940P-AE-4	WRKCO INC	2FE	599,878	665,490
											92940P-AE-4	WRKCO INC	2FE	300,425	332,745
											02343U-AH-8	AMCOR FINANCE USA INC	2FE	1,347,832	1,552,284
											502431-AW-1	L3HARRIS TECH INC	2FE	1,798,592	2,129,220
											20034Q-AT-4	COMERICA INCORPORATED	1FE	907,227	955,069
												ONCOR ELECTRIC DELIVERY COMPANY LL			
											68233J-BH-6		1FE	621,498	703,878
94978*AX9	Long Bond Replication	2.A	250,000,000	251,773,340	272,174,095	03/06/2020	09/10/2021	Bond Forward		(9,981,295)	82620Q-AD-9	SIEMENS FINANCIERINGSMAT	1FE	399,321	518,228
											00909Q-AA-9	AIR CANADA 2015-1A PTI	1FE	1,226,626	1,121,568
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
											806213-AD-6		1FE	798,682	822,184

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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
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	2FE	1,648,228	1,755,072
											82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1FE	798,943	886,672
											638602-BP-6	NATIONWIDE BUILDING SOCIETY	1FE	1,496,866	1,682,265
											0010EP-AN-8	AEP TEXAS INC	1FE	497,205	554,320
											195869-AP-7	COLONIAL PIPELINE CO	1FE	2,995,329	3,296,550
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1FE	449,571	510,057
											268317-AS-3	ELECTRICITE DE FRANCE SA	1FE	746,363	841,785
											771196-BK-7	ROCHE HOLDINGS INC	1FE	2,037,643	2,251,064
											114259-AN-4	BROOKLYN UNION GAS CO	1FE	1,400,000	1,537,998
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1FE	1,348,263	1,536,300
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1FE	1,397,706	1,544,620
											114259-AN-4	BROOKLYN UNION GAS CO	1FE	1,853,177	1,968,637
											714264-AM-0	PERNOD-RICARD SA	2FE	2,790,114	3,161,200
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1FE	1,500,000	1,603,425
											2027AO-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1FE	598,844	655,446
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1FE	1,497,209	1,606,440
											980236-AN-3	WOODSIDE FINANCE LTD	2FE	599,737	633,942
											00913R-AD-8	AIR LIQUIDE FINANCE SA	1FE	1,745,680	1,889,055
											23636T-AE-0	DANONE SA	2FE	1,250,000	1,369,588
												NEW YORK STATE ELECTRIC & GAS CORP			
											649840-CQ-6		1FE	2,786,359	3,099,684
												DEUTSCHE TELEKOM INTERNATIONAL FIN			
											25156P-BA-0		2FE	3,297,259	3,693,723
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1FE	729,572	801,713
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-TC-5		1FE	998,586	1,111,480
											07274N-AJ-2	BAYER US FINANCE II LLC	2FE	499,277	574,055
											07274N-AY-9	BAYER US FINANCE II LLC	2FE	789,087	897,135
											57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II	1FE	1,297,799	1,457,456
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-BB-7		2FE	199,895	214,048
											42241B-AD-1	HEARST COMMUNICATIONS INC	1	12,000,000	13,932,229
											03028P-CQ-3	AMERICAN TRANSMISSION COMPANY	1	11,500,000	13,310,953
											91319A-AG-1	SUEZ WATER NEW JERSEY INC	1	800,000	920,472
											85221*-AK-0	SQUARE BUTTE ELECTRIC COOPERATIVE	2	2,500,000	2,942,139
											G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1	5,000,000	5,882,482
											G4622F-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1	8,500,000	10,004,430
											92239M-AF-8	VECTREN UTILITY HOLDINGS INC.	2	4,000,000	4,728,999
											Q9194B-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1	2,900,000	3,315,472
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1FE	100,000	110,738
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1FE	600,000	664,426
											Q3393*-AH-4	ELECTRANET PTY LTD	2	1,500,000	1,667,133
											G5147*-AC-0	JOHNSON MATTHEY PLC	1	8,000,000	8,719,116
											41242*-AT-9	HARDWOOD FUNDING LLC	1FE	1,000,000	1,119,786
											Q3971B-AA-7	GPT RE LTD	1FE	800,000	882,328
