



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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.....

Main Administrative Office.....

Mail Address.....

Primary Location of Books and Records.....

Internet Website Address.....

Statutory Statement Contact Person and Phone Number.....

Statutory Statement Contact E-Mail address.....

Statutory Statement Contact Fax Number.....

1209 Orange Street, Wilmington, DE, U.S. 19801.....

51 Madison Avenue, New York, NY, U.S. 10010.....

212-576-7000.....

51 Madison Avenue, New York, NY, U.S. 10010.....

51 Madison Avenue, New York, NY, U.S. 10010.....

212-576-7000.....

www.newyorklife.com.....

Robert Michael Gardner ..... 201-942-8333.....

statement\_contact@newyorklife.com.....

201-942-2158.....

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO #

Chairman of the Board and President

THEODORE ALEXANDER MATHAS

Chief Executive Officer

ERIC ANSEL FELDSTEIN

Executive Vice President and Chief Financial Officer

SARA LOUISE BADLER #

Senior Vice President and Chief Compliance Officer

ELIZABETH KATHERINE BRILL

Senior Vice President and Chief Actuary

THOMAS FRANCIS ENGLISH

Senior Vice President and Chief Legal Officer

ROBERT MICHAEL GARDNER

Senior Vice President and Controller

THOMAS ALEXANDER HENDRY

Senior Vice President and Treasurer

ANTHONY RAMSEY MALLOY #

Senior Vice President and Chief Investment Officer

COLLEEN ANNE MEADE

Associate General Counsel and Secretary

DIRECTORS

CHRISTOPHER THOMAS ASHE

ERIC ANSEL FELDSTEIN #

MARK JEROME MADGETT

MATTHEW DAVID WION

ELIZABETH KATHERINE BRILL

ROBERT MICHAEL GARDNER

ANTHONY RAMSEY MALLOY #

ALEXANDER IBBITSON MUNRO COOK

FRANK MICHAEL HARTE

THEODORE ALEXANDER MATHAS

CRAIG LAWRENCE DESANTO #

THOMAS ALEXANDER HENDRY

AMY MILLER

State of New York }  
County of New York } SS

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

DocuSigned by:

B74211AF1570433ERIC ANSEL FELDSTEIN  
Executive Vice President  
and Chief Financial Officer

DocuSigned by:

569AB0805FAE404THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

DocuSigned by:

672FD5DFE9A045AROBERT MICHAEL GARDNER  
Senior Vice President  
and Controller

Subscribed and sworn to before me this

day of November 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.

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 .....	87,191,961,512		87,191,961,512	88,631,060,034
2. Stocks:				
2.1 Preferred stocks .....	5,962,095		5,962,095	12,963,721
2.2 Common stocks .....	1,302,169,673		1,302,169,673	1,644,017,949
3. Mortgage loans on real estate:				
3.1 First liens .....	14,292,432,658		14,292,432,658	13,981,666,081
3.2 Other than first liens.....	690,313,684		690,313,684	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) .....	98,585,405		98,585,405	100,297,544
4.3 Properties held for sale (less \$ ..... encumbrances) .....				585,000
5. Cash (\$ .....(177,799,186) ), cash equivalents (\$ .....3,947,045,638 ) and short-term investments (\$ .....85,448,021 ) .....	3,854,694,473		3,854,694,473	1,436,485,478
6. Contract loans (including \$ .....2,581,006 premium notes) .....	913,373,104	15,113,558	898,259,546	908,832,268
7. Derivatives .....	739,974,923		739,974,923	365,256,253
8. Other invested assets .....	1,775,363,597	1,623,741	1,773,739,856	1,514,099,509
9. Receivables for securities .....	2,855,656		2,855,656	5,963,701
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	639,520		639,520	1,944,975
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	110,868,326,300	16,737,299	110,851,589,001	109,318,015,534
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	753,812,344	101,139	753,711,205	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 .....	83,235,873		83,235,873	59,598,262
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	61,969		61,969	610,599
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	28,609,157		28,609,157	46,258,700
18.2 Net deferred tax asset .....	656,078,292	329,603,727	326,474,565	289,720,303
19. Guaranty funds receivable or on deposit .....	1,879,380		1,879,380	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 .....	21,460,599		21,460,599	27,378,399
24. Health care (\$ ..... ) and other amounts receivable .....	9,009,390	9,009,390		
25. Aggregate write-ins for other than invested assets .....	9,554,053,895	38,851,930	9,515,201,965	9,105,811,494
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	121,976,747,871	394,303,485	121,582,444,386	119,590,053,909
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	46,744,262,214		46,744,262,214	45,147,155,609
28. Total (Lines 26 and 27) .....	168,721,010,085	394,303,485	168,326,706,600	164,737,209,518
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets .....	639,520		639,520	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) .....	639,520		639,520	1,944,975
2501. Interest in annuity contracts .....	9,493,677,087		9,493,677,087	9,084,483,523
2502. Miscellaneous .....	57,110,860	36,457,920	20,652,940	20,729,421
2503. Administrative and other fees due and unpaid .....	871,938		871,938	598,550
2598. Summary of remaining write-ins for Line 25 from overflow page .....	2,394,010	2,394,010		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	9,554,053,895	38,851,930	9,515,201,965	9,105,811,494

STATEMENT AS OF SEPTEMBER 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 \$ 98,508,933,286 less \$ included in Line 6.3 (including \$ 48,295,517 Modco Reserve)	98,508,933,286	97,138,499,679
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,514,292,022	1,467,255,623
4. Contract claims:		
4.1 Life	306,659,977	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 \$ 46,529,476 ceded	46,529,476	75,760,828
9.4 Interest Maintenance Reserve	126,488,162	98,730,370
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,045,533 , accident and health \$ and deposit-type contract funds \$	4,045,533	3,817,705
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	25,948,484	18,381,444
13. Transfers to Separate Accounts due or accrued (net) (including \$ (949,723,647) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(980,984,495)	(982,234,601)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(5,745,708)	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	3,841,106	4,360,950
17. Amounts withheld or retained by reporting entity as agent or trustee	1,389,933	1,717,112
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	116,923,454	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	121,624,170	128,722,014
22. Borrowed money \$ 257,646 and interest thereon \$	257,646	1,388,625
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,592,156,262	1,561,059,669
24.02 Reinsurance in unauthorized and certified ( \$ ) companies	8,653,062	6,292,251
24.03 Funds held under reinsurance treaties with unauthorized and certified ( \$ ) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	141,898,298	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	35,730,812	35,404,239
24.09 Payable for securities	322,029,611	20,719,501
24.10 Payable for securities lending	675,097,783	675,980,945
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,232,552,578	9,426,872,986
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	112,798,321,934	110,236,662,627
27. From Separate Accounts Statement	46,738,913,551	45,145,939,584
28. Total liabilities (Lines 26 and 27)	159,537,235,485	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)	4,836,713,801	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 \$ 5,348,663 in Separate Accounts Statement)	8,764,471,115	9,329,607,307
38. Totals of Lines 29, 30 and 37	8,789,471,115	9,354,607,307
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	168,326,706,600	164,737,209,518
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	9,493,677,087	9,084,483,523
2502. Derivatives-collateral liability	726,376,287	331,210,732
2503. Deferred gains liability	5,843,651	5,112,002
2598. Summary of remaining write-ins for Line 25 from overflow page	6,655,553	6,066,729
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,232,552,578	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)		

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 .....	8,827,182,512	9,529,027,923	13,267,854,797
2. Considerations for supplementary contracts with life contingencies .....	46,551,877	56,160,863	76,197,961
3. Net investment income .....	3,010,606,992	3,103,002,543	4,227,617,799
4. Amortization of Interest Maintenance Reserve (IMR) .....	19,796,365	20,883,702	25,887,990
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	34,934,314	38,549,390	47,045,557
6. Commissions and expense allowances on reinsurance ceded .....	295,854	223,847	197,468
7. Reserve adjustments on reinsurance ceded .....	(1,560,340)	(638,102)	(841,744)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	575,300,520	556,867,067	745,509,312
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	149,379,430	170,246,547	223,743,138
9. Totals (Lines 1 to 8.3) .....	12,662,487,524	13,474,323,780	18,613,212,278
10. Death benefits .....	689,351,104	555,225,619	741,919,844
11. Matured endowments (excluding guaranteed annual pure endowments) .....	1,862,784	2,913,558	3,271,262
12. Annuity benefits .....	2,400,416,364	2,350,258,495	3,144,843,575
13. Disability benefits and benefits under accident and health contracts .....	(21,191)	4,958	74,966
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	6,411,378,140	6,344,398,176	8,494,326,122
16. Group conversions .....	191,211	283,536	365,234
17. Interest and adjustments on contract or deposit-type contract funds .....	69,027,296	46,366,120	50,645,299
18. Payments on supplementary contracts with life contingencies .....	31,345,205	30,066,682	40,290,158
19. Increase in aggregate reserves for life and accident and health contracts .....	1,370,433,608	2,680,529,545	3,074,903,961
20. Totals (Lines 10 to 19) .....	10,973,984,521	12,010,046,689	15,550,640,421
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	296,248,741	336,231,023	440,893,564
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses and fraternal expenses .....	636,375,289	675,775,400	922,890,057
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	65,119,644	84,639,128	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 .....	489,844,269	(325,737,771)	698,271,487
27. Aggregate write-ins for deductions .....	34,927	44,850	50,800
28. Totals (Lines 20 to 27) .....	12,461,607,391	12,780,999,319	17,735,063,302
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	200,880,133	693,324,461	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) .....	200,880,133	693,324,461	878,148,976
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	38,240,337	113,354,935	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) .....	162,639,796	579,969,526	651,696,617
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(5,721,647) (excluding taxes of \$ .....12,640,978 transferred to the IMR) .....	(177,074,706)	(15,327,317)	(20,274,337)
35. Net income (Line 33 plus Line 34) .....	(14,434,910)	564,642,209	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) .....	(14,434,910)	564,642,209	631,422,280
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....75,973,859	275,622,190	534,446,126	284,854,985
39. Change in net unrealized foreign exchange capital gain (loss) .....	18,027,357	(106,029,857)	101,236,189
40. Change in net deferred income tax .....	92,176,301	60,532,501	108,356,075
41. Change in nonadmitted assets .....	29,786,125	(48,760,820)	(92,802,076)
42. Change in liability for reinsurance in unauthorized and certified companies .....	(2,360,811)	(1,888,777)	(2,690,854)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			
44. Change in asset valuation reserve .....	(31,096,593)	(182,440,855)	(347,995,349)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	29,945,823	28,248,259	44,035,581
47. Other changes in surplus in Separate Accounts Statement .....	(30,801,674)	(33,482,696)	(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) .....	(565,136,192)	815,266,090	768,496,814
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	8,789,471,115	9,401,376,583	9,354,607,307
DETAILS OF WRITE-INS			
08.301. Sundries .....	149,379,430	170,246,547	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) .....	149,379,430	170,246,547	223,743,138
2701. Fines, penalties and fees from regulatory authorities .....	34,927	44,850	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) .....	34,927	44,850	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 SEPTEMBER 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 .....	8,845,257,814	9,569,858,688	13,350,926,127
2. Net investment income .....	3,129,045,011	3,170,070,001	4,374,421,035
3. Miscellaneous income .....	723,309,721	713,030,679	953,784,315
4. Total (Lines 1 to 3) .....	12,697,612,546	13,452,959,368	18,679,131,477
5. Benefit and loss related payments .....	9,486,862,049	9,261,956,197	12,417,864,247
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	486,753,434	(281,643,916)	765,950,908
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,239,575,140	1,273,031,947	1,724,980,276
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ .....7,941,605 tax on capital gains (losses) .....	27,253,130	180,657,703	136,475,275
10. Total (Lines 5 through 9) .....	11,240,443,753	10,434,001,931	15,045,270,706
11. Net cash from operations (Line 4 minus Line 10) .....	1,457,168,793	3,018,957,437	3,633,860,771
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	8,865,014,436	7,698,321,999	10,908,300,039
12.2 Stocks .....	505,737,774	742,215,830	912,319,791
12.3 Mortgage loans .....	862,262,180	1,919,588,046	2,105,745,169
12.4 Real estate .....	508,648	18,468	518,552
12.5 Other invested assets .....	31,501,539	403,807,176	423,039,147
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	434,129	(550,357)	987,630
12.7 Miscellaneous proceeds .....	729,072,112	730,705,920	151,543,391
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	10,994,530,818	11,494,107,082	14,502,453,719
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	7,427,935,699	11,614,360,277	14,414,610,617
13.2 Stocks .....	157,460,671	819,576,256	976,418,460
13.3 Mortgage loans .....	1,191,308,334	1,933,594,521	2,611,598,090
13.4 Real estate .....		45,672,617	45,671,301
13.5 Other invested assets .....	256,456,862	518,847,462	571,209,458
13.6 Miscellaneous applications .....	19,961,544		47,905,520
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	9,053,123,110	14,932,051,133	18,667,413,446
14. Net increase (or decrease) in contract loans and premium notes .....	(12,366,803)	9,933,414	16,820,700
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	1,953,774,511	(3,447,877,465)	(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 .....	(1,130,979)		1,388,625
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(9,465,730)	85,783,461	122,191,161
16.5 Dividends to stockholders .....	932,000,000		
16.6 Other cash provided (applied) .....	(50,137,600)	(17,712,714)	(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) .....	(992,734,309)	68,070,747	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) .....	2,418,208,995	(360,849,281)	(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) .....	3,854,694,473	1,530,479,304	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 .....	435,808,279	347,134,168	498,343,642
20.0002. Capitalized interest on bonds/payment in kind .....	94,836,633	99,110,073	131,912,543
20.0003. Capital contribution to affiliated other invested asset .....	72,052,865		
20.0004. Depreciation on fixed assets .....	57,652,698	59,656,455	81,429,503
20.0005. Transfer/exchange of bond investment to equity investment .....	14,228,139	3,382,366	6,721,666
20.0006. Bonds to be announced commitments-purchased/sold .....	7,178,207	70,443,310	133,331,395
20.0007. Capitalized interest on mortgage loans .....	5,206,813	3,539,321	5,718,318
20.0008. Low Income Housing Tax Credit unfunded commitments .....	3,803,416	1,664,887	1,672,753
20.0009. Transfer/merger/spinoff of equity investment to equity investment .....	2,679,025	4,079,810	4,688,646
20.0010. Dividend reinvestment of equities .....	784	1,375,316	1,375,316

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

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

20.0011. Distribution of shares to operating income .....	362		
20.0012. Transfer of mortgage loan to real estate .....		585,000	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 .....	1,442,020,641	1,557,125,246	2,174,344,741
3. Ordinary individual annuities .....	7,730,328,067	8,293,035,034	10,530,644,381
4. Credit life (group and individual) .....			
5. Group life insurance .....	35,878,633	30,331,372	1,056,454,727
6. Group annuities .....	108,366	18,892,935	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) .....	9,208,335,707	9,899,384,587	13,780,447,305
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	9,208,335,707	9,899,384,587	13,780,447,305
14. Deposit-type contracts .....	155,273,847	245,588,705	346,712,458
15. Total (Lines 13 and 14)	9,363,609,554	10,144,973,292	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 September 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	\$ (14,434,910)	\$ 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>\$ (14,434,910)</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	\$ 8,789,471,115	\$ 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>\$ 8,789,471,115</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 September 30, 2020.

		OTTI Recognized in Loss			
		Amortized Cost Basis Before OTTI	2a	2b	Fair Value
			Interest	Non-interest	1-(2a+2b)
<b>General Account:</b>					
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	—	—	—	—
e.	Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter					
g.	Intent to sell	16,612,875	—	823,710	15,789,165
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
h.	Total 3rd Quarter	16,612,875	—	823,710	15,789,165
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	—	—	—	—
k.	Total 4th Quarter	—	—	—	—
l.	<b>Annual Aggregate Total (General Account)</b>		<b>\$ —</b>	<b>\$ 1,280,755</b>	
<b>Guaranteed Separate Accounts:</b>					
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	—	—	—	—
b.	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	—	—	—	—
e.	Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter					
g.	Intent to sell	1,319,621	—	65,373	1,254,248
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
h.	Total 3rd Quarter	1,319,621	—	65,373	1,254,248
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	—	—	—	—
k.	Total 4th Quarter	—	—	—	—
l.	<b>Annual Aggregate Total (Guaranteed Separate Accounts)</b>		<b>\$ —</b>	<b>\$ 101,693</b>	
<b>Grand Total</b>			<b>\$ —</b>	<b>\$ 1,382,448</b>	

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR							
(1)	(2)	(3)	(4)	(5)	(6)	(7)	
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period	
<b>General Account</b>							
059469AF3	\$ 773,115	\$ 698,411	\$ 74,704	\$ 698,411	\$ 715,778	9/30/2020	
12627HAK6	681,563	607,292	74,271	607,292	631,607	9/30/2020	
12628KAF9	829,410	766,783	62,627	766,783	814,153	9/30/2020	
12628LAJ9	170,914	163,570	7,344	163,570	150,633	9/30/2020	
12629EAD7	917,053	859,749	57,304	859,749	853,461	9/30/2020	

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
126694DT2	466,954	453,621	13,333	453,621	450,781	9/30/2020
126694RN0	468,501	465,772	2,729	465,772	418,024	9/30/2020
17309BAB3	126,944	119,942	7,002	119,942	126,633	9/30/2020
32052MAA9	33,933	33,529	404	33,529	26,648	9/30/2020
3622EUAB2	443,953	424,280	19,673	424,280	430,112	9/30/2020
3622EUAC0	960,744	918,574	42,170	918,574	938,014	9/30/2020
362334MD3	2,847	2,792	55	2,792	2,772	9/30/2020
36244SAC2	3,626,421	3,159,781	466,640	3,159,781	3,602,879	9/30/2020
36244SAF5	2,256,100	1,965,732	290,368	1,965,732	2,241,102	9/30/2020
46628LBK3	196,117	23,526	172,591	23,526	176,634	9/30/2020
61751DAE4	341,395	336,198	5,197	336,198	334,245	9/30/2020
649603AQ0	667,387	626,059	41,328	626,059	618,326	9/30/2020
65537BAF7	1,413,977	1,280,224	133,753	1,280,224	1,364,781	9/30/2020
76110VSU3	338,594	327,766	10,828	327,766	259,965	9/30/2020
94983UAB3	1,056,562	867,108	189,454	867,108	1,031,436	9/30/2020
94988PAD5	36,310,686	36,310,669	17	36,310,669	30,361,758	9/30/2020
94988PAE3	10,737,542	10,737,539	3	10,737,539	7,813,002	9/30/2020
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
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

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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	1,199,770	647,620	552,150	647,620	809,720	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
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	22,549,653	XXX	XXX	
Guaranteed Separate Accounts						
059469AF3	128,646	116,185	12,461	116,185	119,296	9/30/2020
12627HAK6	119,969	106,842	13,127	106,842	111,460	9/30/2020
12628KAF9	108,184	100,015	8,169	100,015	106,194	9/30/2020
36244SAC2	198,407	172,906	25,501	172,906	197,299	9/30/2020
36244SAF5	187,807	163,668	24,139	163,668	186,759	9/30/2020
61751DAE4	48,771	48,028	743	48,028	47,749	9/30/2020
76110VSU3	2,970	2,875	95	2,875	2,280	9/30/2020
94983UAB3	180,760	148,299	32,461	148,299	176,299	9/30/2020
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



NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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	1,578,554	XXX	XXX	
Grand Total	XXX	XXX	\$ 24,128,207	XXX	XXX	

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

(4) The following table presents the Company’s gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at September 30, 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	\$ 3,314,857,357	\$ 145,468,442	\$ 1,781,188,483	\$ 62,179,100	\$ 5,096,045,840	\$ 207,647,542
Guaranteed Separate Accounts	135,981,564	7,399,450	29,231,926	2,957,996	165,213,490	10,357,446
Total	\$ 3,450,838,921	\$ 152,867,892	\$ 1,810,420,409	\$ 65,137,096	\$ 5,261,259,330	\$ 218,004,988

(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

NOTES TO FINANCIAL STATEMENTS

exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments.