											56081F-AT-7	MAJOR LEAGUE BASEBALL TRUST	1FE	2,200,000	2,537,778
											44929B-AF-1	ICRE REIT HOLDINGS	2	3,300,000	3,721,160
											28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2	400,000	440,101
											44929B-AF-1	ICRE REIT HOLDINGS	2	3,300,000	3,721,160
											23357*-AB-7	DTE GAS COMPANY	1	3,200,000	3,598,560
											Q6235F-AG-7	MIRVAC GROUP FINANCE LTD	1	4,400,000	5,103,299
											G8228*-AD-4	SMITH & NEPHEW PLC	1	16,000,000	18,426,389
											83379F-AD-7	SODEXO INC	1	3,000,000	3,486,875
											05279F-AH-2	AUTOLIV ASP INC	2FE	6,250,000	7,043,846
											Q5995*-AB-4	MERIDIAN FINCO PTY LTD	2FE	5,750,000	6,488,533
											461127-E9-7	INTERTEK FINANCE PLC	2	3,000,000	3,477,640
											G2044B-BC-8	COMPASS GROUP PLC	1	9,000,000	10,323,215
											Q3977*-AA-3	GENESIS ENERGY LIMITED	2FE	6,500,000	7,179,445
											F8568B-AD-1	SONEPAR SA	2	5,000,000	5,512,674
											56081F-AX-8	MAJOR LEAGUE BASEBALL TRUST	1FE	3,000,000	3,298,525
											77519B-AP-5	ROGERS GROUP INC	2	1,400,000	1,554,289
											Q8773B-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1FE	1,300,000	1,432,127
											Q6235F-AL-6	MIRVAC GROUP FINANCE LTD	1	1,000,000	1,111,142

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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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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
											97786#-AK-8	WOLSELEY CAPITAL INC	2FE	1,500,000	1,625,652
											97670M-A*-7	WISCONSIN GAS LLC	1	1,300,000	1,443,621
											77519#-AQ-3	ROGERS GROUP INC	2	3,800,000	4,182,670
											Q8396#-AH-4	VICTORIA POWER NETWORKS (FINANCE)	1	5,700,000	6,302,033
											28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2	3,400,000	3,693,281
											74170*-AL-3	PRIME PROPERTY FUND LLC	1	2,600,000	2,881,028
											74264*-AC-0	PRISA LHC LLC	1	400,000	446,984
												ANGLIAN WATER SERVICES FINANCING P			
											G0369#-AW-6		1FE	1,500,000	1,612,602
											C9716#-AC-3	WASTE CONNECTIONS INC	2FE	5,700,000	5,996,533
											74264*-AC-0	PRISA LHC LLC	1	900,000	1,005,714
											45167R-B*-4	IDEX CORPORATION	2FE	14,400,000	15,399,255
											553530-A#-5	MSC INDUSTRIAL DIRECT CO INC	2	14,000,000	15,523,775
											151895-D#-5	CENTERPOINT PROPERTIES TRUST	2	2,900,000	3,156,511
											57169*-AX-5	MARS INC	1	1,000,000	1,086,521
											56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1FE	1,000,000	1,095,685
											553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2	1,600,000	1,812,039
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
											34489*-AA-7		1FE	900,000	1,019,144
											353514-E*-9	FRANKLIN ELECTRIC CO INC	2	5,900,000	6,488,845
											70432*-AA-9	PAYCHEX OF NEW YORK LLC	2	1,400,000	1,610,059
											761152-A*-8	RESMED INC	2	4,400,000	4,852,526
											56081#-BG-2	MAJOR LEAGUE BASEBALL TRUST	1FE	600,000	667,742
94978* BB6	Long Bond Replication	2.B	100,000,000	100,038,956	108,827,459	03/13/2020	03/26/2021	Bond Forward		4,381,073	91127K-AA-0	UNITED OVERSEAS BANK LTD	1FE	749,750	764,295
											892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1FE	300,000	308,973
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-B#-4		1	294,000	311,062
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-B#-4		1	294,000	311,062
												AMERICAN WATER CAPITAL CORPORATION			
											03040#-AE-2		2	595,660	635,818
												AMERICAN WATER CAPITAL CORPORATION			
											03040#-AE-2		2	170,520	182,016
												AMERICAN WATER CAPITAL CORPORATION			
											03040#-AE-2		2	599,720	640,152
											141781-F#-8	CARGILL INC	1	3,239,000	3,696,124
												THE COLONIAL WILLIAMSBURG			
											19612*-AB-6	FOUNDATION	2	294,000	305,881
												THE COLONIAL WILLIAMSBURG			