At September 30, 2020, the carrying value and fair value of securities held under agreements to purchase and resell was \$210,206,000, 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 0.06%

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter
a. Maximum Amount			
1. Open - no maturity	\$ —	\$ —	\$ —
2. Overnight	\$ 338,383,000	\$ 331,477,000	\$ 217,627,000
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	\$ 210,206,000
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	Third Quarter
a. Maximum Amount	\$ 338,383,000	\$ 331,477,000	\$ 217,627,000
b. Ending Balance	\$ 338,383,000	\$ 216,285,000	\$ 210,206,000

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

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does not qualify for admitted
Ending Balance								
a. Bonds - FV	\$ —	\$ 210,206,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV	\$ —	\$ 210,206,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

	First Quarter		Second Quarter		Third Quarter
a. Maximum Amount					
1. Cash	\$	—	\$	—	—
2. Securities (FV)	\$	345,152,635	\$	338,106,540	221,979,540
3. Securities (BACV)		XXX		XXX	XXX
4. Nonadmitted subset (BACV)		XXX		XXX	XXX
b. Ending Balance					
1. Cash	\$	—	\$	—	—
2. Securities (FV)	\$	345,152,635	\$	220,611,050	214,411,062
3. Securities (BACV)		XXX		XXX	XXX
4. Nonadmitted subset (BACV)		XXX		XXX	XXX

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

	Amortized Cost		Fair Value	
a. Overnight and continuous	\$	—	\$	—
b. 30 days or less	\$	—	\$	—
c. 31 to 90 days	\$	—	\$	—
d. > 90 days	\$	214,411,062	\$	214,411,062

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

(10) At September 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	182	94
Aggregate Amount of Investment Income	\$ 57,788,493	\$ 3,874,751

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

NOTES TO FINANCIAL STATEMENTS

- 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 - C. In 2020, the Company paid a dividend of \$932,000,000 to its parent company, New York Life.

D. No change.

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	\$ 5,403,766,790	\$ 5,403,766,790	\$ —

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	\$ —	\$ —	\$ —	\$ —

7.8

NOTES TO FINANCIAL STATEMENTS

- (3) Collateral pledged to FHLB of Pittsburgh
- a. At September 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 <sup>1</sup>	Carrying Value <sup>1</sup>	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,855,494,954	\$ 1,855,494,954	\$ —
2. Current year general account	\$ 1,855,494,954	\$ 1,855,494,954	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 525,185,548	\$ 525,185,548	\$ 325,000,000

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

- (4) Borrowing from FHLB of Pittsburgh
- a. At September 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	\$ —	\$ —	\$ —

- 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.

NOTES TO FINANCIAL STATEMENTS

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
- (2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended September 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		33	604,636	603,319	(3,955)
		33	\$ 604,636	\$ 603,319	\$ (3,955)

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 September 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	36,580,499	—	—	—	36,580,499
U.S. corporate	—	10,886,278	—	—	10,886,278
Non-agency residential mortgage-backed securities	—	822,438	—	—	822,438
Non-agency asset-backed securities	—	16,738,299	—	—	16,738,299
Total bonds	36,580,499	28,447,015	—	—	65,027,514
3. Common stocks	1,167,310,340	—	50,919,170	83,940,162	1,302,169,672
4. Derivative assets					
Foreign currency swaps	—	432,857,921	—	—	432,857,921
Interest rate swaps	—	259,538,864	—	—	259,538,864
Equity options	—	11,791,799	—	—	11,791,799
Interest rate options	—	11,778,042	450,745	—	12,228,787
Foreign currency forwards	—	544,580	—	—	544,580
Futures	67,070	—	—	—	67,070
Total derivative assets	67,070	716,511,206	450,745	—	717,029,021
5. Separate accounts assets	40,213,027,080	2,000,149	2,750,766	294,854,282	40,512,632,277
Total assets at fair value	\$ 41,416,984,989	\$ 747,001,638	\$ 54,120,681	\$ 378,794,444	\$ 42,596,901,752
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 5,769,027	\$ —	\$ —	\$ 5,769,027
Foreign currency swaps	—	11,997,084	—	—	11,997,084
Foreign currency forwards	—	8,595,219	—	—	8,595,219
Futures	144,797	—	—	—	144,797
Total derivative liabilities	144,797	26,361,330	—	—	26,506,127
2. Separate accounts liabilities - derivatives <sup>(1)</sup>	—	9,657,511	—	—	9,657,511
Total liabilities at fair value	\$ 144,797	\$ 36,018,841	\$ —	\$ —	\$ 36,163,638

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the Nine months ended September 30, 2020:

	Balance at 06/30/2020	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 09/30/2020
Bonds:										
U.S. corporate	\$ 364,262	\$ —	\$ (364,262)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total bonds	364,262	—	(364,262)	—	—	—	—	—	—	—
Common stocks	33,515,995	—	(395)	(27,154)	5,582,518	11,848,206	—	—	—	50,919,170
Derivatives	411,089	—	—	(5,057,208)	5,096,864	—	—	—	—	450,745
Separate accounts assets	198,243	—	—	118,448	575,731	1,858,344	—	—	—	2,750,766
Total	\$ 34,489,589	\$ —	\$ (364,657)	\$ (4,965,914)	\$ 11,255,113	\$ 13,706,550	\$ —	\$ —	\$ —	\$ 54,120,681

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 September 30, 2020. Transfers out of Level 3 totaled \$364,657 for the three months ended September 30, 2020, which primarily relates to a U.S. Corporate security that was measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(3) Determination of Fair Value



# NOTES TO FINANCIAL STATEMENTS

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

At September 30, 2020, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$24,933,281 and a market value of \$24,960,994. The Company did not have any price challenges on separate account securities for what it received from third party pricing services.

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.

*Derivatives (including separate accounts liabilities – derivatives)*



NOTES TO FINANCIAL STATEMENTS

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 September 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	\$ 95,758,527,236	\$ 87,191,961,512	\$ 36,580,499	\$ 92,464,268,189	\$ 3,257,678,548	\$ —	\$ —
Preferred stocks	19,900,910	5,962,095	—	380,368	19,520,542	—	—
Common stocks	1,302,169,673	1,302,169,673	1,167,310,341	—	50,919,170	83,940,162	—
Mortgage loans	15,774,723,576	14,982,746,341	—	—	15,774,723,576	—	—
Cash, cash equivalents and short-term investments	3,854,694,473	3,854,694,473	248,330,756	3,606,363,717	—	—	—
Derivatives	828,872,995	739,974,923	67,070	828,355,180	450,745	—	—
Derivatives - collateral	639,520	639,520	—	639,520	—	—	—
Other invested assets <sup>1</sup>	351,256,068	304,334,912	—	121,323,768	229,932,300	—	—
Investment income due and accrued	753,711,205	753,711,205	—	753,711,205	—	—	—
Separate accounts assets	47,305,019,560	46,744,262,213	40,238,265,859	5,731,227,183	1,040,672,236	294,854,282	—
Total assets	\$ 165,949,515,216	\$ 155,880,456,867	\$ 41,690,554,525	\$ 103,506,269,130	\$ 20,373,897,117	\$ 378,794,444	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,123,002,428	\$ 1,084,771,142	\$ —	\$ —	\$ 1,123,002,428	\$ —	\$ —
Derivatives	67,679,295	35,730,812	144,797	67,534,498	—	—	—
Derivatives - collateral	726,376,287	726,376,287	—	726,376,287	—	—	—
Borrowed money	257,646	—	—	257,646	—	—	—
Amounts payable for securities lending	675,097,783	675,097,783	—	675,097,783	—	—	—
Separate accounts liabilities - derivatives	24,679,911	18,492,344	—	20,683,333	3,996,578	—	—
Total liabilities	\$ 2,617,093,350	\$ 2,540,468,368	\$ 144,797	\$ 1,489,949,547	\$ 1,126,999,006	\$ —	\$ —

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

# NOTES TO FINANCIAL STATEMENTS

**Bonds**

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

The pricing service generally uses 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 \$2,153,132,652 and a fair value of \$2,230,421,501 at September 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:

September 30, 2020						
Category of Investment	Investment Strategy	Fair Value Determined using NAV		Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$	265,070,213	\$ —	Quarterly, Monthly, Semi-Annual	180 days or less
Hedge Fund	Sector Investing	\$	25,932,032	\$ —	Monthly	30 days
Hedge Fund	Fixed Income Arbitrage	\$	2,188,769	\$ —	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	\$	1,663,268	\$ —	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	\$	83,940,162	\$ —	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 the Company 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. The Company 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 not significant to the Company's financial results for the quarter ended September 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 November 12, 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 SEPTEMBER 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 Manager, 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 SEPTEMBER 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: .....

\$ .....11,048,333

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- 257,646
12.

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

\$ .....119,833,917
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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....2,150,577,869                             | \$ .....2,153,132,652                              |
| 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                               | \$ .....1,129,870,954                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....3,119,764,280                             | \$ .....3,283,003,606                              |
| 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. ....

\$ .....702,301,530
- 16.2

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

\$ .....702,049,685
- 16.3

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

\$ .....675,097,783

STATEMENT AS OF SEPTEMBER 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.....
Wellington Management Company LLP .....	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.....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNL CX41 .....	SEC .....	NO.....

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

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

.....

- Filings for which we have not yet received the required documentation necessary for submission to the SVO: 1

- Filings that have been submitted but not yet rated by the SVO:11

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

7,070,300

1.13

Commercial Mortgages

\$

14,934,801,676

1.14

Total Mortgages in Good Standing

\$

14,941,871,976

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

\$

2,519,368

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

2,519,368

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

654,999

1.43

Commercial Mortgages

\$

37,700,000

1.44

Total Mortgages in Process of Foreclosure

\$

38,354,999

1.5

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

\$

14,982,746,343

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

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

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

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

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

Date	Outstanding Lien Amount



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

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
			NONE						

STATEMENT AS OF SEPTEMBER 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

States, Etc.		1	Life Contracts		Direct Business Only			
			2	3	4	5	6	7
			Life Insurance Premiums	Annuity Considerations				
		Active Status (a)			Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	38,694,395	67,467,113		106,161,508	121,219
2.	Alaska	AK	L	4,258,027	37,042,576		41,300,603	191,676
3.	Arizona	AZ	L	19,715,579	163,401,524		183,117,103	2,672,482
4.	Arkansas	AR	L	6,519,193	34,232,601		40,751,794	882,175
5.	California	CA	L	241,749,497	1,004,102,977		1,245,852,474	15,165,474
6.	Colorado	CO	L	16,844,816	160,987,877		177,832,693	3,297,083
7.	Connecticut	CT	L	16,692,064	115,459,281		132,151,345	3,379,344
8.	Delaware	DE	L	6,015,504	18,664,895		24,680,399	1,181,936
9.	District of Columbia	DC	L	3,374,417	14,957,997		18,332,414	49,750
10.	Florida	FL	L	99,752,849	513,166,898		612,919,747	12,289,893
11.	Georgia	GA	L	80,065,263	123,554,502		203,619,765	3,262,900
12.	Hawaii	HI	L	5,708,757	61,199,052		66,907,809	1,446,007
13.	Idaho	ID	L	2,846,606	36,111,854		38,958,460	446,249
14.	Illinois	IL	L	30,120,644	252,044,223		282,164,867	5,127,033
15.	Indiana	IN	L	8,597,729	73,669,380		82,267,109	1,504,301
16.	Iowa	IA	L	12,323,846	65,157,323		77,481,169	1,344,480
17.	Kansas	KS	L	10,223,042	52,762,710		62,985,752	1,562,850
18.	Kentucky	KY	L	6,671,758	59,214,305		65,886,063	2,825,211
19.	Louisiana	LA	L	29,949,827	131,014,082		160,963,909	2,864,506
20.	Maine	ME	L	2,158,931	23,154,203		25,313,134	290,340
21.	Maryland	MD	L	26,563,048	129,954,088		156,517,136	3,102,157
22.	Massachusetts	MA	L	48,386,272	416,406,205		464,792,477	7,726,145
23.	Michigan	MI	L	22,271,049	180,999,098		203,270,147	5,644,864
24.	Minnesota	MN	L	50,120,325	115,304,367		165,424,692	1,591,493
25.	Mississippi	MS	L	11,580,004	31,324,520		42,904,524	800,131
26.	Missouri	MO	L	16,372,459	161,358,849		177,731,308	4,047,095
27.	Montana	MT	L	3,889,601	23,141,705		27,031,306	1,273,810
28.	Nebraska	NE	L	9,638,629	29,896,297		39,534,926	255,495
29.	Nevada	NV	L	7,783,064	55,518,759		63,301,823	968,499
30.	New Hampshire	NH	L	5,582,588	55,140,002		60,722,590	435,386
31.	New Jersey	NJ	L	50,008,011	290,113,405		340,121,416	4,284,657
32.	New Mexico	NM	L	4,706,706	61,590,614		66,297,320	2,186,600
33.	New York	NY	L	175,441,232	747,357,201		922,798,433	17,828,667
34.	North Carolina	NC	L	24,718,536	188,414,098		213,132,634	3,944,168
35.	North Dakota	ND	L	4,680,899	18,039,547		22,720,446	41,272
36.	Ohio	OH	L	24,808,248	247,942,473		272,750,721	3,391,412
37.	Oklahoma	OK	L	10,874,911	55,911,874		66,786,785	1,039,016
38.	Oregon	OR	L	11,907,240	82,977,555		94,884,795	652,699
39.	Pennsylvania	PA	L	59,013,810	276,463,878		335,477,688	6,191,148
40.	Rhode Island	RI	L	4,351,213	41,154,631		45,505,844	659,784
41.	South Carolina	SC	L	17,426,128	118,291,607		135,717,735	1,422,167
42.	South Dakota	SD	L	13,153,627	39,869,574		53,023,201	1,870,604
43.	Tennessee	TN	L	15,215,338	87,936,159		103,151,497	1,840,058
44.	Texas	TX	L	109,939,107	608,668,152		718,607,259	9,471,274
45.	Utah	UT	L	7,971,752	63,242,824		71,214,576	1,801,576
46.	Vermont	VT	L	1,921,050	28,214,597		30,135,647	454,090
47.	Virginia	VA	L	39,557,574	212,768,454		252,326,028	4,761,190
48.	Washington	WA	L	31,219,907	215,970,092		247,189,999	3,523,070
49.	West Virginia	WV	L	3,805,303	20,893,117		24,698,420	549,270
50.	Wisconsin	WI	L	14,024,651	70,909,865		84,934,516	3,014,464
51.	Wyoming	WY	L	1,916,694	33,450,998		35,367,692	596,677
52.	American Samoa	AS	N					
53.	Guam	GU	L	4,936	2,212,696		2,217,632	
54.	Puerto Rico	PR	N	121,407	3,050		124,457	
55.	U.S. Virgin Islands	VI	L	25,932			25,932	
56.	Northern Mariana Islands	MP	N					
57.	Canada	CAN	N	340,796			340,796	
58.	Aggregate Other Aliens	OT	XXX	5,636,965	11,629,301		17,266,266	
59.	Subtotal	XXX		1,477,261,756	7,730,435,025		9,207,696,781	155,273,847
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		37,877	1,409		39,286	
94.	Aggregate or other amounts not allocable by State	XXX		599,641			599,641	
95.	Totals (Direct Business)	XXX		1,477,899,274	7,730,436,434		9,208,335,708	155,273,847
96.	Plus Reinsurance Assumed	XXX		3,897,520			3,897,520	
97.	Totals (All Business)	XXX		1,481,796,794	7,730,436,434		9,212,233,228	155,273,847
98.	Less Reinsurance Ceded	XXX		413,527,290			413,527,290	
99.	Totals (All Business) less Reinsurance Ceded	XXX		1,068,269,504	7,730,436,434		8,798,705,938	155,273,847
DETAILS OF WRITE-INS								
58001.	ZZZ other alien	XXX		5,636,965	11,629,301		17,266,266	
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		5,636,965	11,629,301		17,266,266	
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-MF Park-Line FL 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-RTL DTC VA 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)  
Skyhigh SPV Note Issuer 2020 Parent Trust (DE)  
Skyhigh SPV Note Issuer 2020 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)  
                MSVEF-IND Commerce 303 GP LLC (DE)  
                    MSVEF-IND Commerce 303 AZ LP (DE)  
                        MSVEF-SW Commerce JV LP (DE)

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

New York Life Enterprises LLC

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

NYLIFE LLC

Eagle Strategies LLC (DE)  
Fabric of Family 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 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-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 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 (Master) (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 Fund LP (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)
	MCF CLO VI LLC (DE)
	MCF CLO VII LLC (DE)
	MCF CLO VIII Ltd. (DE)
	MCF CLO VIII LLC (DE)
	MCF CLO IX Ltd. (CYM)
	MCF CLO IX LLC (DE)
	MCF KB Fund LLC (DE)
	MCF KB Fund II LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

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



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

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

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)  
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 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)  
Evolve 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)  
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)

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

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

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)  
PASCCEF GP, LLC (DE)  
Private Advisors Small Company Coinvestment Fund, LP (DE)  
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)  
PASCCEF II GP, LLC (DE)  
Private Advisors Small Company Coinvested Fund II, LP (DE)  
PASCCEF Carry Parent, LLC (DE)  
PASCCEF 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 Cerestra 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)  
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)

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

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

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

New York Life Investment Management Holdings LLC (continued)

Candriam 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 Multi-Sector Bond Fund (AUS)  
Ausbil IT – Ausbil Long Short Term 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)	MARKET ROSS TX GARAGE OWNER LC (DE)
CC Acquisitions, LP (DE)	MARKET ROSS TX OFFICE OWNER LLC (DE)
REEP-IND Cedar Farms TN LLC (DE)	MARKET ROSS TX RETAIL OWNER LLC (DE)
Cedar Farms JV LLC (DE)	REEP-OFC Mallory TN LLC (DE)
REEP-IND Continental NC LLC (DE)	3665 Mallory JV LLC (DE)
LRC-Patriot, LLC (DE)	REEP-OFC WATER RIDGE NC LLC (DE)
REEP-LRC Industrial LLC (DE)	REEP-OFC VIRIDIAN AZ LLC (DE)
REEP-IND Forest Park NJ LLC (DE)	REEP-HINES VIRIDIAN JV LLC (DE)
FP Building 4 LLC (DE)	REEP-OFC 2300 Empire LLC (DE)
FP Building 1-2-3 LLC (DE)	REEP-MF Wynnewood PA LLC (DE)
FP Building 17, LLC (DE)	Wynnewood JV LLC (DE)
FP Building 20, LLC (DE)	REEP-MU Fayetteville NC LLC (DE)
FP Mantua Grove LLC (DE)	501 Fayetteville JV LLC (DE)
FP Lot 1.01 LLC (DE)	501 Fayetteville Owner LLC (DE)
REEP-IND NJ LLC (DE)	REEP-MU SOUTH GRAHAM NC LLC (DE)
NJIND JV LLC (DE)	401 SOUTH GRAHAM JV LLC (DE)
NJIND Hook Road LLC (DE)	401 SOUTH GRAHAM OWNER LLC (DE)
NJIND Bay Avenue LLC (DE)	REEP-IND COMMERCE CITY CO LLC (DE)
NJIND Corbin Street LLC (DE)	REEP-BRENNAN COMMERCE CITY JV LLC (DE)
REEP-MF Cumberland TN LLC (DE)	REEP-MF ART TOWER OR LLC (DE)
Cumberland Apartments, LLC (TN)	REEP-WP ART TOWER JV LLC (DE)
REEP-MF Enclave TX LLC (DE)	REEP-OFC Mass Ave MA LLC (DE)
Enclave CAF LLC (DE)	REEP-MF FARMINGTON IL LLC (DE)
REEP-MF Marina Landing WA LLC (DE)	REEP-MARQUETTE FARMINGTON JV LLC (DE)
REEP-SP Marina Landing LLC (DE)	REEP-MARQUETTE FARMINGTON OWNER 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)	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0826	New York Life Group	.66915	13-5582869	1583827	0000071633		New York Life Insurance Company New York Life Insurance and Annuity Corporation	.NY	UDP						
.0826	New York Life Group	.91596	13-3044743	3683691	0000727136		NYLIFE Insurance Company of Arizona	.DE	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N	
.0826	New York Life Group	.81353	52-1530175				New York Life Enterprises LLC	.AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N	
			13-4199614				NYLIFE LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N	
			13-4081725	2928649	0001270096		NYL Investors LLC	.DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N	
			46-4293486		0001606720		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	
			47-2530753				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
							NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A	.DE	OTH	NYLIM Flatiron CLO 2004-1 Ltd.	Influence	0.000	New York Life Insurance Company	.N	5
			27-4658141				NYLIM Flatiron CLO 2006-1 Ltd.	.CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	.N	5
							NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A	.DE	OTH	NYLIM Flatiron CLO 2006-1 Ltd.	Influence	0.000	New York Life Insurance Company	.N	5
							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	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance 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	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	N	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	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	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Green Oaks IL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4607723				REEP-IND MCP I I NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4626597				REEP-IND MCP I I I 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 I I I 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-WF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	