											19612*-AB-6	FOUNDATION	2	294,000	305,881
											24715#-AF-1	DELOITTE LLP	1	294,000	309,432
											42251#-AB-0	HEB GROCERY COMPANY, L.P.	1	1,178,000	1,240,134
											60527T-A*-5	MISS. BUS FIN CORP (MISS PWR)	2	5,890,000	6,345,117
											92203#-AQ-1	THE VANGUARD GROUP, INC.	1	1,472,000	1,579,952
											N4281#-BJ-3	KONINKLIJKE VOPAK NV	2	294,000	311,053
												ROCHESTER GAS AND ELECTRIC CORPORA			
											771367-C#-6		1	1,700,000	1,753,694
											G1696#-AW-6	BUNZL FINANCE PLC	2	1,800,000	1,854,455
											92239M-A#-0	VECTREN UTILITY HOLDINGS INC.	2	1,000,000	1,049,349
											91319A-A*-3	SUEZ WATER NEW JERSEY INC	1	500,000	512,586
											720186-E#-0	PIEDMONT NATURAL GAS COMPANY INC	1	1,000,000	1,030,959
												FONTERRA COOPERATIVE GROUP LIMITED			
											Q3920#-AF-6		1	9,000,000	9,272,233
											758750-C*-2	REGAL BELOIT CORPORATION	2	1,800,000	1,858,171
											154051-E*-3	CENTRAL MAINE POWER COMPANY	1	5,900,000	6,101,408
											G1108#-AE-8	THE BRITISH LAND COMPANY PLC	1	2,500,000	2,606,288
											G2044#-AX-3	COMPASS GROUP PLC	1	3,500,000	3,643,428
											84263#-H*-2	SOUTHERN CONNECTICUT GAS COMPANY	1	2,900,000	3,005,303
												DOMINION ENERGY SOUTH CAROLINA INC			
											837004-D#-6		1	3,600,000	3,695,927
											56081#-AM-2	MAJOR LEAGUE BASEBALL TRUST	1FE	2,465,000	2,577,947
											G9850#-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1	1,200,000	1,245,217
											116794-A#-5	BRUKER CORPORATION	2	1,000,000	1,041,056

STATEMENT AS OF JUNE 30, 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											
94978* BC4	Long Bond Replication	2.A	185,000,000	185,108,915	195,266,216	03/17/2020	03/26/2021	Bond Forward		2,628,400	G9605#-AF-6	WHITBREAD GROUP PLC	2	2,000,000	2,113,763											
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1	700,000	726,976											
											786584-AA-1	SAFRAN	1	3,000,000	3,151,330											
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	259,259	275,819											
											278058-E#-5	EATON CORP	2	1,200,000	1,227,930											
											29717P-B8-5	ESSEX PORTFOLIO LP	2	600,000	617,232											
											00003#-AB-9	A&E TELEVISION NETWORKS LLC	1	2,000,000	2,119,331											
											29717P-B#-3	ESSEX PORTFOLIO LP	2	2,100,000	2,172,163											
											497266-B*-6	KIRBY CORPORATION	2	3,300,000	3,459,639											
											23386#-AG-7	DAIRY FARMERS OF AMERICA INC	2	1,600,000	1,698,792											
											37636#-AK-6	GIVAUDAN UNITED STATES INC	2	4,400,000	4,609,547											
											497266-B*-6	KIRBY CORPORATION	2	2,700,000	2,830,614											
											G1696#-AZ-9	BUNZL FINANCE PLC	2	2,000,000	2,093,809											
											41242*-AR-3	HARDWOOD FUNDING LLC	1FE	949,687	970,472											
											04317#-AE-8	ARTHUR J GALLAGHER & CO	2	2,200,000	2,290,144											
											74264*-AA-4	PRISA LHC LLC	1	1,700,000	1,735,010											
											05279#-AF-6	AUTOLIV ASP INC	2FE	1,250,000	1,273,283											
											806407-C#-7	HENRY SCHEIN INC	1	3,000,000	3,068,796											
											Q5995*-AA-6	MERIDIAN FINCO PTY LTD	2FE	1,000,000	1,029,886											
												TELEDYNE TECHNOLOGIES INCORPORATED														

STATEMENT AS OF JUNE 30, 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			NAIC Designation or Other Description	Book/Adjusted Carrying Value	
Number	Description	Description						Description			CUSIP	Description	Description		Fair Value
.....	771367-C8-6 ..	ROCHESTER GAS AND ELECTRIC CORPORA	1	2,600,000	2,682,121
.....	G1696#-AW-6 ..	BUNZL FINANCE PLC	2	1,600,000	1,648,404
.....	G1696#-AX-4 ..	BUNZL FINANCE PLC	2	2,400,000	2,652,606
.....	92239M-A8-0 ..	VECTREN UTILITY HOLDINGS INC.	2	1,000,000	1,049,349
.....	91319A-A*-3 ..	SUEZ WATER NEW JERSEY INC.	1	800,000	820,138
.....	720186-E8-0 ..	PIEDMONT NATURAL GAS COMPANY INC ..	1	2,000,000	2,061,919