### 13.2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			82-1945938 84-4102691				REEP-MF 960 EPP Opco GA LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF Emblem DE LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF Gateway TAF UT LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	.N.	
										New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	.N.	
							REEP-MF Gateway TAF UT LLC	.DE.	.NIA.	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	.N.	
										New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	.N.	
							REEP-MP Gateway TAB JV LLC	.DE.	.NIA.	Corporation	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF Issaquah WA LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF Mount Vernon GA LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF Mount Laurel NJ LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF 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 81-2456809				REEP-MF FOUNTAIN PLACE MN LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF FOUNTAIN PLACE LLC	.DE.	.NIA.	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-MF Park-Line FL LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-OFC 2300 EMPIRE CA LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-IND 10 WEST II AZ LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-RTL Flemington NJ LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-RTL Mill Creek NJ LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP TAB ONE LLC	.DE.	.NIA.	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	.N.	
							REEP-RTL DTC VA	.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.	



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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2591038				REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	N	7
					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 IIA 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	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-SIW Commerce JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	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	
							New York Life International Holdings Limited								
			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					MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	N	
										New York Life International Holdings Limited					
							MAX Ventures and Industries Limited	IND	NIA	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.								
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	N	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	N	
							Administradora de Conductos SMNYL, S.A. de C.V.			Seguros Monterrey New York Life, S.A. de C.V.					
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	C.V.	Ownership	99.000	New York Life Insurance Company	N	
										Seguros Monterrey New York Life, S.A. de C.V.					
								MEX	NIA	C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Inmobiliaria SMNYL, S.A. de C.V.			Seguros Monterrey New York Life, S.A. de C.V.					
								MEX	NIA	C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Inmobiliaria SMNYL, S.A. de C.V.			Agencias de Distribucion SMNYL, S.A. de C.V.					
								MEX	NIA	C.V.	Ownership	1.000	New York Life Insurance Company	N	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-5183198				Fabric of Family LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	N	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Holdings NCVAD GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							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	
					0001570433		McMorgan Northern California Value Add/Development Fund I, L.P.	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	MNCVAD-OFC RIDDER PARK CA LLC	Ownership	97.500	New York Life Insurance Company	N	
							MNCVAD-GRAYMARK RIDDER PARK LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD-OFC ONEBAY CA LLC	DE	NIA	MNCVAD-OFC ONEBAY CA LLC	Ownership	95.000	New York Life Insurance Company	N	
							MNCVAD-HARVEST ONE BAY LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD-IND RICHMOND CA LLC	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	N	
							NYL Investors NCVAD II GP, LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
					0001705770		McMorgan Northern California Value Add/Development Fund II, LP	DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	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	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF Member LLC	DE	NIA	MSSDF Member LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Square Structured Debt Fund LP	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF GP LLC	DE	NIA	MSSDF GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub I LLC	DE	NIA	NYL Investors 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	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							Madison Core Property Fund LP	DE	NIA	Madison Core Property Fund LP	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							MIREF 1500 Quail, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Bedminster, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	N	
							MIREF Marketpointe, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							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-SP Henderson LLC	DE	NIA	Madison Core Property Fund 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	
										New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	
							MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2850988				MacKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MacKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2851036		0001502131						Ownership	100.000	New York Life Insurance Company	N	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			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	
			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 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	
			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	
			26-4248749		0001502130		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	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001502133		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	
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP	DE	NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1760156				MackKay Shields Select 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	
			81-4560451				MackKay Shields High Yield Crossover Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108933				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108959				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	N	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	N	
			47-2950749				MackKay Municipal Managers Puerto Rico Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			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 (Master)	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	
					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	

STATEMENT AS OF SEPTEMBER 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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							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Advisors, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Shields Europe Investment Management Limited	JRL	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	N	
							MKS TALF Opportunities Fund GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay 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	
							MacKay 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				MacKay 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				MacKay 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	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	N	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							Ironshore Investment BL I Ltd.	BMJ	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	
			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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			37-1749427				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
							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	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			98-1450997				MCF PD Fund GP LLC	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF PD Fund LP	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			83-4242231				MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF Senior Debt Fund 2019-I LP	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company	N	
							Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	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	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001513540		New York Life Capital Partners, LLC	DE	NIA	New York Life Capital Partners, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001513533		New York Life Capital Partners, LP	DE	NIA	GoldPoint 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	
							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	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	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar GP, LLC	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	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV-A, LP	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	GoldPoint Core Opportunities Fund, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Core Opportunities Fund II 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 Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	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 Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							GPP Mezz IV A Preferred Blocker LP .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV B Blocker LP (GPPMBB) .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV C Blocker LP (GPPMBC) .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV D Blocker LP (GPPMBD) .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV E Blocker LPP .....	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 Mezz IV F Blocker LP .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV G Blocker LP .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV H Blocker LP .....	DE	NIA	GoldPoint Mezzanine Partners IV, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Mezz IV I Blocker 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	
							GPP V B Blocker Holdco 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	
							GPP V ECI Aggregator LP .....	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP V E Blocker Holdco LP .....	DE	NIA	GoldPoint Partners Co-Investment V, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP V F Blocker Holdco LP .....	DE	NIA	GoldPoint Partners Co-Investment V, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP V G Blocker Holdco 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	
							GPP Private Debt V RS 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 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	
							GPP LuxCo V GP Sarl .....	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GPP Private Debt LuxCo V SCSp .....	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GoldPoint Partners FA I, LLC .....	DE	NIA	GoldPoint Partners LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GoldPoint Partners Select Manager III GenPar GP, LLC .....	DE	NIA	GoldPoint Partners LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GoldPoint Partners Select Manager III GenPar, L.P. ....	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P. ....	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	
							GoldPoint Partners Select Manager Fund III AIV, L.P. ....	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	N	



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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							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 V GenPar Inc.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada III GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada IV GenPar Inc	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Partners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	GoldPoint Partners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners 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 GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI – ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
					0001718352		GoldPoint Private Credit GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Private Credit Fund, LP	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest GenPar L.P.	DE	NIA	NYLCAP 2010 Co-Invest GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest L.P.	DE	NIA	NYLCAP 2010 Co-Invest GenPar L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest ECI Blocker B L.P.	DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	Ownership	100.000	New York Life Insurance Company	N	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund, LP	CAN	NIA	NYLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 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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							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	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..N	
							NYLCAP Mezzanine Partners III GenPar, LP	..DE	..NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							NYLCAP Mezzanine Partners III-K, LP	..DE	..NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	..N	
					0001482545		NYLCAP Mezzanine Partners III, LP	..DE	..NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	..N	
							NYLCAP Mezzanine Partners III Parallel Fund, LP	..DE	..NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	..N	
					0001539552		NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	..DE	..NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	..N	
							NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	..DE	..NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest, LP	Ownership	100.000	New York Life Insurance Company	..N	
							NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP	..DE	..NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	Ownership	100.000	New York Life Insurance Company	..N	
					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
							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 (FVCI) II, LLC	..MUS	..NIA	Fund II, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							NYLCAP India Funding III LLC	..DE	..NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..N	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	..MUS	..NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	..N	..4
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	..MUS	..NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							NYLIM Jacob Ballas Capital India (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	
							Evolvence Asset Management, Ltd.	..CYM	..NIA	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	..N	
							EIF Managers Limited	..MUS	..NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	..N	
							EIF Managers II Limited	..MUS	..NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	..N	
							PA Capital LLC	..DE	..NIA	New York Life Investments Alternatives LLC	Ownership	67.000	New York Life Insurance Company	..N	
							BMG PAMP GP, LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	..N	
							BMG PA Private Markets (Delaware) LP	..DE	..NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							BMG Private Markets (Cayman) LP	..CYM	..NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							PACD MM, LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	..N	
							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	
							PA Credit Program Carry, LLC	..DE	..NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							PACIF Carry Parent, LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	..N	
			54-1886751												
			84-2631913												
			84-2611868												
			84-2611868												
			84-2641258												
			84-2106547												
			82-1396530												
			45-2572635												

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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)	*
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4877177		0001368975		PACIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							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		Private Advisors Small Company Buyout V – ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-1799496		0001576987		PASCBF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2476750				PASCPF VI Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCPF VI Carry, LLC	DE	NIA	PASCPF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4523581				PASCPF 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	PASCPF 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	PASCPF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1223903		0001635254		PASCPF 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	PASCPF 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	PASCPF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1286549		0001711424		PASCPF VII Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCPF VII Carry, LLC	DE	NIA	PASCPF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5442078				PASCPF VIII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 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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			82-2059912				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2042371		0001711426		Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	DE	NIA	PASOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASOPEF 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	PASOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASOPEF 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	8
			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	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	N	8
			47-4479441				PA Real Assets Carry Parent, LLC	DE	NIA	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	
							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	
			47-4498336				PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF VI GP, LLC	DE	NIA	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	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PARAF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4614299		0001691962		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	
							PASCCIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3120890				PARAF II GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001223706		Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	8
							Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	8