.....		FONTERRA COOPERATIVE GROUP LIMITED			
.....	Q3920#-AF-6 ..		1	13,500,000	13,908,349
.....	154051-E*-3 ..	CENTRAL MAINE POWER COMPANY	1	9,100,000	9,410,647
.....	G1108#-AE-8 ..	THE BRITISH LAND COMPANY PLC	1	2,000,000	2,085,030
.....	G2044#-AX-3 ..	COMPASS GROUP PLC	1	2,500,000	2,602,448
.....	842638-H*-2 ..	SOUTHERN CONNECTICUT GAS COMPANY ...	1	2,300,000	2,383,516
.....		DOMINION ENERGY SOUTH CAROLINA INC			
.....	837004-D8-6 ..		1	2,700,000	2,771,945
.....	56081#-AM-2 ..	MAJOR LEAGUE BASEBALL TRUST	1FE	1,955,000	2,044,579
.....	G9850#-AB-9 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1	2,000,000	2,075,362
.....	910637-S*-9 ..	THE UNITED ILLUMINATING COMPANY	1	900,000	934,683
.....	786584-A8-1 ..	SAFRAN	1	4,000,000	4,201,773
.....		THAMES WATER UTILITIES CAYMAN FINA			
.....	G8781#-AA-5 ..		2	400,000	419,670
.....	G0646#-AM-1 ..	ASSOCIATED BRITISH FOODS PLC	1	3,000,000	3,150,744
.....	910637-S8-7 ..	THE UNITED ILLUMINATING COMPANY	1	600,000	623,122
.....	07132#-AD-4 ..	BATTELLE MEMORIAL INSTITUTE	1	6,000,000	6,280,310
.....	C8973#-AA-9 ..	GAZ METRO INC	1	6,500,000	6,857,530
.....	278058-E#-5 ..	EATON CORP	2	2,000,000	2,046,549
.....	29717P-B8-5 ..	ESSEX PORTFOLIO LP	2	1,700,000	1,748,823
.....	00003#-AB-9 ..	A&E TELEVISION NETWORKS LLC	1	7,000,000	7,417,659
.....	29717P-B#-3 ..	ESSEX PORTFOLIO LP	2	6,000,000	6,206,180
.....	74072#-AB-0 ..	PRERAC FINANCE INC	1	5,500,000	5,806,209
.....	G1696#-AZ-9 ..	BUNZL FINANCE PLC	2	6,200,000	6,490,807
.....	06235#-AE-2 ..	MIRVAC GROUP FINANCE LTD	1	1,700,000	1,843,247
.....	74264*-AA-4 ..	PRISA LHC LLC	1	2,600,000	2,653,544
.....	05279#-AF-6 ..	AUTOLIV ASP INC	2FE	5,000,000	5,093,131
.....	806407-C#-7 ..	HENRY SCHEIN INC	1	11,000,000	11,252,253
.....	Q5995*-AA-6 ..	MERIDIAN FINCO PTY LTD	2FE	2,750,000	2,832,186
.....	G7332#-AF-0 ..	RRPF ENGINE LEASING LIMITED	2FE	1,000,000	1,029,364
.....	27965#-AL-6 ..	EDENS LIMITED PARTNERSHIP	2	3,000,000	3,093,448
.....	97786#-AJ-1 ..	WOLSELEY CAPITAL INC	2FE	1,800,000	1,889,340
.....		TELEDYNE TECHNOLOGIES INCORPORATED			
.....	879360-C*-4 ..		2	4,500,000	4,725,472
.....	C9716#-AB-5 ..	WASTE CONNECTIONS INC	2FE	3,500,000	3,662,957
.....	278058-E#-5 ..	EATON CORP	2	1,266,438	1,294,106
9999999999 - Totals				1,690,657,144	1,942,975,937	XXX	XXX	XXX		63,012,601	XXX	XXX	XXX	1,690,657,146	1,879,963,336

STATEMENT AS OF JUNE 30, 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	1,640,987,939					2	15,279,196
2. Add: Opened or Acquired Transactions.....	9	1,640,987,939		50,022,502					9	1,691,010,441
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX	276,023,113	XXX		XXX		XXX	276,023,113
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	276,376,409	XXX		XXX		XXX	276,376,409
7. Ending Inventory	9	1,640,987,939	9	1,690,657,145					9	1,690,657,145

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.....	920,935,644
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(38,046)
3.	Total (Line 1 plus Line 2)	920,897,597
4.	Part D, Section 1, Column 5	954,447,284
5.	Part D, Section 1, Column 6	(33,549,687)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	989,413,475
8.	Part B, Section 1, Column 13	(38,046)
9.	Total (Line 7 plus Line 8)	989,375,429
10.	Part D, Section 1, Column 8	1,053,367,039
11.	Part D, Section 1, Column 9	(63,991,610)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	114,966,157
14.	Part B, Section 1, Column 20	742,005
15.	Part D, Section 1, Column 11	115,708,162
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	50,366,159,260	84,967,119,862
3. Accrual of discount	7,567,569	29,952,249
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	212,961	100,706
6. Deduct consideration received on disposals	48,479,586,513	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)	3,422,660,120	1,528,306,843
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,422,660,120	1,528,306,843