STATEMENT AS OF SEPTEMBER 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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			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	.8
							UVF GP, LLC	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			46-5163324		0001605509		Undiscovered Value Fund, LP	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.N	
			98-1164867		0001605502		Undiscovered Value Fund, Ltd.	.CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	.N	.8
			98-1164329				Undiscovered Value Master Fund SPC	.CYM	NIA	Undiscovered Value Fund, Ltd.	Other	0.000	New York Life Insurance Company	.N	.8
							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 Cerestra Investment Management LLP	.MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	.N	
										New York Life Investment Management					
			22-3704242		0001103598		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	
										New York Life Investment Management					
			52-2206685		0001133639		New York Life Investment Management LLC	.DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	.N	
							NYLIM Fund II GP, LLC	.DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	.N	
							NYLIM-TND, LLC	.DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	.N	
							New York Life Investment Management Hong Kong Limited	.CHN	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	.N	
							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	
										New York Life Investment Management					
			56-2581173		0001364028		IndexIQ, Inc.	.DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	.N	
										New York Life Investment Management					
			02-0811751		0001483922		IndexIQ LLC	.DE	NIA	Holdings LLC	Ownership	74.370	New York Life Insurance Company	.N	
			02-0811751		0001483922		IndexIQ LLC	.DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	.N	
			02-0811753		0001415996		IndexIQ Advisors LLC	.DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	.N	
							IndexIQ Active ETF Trust	.DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	.N	
										New York Life Insurance and Annuity Corporation					
							IQ MacKay Shields Municipal Insured ETF	.DE	NIA	Corporation	Ownership	21.230	New York Life Insurance Company	.N	
							IQ MacKay Shields Municipal Intermediate ETF			New York Life Insurance and Annuity Corporation					
								.DE	NIA	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	
										New York Life Investment Management					
							IQ 50 Percent Hedged FTSE International ETF	.DE	NIA	Holdings LLC	Ownership	53.070	New York Life Insurance Company	.N	
										New York Life Investment Management					
							IQ 500 International ETF	.DE	NIA	Holdings LLC	Ownership	99.650	New York Life Insurance Company	.N	
										New York Life Investment Management					
							IQ Chaikin US Large Cap ETF	.DE	NIA	Holdings LLC	Ownership	8.960	New York Life Insurance Company	.N	
										New York Life Investment Management					
							IQ Chaikin US Small Cap ETF	.DE	NIA	Holdings LLC	Ownership	70.220	New York Life Insurance Company	.N	
										New York Life Insurance and Annuity Corporation					
							IQ Hedge Event-Driven Tracker ETF	.DE	NIA	Corporation	Ownership	57.900	New York Life Insurance Company	.N	
										New York Life Insurance and Annuity Corporation					
							IQ Hedge Long/Short Tracker ETF	.DE	NIA	Corporation	Ownership	41.090	New York Life Insurance Company	.N	

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							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.....	49.000	New York Life Insurance Company .....	N	
							Tristan Capital Holdings Limited .....	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	40.000	New York Life Insurance Company .....	N	
							EPISO 4 Co-Investment LLP .....	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	50.000	New York Life Insurance Company .....	N	
							EPISO 4 (GP) LLP .....	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership.....	16.000	New York Life Insurance Company .....	N	
							EPISO 4 Incentive Partners LLP .....	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	4.700	New York Life Insurance Company .....	N	
							CCP 5 Co-Investment LLP .....	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	50.000	New York Life Insurance Company .....	N	
							Tristan Capital Limited .....	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							Tristan Capital Partners LLP .....	GBR	NIA	Tristan Capital Limited	Ownership.....	92.000	New York Life Insurance Company .....	N	
							CCP III Co-Investment (GP) Limited .....	GBR	NIA	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company .....	N	
							CCP III Co-Investment LP .....	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							CCP IV Co-Investment LP .....	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							CCP III (GP) LLP .....	GBR	NIA	Tristan Capital Partners LLP	Ownership.....	50.000	New York Life Insurance Company .....	N	
							CCP III Incentive Partners (GP) Limited .....	GBR	NIA	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company .....	N	
							CCP III Incentive Partners LP .....	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							CCP IV Incentive Partners LP .....	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							Curzon Capital Partners III (GP) Limited .....	GBR	NIA	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company .....	N	
							CCP III (GP) LLP .....	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							EPISO 3 Co-Investment (GP) Limited .....	GBR	NIA	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company .....	N	
							EPISO 3 Co-Investment LP .....	GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							EPISO 3 Incentive Partners (GP) Limited .....	GBR	NIA	Tristan Capital Partners LLP	Ownership.....	100.000	New York Life Insurance Company .....	N	
							EPISO 3 Incentive Partners LP .....	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership.....	100.000	New York Life Insurance Company .....	N	
							EPISO 3 IOM Limited .....	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	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							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	1.210	New York Life Insurance Company	.N	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	0.550	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	15.760	New York Life Insurance Company	.N	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	3.700	New York Life Insurance Company	.N	
							Cordius	.LUX	NIA	Candriam France	Ownership	3.700	New York Life Insurance Company	.N	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg	Ownership	50.780	New York Life Insurance Company	.N	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	15.980	New York Life Insurance Company	.N	
							IndexIQ	.LUX	NIA	Cordius CIG	Ownership	32.000	New York Life Insurance Company	.N	
							IndexIQ Factors Sustainable Corporate Euro Bond	.LUX	NIA	Cordius CIG	Ownership	38.000	New York Life Insurance Company	.N	
							IndexIQ Factors Sustainable Sovereign Euro Bond	.LUX	NIA	Cordius CIG	Ownership	27.000	New York Life Insurance Company	.N	
							IndexIQ Factors Sustainable Europe Equity	.LUX	NIA	Cordius CIG	Ownership	18.000	New York Life Insurance Company	.N	
							IndexIQ Factors Sustainable EMU Equity	.LUX	NIA	Cordius CIG	Ownership	1.780	New York Life Insurance Company	.N	
							IndexIQ Factors Sustainable Japan Equity	.LUX	NIA	Cordius CIG	Ownership	34.000	New York Life Insurance Company	.N	
							Candriam Absolute Return	.LUX	NIA	Candriam Luxembourg	Ownership	0.170	New York Life Insurance Company	.N	
							Candriam Absolute Return	.LUX	NIA	Cordius CIG	Ownership	6.660	New York Life Insurance Company	.N	
							Candriam Absolute Return	.LUX	NIA	Candriam France	Ownership	1.270	New York Life Insurance Company	.N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	Candriam Luxembourg	Ownership	0.140	New York Life Insurance Company	.N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	Cordius CIG	Ownership	8.570	New York Life Insurance Company	.N	
							Candriam Absolute Return Equity Market Neutral	.LUX	NIA	Candriam France	Ownership	1.630	New York Life Insurance Company	.N	
							Candriam Absolute Return Long Short Digital Equity	.LUX	NIA	Candriam Luxembourg	Ownership	0.280	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	0.260	New York Life Insurance Company	.N	
							Candriam Alternative	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	71.460	New York Life Insurance Company	.N	
							Candriam Alternative	.LUX	NIA	Cordius CIG	Ownership	17.900	New York Life Insurance Company	.N	
							Candriam Alternative Systemat	.LUX	NIA	Candriam Luxembourg	Ownership	0.260	New York Life Insurance Company	.N	
							Candriam Alternative Systemat	.LUX	NIA	Cordius CIG	Ownership	17.900	New York Life Insurance Company	.N	
							Candriam Alternative Systemat	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	71.460	New York Life Insurance Company	.N	
							Candriam Bonds	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	.N	
							Candriam Bonds	.LUX	NIA	Candriam France	Ownership	0.050	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	0.090	New York Life Insurance Company	.N	
							Candriam Bonds Credit Opportunities	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	.N	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/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 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 Bonds Total Return Defensive	.LUX	NIA	Candriam France	Ownership	10.220	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	0.660	New York Life Insurance Company	N	
							Candriam Equities L Emerging Markets	.LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Robotics & Innovation Technology	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	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	67.970	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	80.250	New York Life Insurance Company	N	
							Candriam GF AUSBIL Global Essential Infrastructure	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	
							Candriam GF Short Duration US High Yield Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.980	New York Life Insurance Company	N	
							Candriam GF Short Duration US High Yield Bonds	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	
							Candriam GF U.S. Equity Opportunities	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	66.070	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	79.520	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	90.140	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	0.010	New York Life Insurance Company	N	
							Candriam Impact One	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	38.460	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	1.710	New York Life Insurance Company	N	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.060	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	



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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							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.....	5.180 .....	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.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	26.470 .....	New York Life Insurance Company .....	..N.....	
							Candriam L Multi-Asset Premia .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020 .....	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.....	2.020 .....	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 .....	.LUX	NIA.....	Candriam France .....	Ownership.....	1.930 .....	New York Life Insurance Company .....	..N.....	
							Candriam Money Market Euro AAA .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.130 .....	New York Life Insurance Company .....	..N.....	
							Candriam Money Market Euro AAA .....	.LUX	NIA.....	Candriam France .....	Ownership.....	4.810 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Belgium .....	Ownership.....	16.510 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam France .....	Ownership.....	25.310 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	58.140 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Risk Arbitrage .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.030 .....	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.....	0.080 .....	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 Euro .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.040 .....	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.....	7.450 .....	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 World .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable Euro Bonds .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.560 .....	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.....	0.090 .....	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	29.740 .....	New York Life Insurance Company .....	..N.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	37.310 .....	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative Alphamax .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.120 .....	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.....	78.790 .....	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.....	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
							Ausbil Global Infrastructure Pty. Limited ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	0.370 .....	New York Life Insurance Company .....	..N.....	
							ISPT Holding .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	0.370 .....	New York Life Insurance Company .....	..N.....	

STATEMENT AS OF SEPTEMBER 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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							Ausbil Investment Management Limited Employee Share Trust .....	.AUS.	.NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							Ausbil 130/30 Focus Fund .....	.AUS.	.NIA.....	Ausbil Investment Management Limited Employee Share Trust .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	..12.....
							Ausbil IT - Ausbil Dividend Income Fund .....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	36.740 .....	New York Life Insurance Company .....	...N.....	
							Ausbil IT - Ausbil Active Sustainable Equity Fund .....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	46.720 .....	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.....	55.870 .....	New York Life Insurance Company .....	...N.....	
							Ausbil IT - Ausbil Global Resources Fund ....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	88.060 .....	New York Life Insurance Company .....	...N.....	
							Ausbil IT - Ausbil Global SmallCap Fund .....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	67.200 .....	New York Life Insurance Company .....	...N.....	
							Ausbil IT - Ausbil Microcap Fund .....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	15.810 .....	New York Life Insurance Company .....	...N.....	
							Ausbil IT - MacKay Shields Multi-Sector Bond Fund .....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	98.190 .....	New York Life Insurance Company .....	...N.....	
							Ausbil IT Ausbil Long Short Term Fund .....	.AUS.	.NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	99.160 .....	New York Life Insurance Company .....	...N.....	
			56-2412827 .....	3663273 .....	0000914898 .....		NYLIFE Distributors LLC .....	.DE.	.NIA.....	New York Life Investment Management Holdings LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							Huntsville NYL LLC .....	.DE.	.NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							CC Acquisitions, LP .....	.DE.	.NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							REEP-IND Cedar Farms TN LLC .....	.DE.	.NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							Cedar Farms JV LLC .....	.DE.	.NIA.....	REEP-IND Cedar Farms TN LLC .....	Ownership.....	90.000 .....	New York Life Insurance Company .....	...N.....	
							REEP-IND Continental NC LLC .....	.DE.	.NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
			61-1724274 .....				LRC-Patriot, LLC .....	.DE.	.NIA.....	REEP-IND Continental NC LLC .....	Ownership.....	93.000 .....	New York Life Insurance Company .....	...N.....	
			46-3561738 .....				REEP-LRC Industrial LLC .....	.DE.	.NIA.....	LRC-Patriot, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
			35-2496884 .....				REEP-IND Forest Park NJ LLC .....	.DE.	.NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							FP Building 4 LLC .....	.DE.	.NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							FP Building 1-2-3 LLC .....	.DE.	.NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							FP Building 17, LLC .....	.DE.	.NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	...N.....	
							FP Building 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.....	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Cumberland TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Enclave TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Enclave CAF LLC	DE	NIA	REEP-MF Enclave TX LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Marina Landing WA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	N	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Summitt Ridge Apartments, LLC	DE	NIA	REEP-MF Summitt Ridge CO LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Woodridge IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF Centerpointe VA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-RTL SASI GA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Bradford PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Royal Centre, LLC	DE	NIA	REEP-OFC Royal Centre GA LLC	Ownership	90.000	New York Life Insurance Company	N	
							REEP-RTL CTC NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company	N	
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	N	
							REEP-MF SPENCER NV LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-HZ SPENCER JV LLC	DE	NIA	REEP-MF SPENCER NV LLC	Ownership	92.700	New York Life Insurance Company	N	
							REEP-HZ SPENCER LLC	DE	NIA	REEP-HZ SPENCER JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	N	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Mallory TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	N	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Viridian AZ LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-Hines Viridian JV LLC	DE	NIA	REEP-OFC Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wynnewood PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	92.500	New York Life Insurance Company	N	
							REEP-MU Fayetteville NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	N	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NVLife 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	NVLife 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	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-WP 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	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF FARMINGTON IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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)	*
							REEP-MARQUETTE FARMINGTON OWNER LLC .....	DE.....	NIA.....	REEP-MARQUETTE FARMINGTON JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	N.....	

Asterisk	Explanation
1 .....	Contractual Client – Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio. ....
2 .....	Control of this entity is pursuant to an investment management contract with New York Life Investment Management Holdings LLC or affiliate, not through ownership of voting interests. ....
3 .....	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares. ....
4 .....	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares. ....
5 .....	Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
6 .....	Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company. ....
7 .....	Energy Contracts and Aircraft Loans Investments – with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation. ....
8 .....	Control of this entity is pursuant to an investment management contract with Private Advisors LLC, or affiliate, not through ownership of voting interests. ....
9 .....	Investment Pool – Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
10 .....	One share held by Candriam Luxco S.á.r.l. ....
11 .....	Control of this entity is pursuant to a management contract with NYL Investors LLC. ....
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 SEPTEMBER 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.

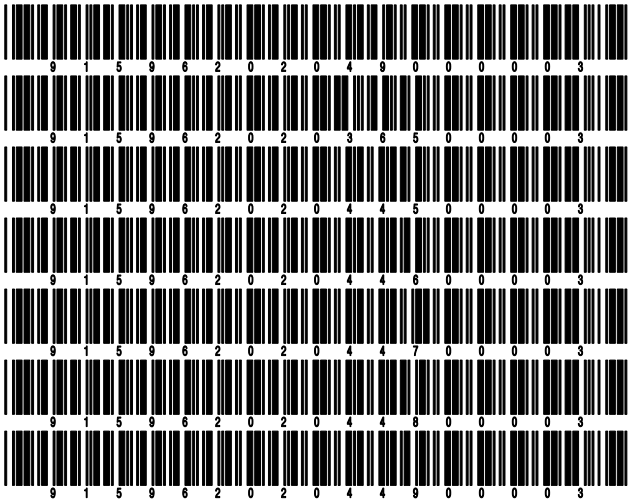
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 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 .....	2,394,010	2,394,010		
2597. Summary of remaining write-ins for Line 25 from overflow page	2,394,010	2,394,010		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for interest on claims .....	5,236,261	4,546,078
2505. Contingent liability .....	800,000	800,000
2506. Other payable .....	619,292	720,651
2597. Summary of remaining write-ins for Line 25 from overflow page	6,655,553	6,066,729

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	100,882,545	56,576,567
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		114,621,374
2.2 Additional investment made after acquisition .....		(68,365,000)
3. Current year change in encumbrances .....		(96,048)
4. Total gain (loss) on disposals .....	(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 .....	1,712,139	100,882,545
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	98,585,406	
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	98,585,406	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 .....	1,108,863,573	2,391,331,796
2.2 Additional investment made after acquisition .....	82,444,761	220,266,295
3. Capitalized deferred interest and other .....	5,206,813	5,718,245
4. Accrual of discount .....	3,784,035	6,017,682
5. Unrealized valuation increase (decrease) .....	16,842,728	(16,842,728)
6. Total gain (loss) on disposals .....	(30,571)	203,836
7. Deduct amounts received on disposals .....	862,262,180	2,106,330,169
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	56,928	13,546,013
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....	68,554,990	46,187
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	14,982,746,341	14,696,509,099
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	14,982,746,341	14,696,509,099
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	14,982,746,341	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 .....	219,337,064	446,178,556
2.2 Additional investment made after acquisition .....	109,172,662	123,358,148
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	(3,234,045)	89,502,619
6. Total gain (loss) on disposals .....	(11,566)	1,849,047
7. Deduct amounts received on disposals .....	31,501,539	423,039,147
8. Deduct amortization of premium and depreciation .....	17,677,624	21,919,906
9. Total foreign exchange change in book/adjusted carrying value .....	959,363	(3,949,469)
10. Deduct current year's other than temporary impairment recognized .....	18,185,350	19,088,663
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	1,775,363,596	1,516,504,631
12. Deduct total nonadmitted amounts .....	1,623,741	2,405,122
13. Statement value at end of current period (Line 11 minus Line 12) .....	1,773,739,855	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 .....	8,128,125,093	16,150,655,430
3. Accrual of discount .....	106,251,497	126,170,689
4. Unrealized valuation increase (decrease) .....	(37,907,361)	246,984,945
5. Total gain (loss) on disposals .....	116,669,617	20,285,395
6. Deduct consideration for bonds and stocks disposed of .....	9,960,467,139	12,510,310,231
7. Deduct amortization of premium .....	75,698,401	86,784,326
8. Total foreign exchange change in book/adjusted carrying value .....	15,344,967	104,048,015
9. Deduct current year's other than temporary impairment recognized .....	138,053,139	57,825,106
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	57,788,493	47,899,474
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	88,500,093,281	90,288,041,654
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	88,500,093,281	90,288,041,654

STATEMENT AS OF SEPTEMBER 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) .....	58,352,122,522	23,514,622,283	22,685,181,146	(733,994,602)	58,550,907,514	58,352,122,522	58,447,569,057	58,436,931,415
2. NAIC 2 (a) .....	27,258,087,829	793,107,876	1,241,052,138	576,408,248	27,480,319,806	27,258,087,829	27,386,551,816	27,120,907,250
3. NAIC 3 (a) .....	2,686,936,344	40,708,779	222,036,013	229,172,093	2,607,103,157	2,686,936,344	2,734,781,203	2,403,000,520
4. NAIC 4 (a) .....	2,041,642,209	90,503,203	206,821,245	52,530,792	1,991,486,745	2,041,642,209	1,977,854,959	1,860,349,797
5. NAIC 5 (a) .....	346,937,644	26,239,470	15,958,877	23,034,654	268,142,885	346,937,644	380,252,891	246,903,638
6. NAIC 6 (a) .....	102,315,595	5,284,418	54,300,315	(639,611)	52,348,184	102,315,595	52,660,086	59,491,019
7. Total Bonds	90,788,042,143	24,470,466,029	24,425,349,734	146,511,574	90,950,308,291	90,788,042,143	90,979,670,012	90,127,583,639
PREFERRED STOCK								
8. NAIC 1 .....	167,865	(6,889)	43,445	(61,796)	84,276	167,865	55,735	95,112
9. NAIC 2 .....	129,234	83,605	47,407	82,232	151,273	129,234	247,664	573,420
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....	7,712,068	51,430	2,098,071	(6,730)	12,275,335	7,712,068	5,658,697	12,295,190
14. Total Preferred Stock .....	8,009,166	128,146	2,188,923	13,706	12,510,883	8,009,166	5,962,095	12,963,721
15. Total Bonds and Preferred Stock	90,796,051,309	24,470,594,175	24,427,538,657	146,525,280	90,962,819,174	90,796,051,309	90,985,632,107	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 \$ .....3,691,685,938 ; NAIC 2 \$ .....89,270,224 ; NAIC 3 \$ ..... NAIC 4 \$ .....2,267,583 ; NAIC 5 \$ .....542,625 ; NAIC 6 \$ .....3,942,101



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	85,448,020	xxx	85,361,298	60,807	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 .....	174,726,574	255,210,929
3. Accrual of discount .....	451,099	720,981
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	267,002	(108,551)
6. Deduct consideration received on disposals .....	133,742,428	219,911,777
7. Deduct amortization of premium .....	256,985	65,505
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....	221,465	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	85,448,020	44,224,223
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	85,448,020	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)	375,764,700
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(13,571,055)
6.	Considerations received/(paid) on terminations	(13,571,055)
7.	Amortization	(17,890,573)
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)	704,320,974
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	704,320,974

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)	2,719
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	(110,704)
3.14	Section 1, Column 18, prior year	(239,601)128,897128,897
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	(110,704)
3.24	Section 1, Column 19, prior year	(239,601)
3.25	SSAP No. 108 adjustments	128,897128,897
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	(44,793)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(44,793)
	4.23 SSAP No. 108 adjustments	(44,793)
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)	(77,727)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(77,727)

STATEMENT AS OF SEPTEMBER 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
48125IA*9	Long Bond Replication	1.G	150,000,000	152,716,746	197,987,280	03/04/2020	03/04/2022	Bond Forward		7,174,361	590188-JB-5	MERRILL LYNCH & CO	1FE	2,883,069	3,892,878
											604059-AE-5	3M COMPANY	1FE	308,897	384,334
											604059-AE-5	3M COMPANY	1FE	1,251,142	1,539,952
											604059-AE-5	3M COMPANY	1FE	309,969	384,334
											604059-AE-5	3M COMPANY	1FE	3,957,134	4,885,231
											71713U-AT-9	PHARMACIA CORP	1FE	1,887,778	2,374,336
											71713U-AW-2	PHARMACIA CORP	1FE	2,216,841	2,858,689
											71713U-AW-2	PHARMACIA CORP	1FE	1,937,784	2,450,900
											71713U-AW-2	PHARMACIA CORP	1FE	3,667,589	4,901,799
											71713U-AW-2	PHARMACIA CORP	1FE	3,187,218	4,084,833
											743315-AJ-2	PROGRESSIVE CORP	1FE	309,602	403,536
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,485,020	1,939,441
											743315-AJ-2	PROGRESSIVE CORP	1FE	617,468	808,444
											743315-AJ-2	PROGRESSIVE CORP	1FE	522,550	686,285
											748148-QR-7	QUEBEC PROVINCE	1FE	2,969,134	4,518,985
											748148-QR-7	QUEBEC PROVINCE	1FE	5,289,006	8,134,172
											748148-QR-7	QUEBEC PROVINCE	1FE	587,667	903,797
											775371-AU-1	ROHM & HAAS CO	3FE	2,918,228	4,154,394
											775371-AU-1	ROHM & HAAS CO	3FE	5,509,113	7,879,947
											775371-AU-1	ROHM & HAAS CO	3FE	5,485,518	7,664,116
											843163-AX-4	SOUTHERN IND G&E	1FE	2,785,311	3,689,251
											871829-AD-9	SYSCO CORPORATION	2FE	2,548,949	3,022,088
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	566,185	789,861
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	2,829,929	3,947,913
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	2,829,929	3,947,913
											872287-AL-1	TCI COMMUNICATIONS INC	1FE	1,697,559	2,368,192
											89352L-AG-5	TRANS-CANADA PL	2FE	7,653,138	10,687,870
											913017-BA-6	UNITED TECHNOLOGIES CORP	2FE	1,336,814	1,712,176
											91311Q-AC-9	UNITED UTILITIES	2FE	2,829,489	3,732,086
											931142-BF-9	WAL-MART STORES INC	1FE	2,626,838	4,109,282
											94106L-AG-4	WASTE MANAGEMENT INC	2FE	4,702,577	6,227,379
											961214-DK-6	WESTPAC BANKING CORP	1FE	149,913	172,230
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	200,000	227,490
											87971M-BF-9	TELUS CORPORATION	2FE	399,707	452,352
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	150,459	170,618
											91324P-CY-6	UNITEDHEALTH GROUP INC	1FE	249,128	285,390
											91159H-HR-4	US BANCORP	1FE	349,855	394,842
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2FE	199,492	224,604
											95000U-2A-0	WELLS FARGO & COMPANY	2FE	200,000	223,888
											902494-BC-6	TYSON FOODS INC	2FE	199,774	226,202
											816851-BA-6	SEMPRA ENERGY	2FE	249,462	274,708
											906548-CN-2	UNION ELECTRIC CO	1FE	349,198	385,959
											90265E-AW-2	UDR INC	2FE	249,584	275,150
											871829-BF-3	SYSCO CORPORATION	2FE	398,503	435,044
											759730-AA-5	RENAISSANCERE FINANCE INC	1FE	397,927	436,848
											759730-AA-5	RENAISSANCERE FINANCE INC	1FE	249,297	273,030
											759730-AA-5	RENAISSANCERE FINANCE INC	1FE	497,169	546,060
											902494-BC-6	TYSON FOODS INC	2FE	201,445	226,202
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1FE	400,000	445,216
											95000U-2A-0	WELLS FARGO & COMPANY	2FE	402,793	447,776
											61744Y-AK-4	MORGAN STANLEY	2FE	550,000	618,580
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	497,138	546,740
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,796	54,674
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	348,570	382,718
											655044-AP-0	NOBLE ENERGY INC	2FE	199,534	227,118
											742718-EV-7	PROCTER & GAMBLE COMPANY	1FE	99,852	112,663
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	49,736	56,269
											96145D-AD-7	WESTROCK CO	2FE	99,969	109,820
											98978V-AL-7	ZOETIS INC	2FE	149,395	165,828
											92826C-AH-5	VISA INC	1FE	99,461	110,675
											74460D-AC-3	PUBLIC STORAGE	1FE	100,000	112,186
											96145D-AD-7	WESTROCK CO	2FE	249,892	274,550

STATEMENT AS OF SEPTEMBER 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
											885791-AY-7	3M CO	1FE	1,244,394	1,388,013
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	498,933	557,340
											713448-DY-1	PEPSICO INC	1FE	748,450	847,298
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1FE	749,813	836,040
											756109-AU-8	REALTY INCOME CORPORATION	1FE	549,094	621,638
											90265E-AN-0	UDR INC	2FE	548,368	608,179
											832696-AR-9	JM SMUCKER CO/THE	2FE	399,900	445,776
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	548,709	614,339
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	250,835	279,245
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	750,000	840,225
											816851-BG-3	SEMPRA ENERGY	2FE	1,044,400	1,154,801
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1FE	799,078	896,240
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	597,294	656,088
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1FE	1,345,823	1,516,266
											961214-DI-0	WESTPAC BANKING CORP	1FE	1,545,819	1,785,476
											61744Y-AP-3	MORGAN STANLEY	2FE	875,000	998,734
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6		1FE	1,795,992	2,076,552
											90265E-AN-0	UDR INC	2FE	390,703	442,312
											61744Y-AP-3	MORGAN STANLEY	2FE	591,753	684,846
											92277G-AM-9	VENTAS REALTY LP	2FE	1,491,064	1,633,485
											693506-BP-1	PPG INDUSTRIES INC	1FE	2,447,323	2,953,353
											718546-AR-5	PHILLIPS 66	2FE	1,199,080	1,354,896
											855244-AP-4	STARBUCKS CORPORATION	2FE	998,120	1,137,700
											863667-AQ-4	STRYKER CORPORATION	2FE	1,499,568	1,746,795
											75884R-AX-1	REGENCY CENTERS LP	2FE	349,556	391,510
											718546-AR-5	PHILLIPS 66	2FE	249,279	282,270
											718546-AR-5	PHILLIPS 66	2FE	99,698	112,908
											96145D-AH-8	WESTROCK CO	2FE	699,070	801,241
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9		2FE	448,050	502,470
											845011-AA-3	SOUTHWEST GAS CORP	1FE	848,813	972,485
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	1,235,253	1,453,100
											74432Q-CQ-7	PRUDENTIAL FINANCIAL INC	1FE	850,000	996,158
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	192,520	225,914
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	288,894	337,623
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	192,621	225,082
											98978V-AL-7	ZOETIS INC	2FE	380,010	442,208
											95040Q-AD-6	WELLTOWER INC	2FE	399,872	452,992
											95040Q-AD-6	WELLTOWER INC	2FE	200,216	226,496
											95040Q-AD-6	WELLTOWER INC	2FE	200,306	226,496
											79466L-AF-1	SALESFORCE.COM INC	1FE	849,833	1,003,570
											95040Q-AD-6	WELLTOWER INC	2FE	200,467	226,496
											91159H-HS-2	US BANCORP	1FE	1,347,104	1,607,040
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	380,976	447,764
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	95,184	111,941
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BU-9		1FE	398,796	468,356
											609207-AM-7	MONDELEZ INTERNATIONAL INC	2FE	297,662	359,730
											760759-AT-7	REPUBLIC SERVICES INC	2FE	346,130	412,332
											89352H-AW-9	TRANSCANADA PIPELINES LTD	2FE	149,536	173,408
											67103H-AG-2	O'REILLY AUTOMOTIVE INC	2FE	149,680	178,511
											91913Y-AV-2	VALERO ENERGY CORPORATION	2FE	299,788	336,936
											92857W-BK-5	VODAFONE GROUP PLC	2FE	98,968	118,370
											713448-EG-9	PEPSICO INC	1FE	8,808,858	12,686,265
											96332Q-AH-6	WHIRLPOOL CORPORATION	2FE	148,451	162,405
											962166-BX-1	WEYERHAEUSER COMPANY	2FE	99,529	117,254
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	99,715	116,242
											92345Y-AF-3	VERISK ANALYTICS INC	2FE	49,768	58,965
											717081-ET-6	PFIZER INC	1FE	49,905	58,535
											906548-CP-5	UNION ELECTRIC CO	1FE	49,964	57,662

STATEMENT AS OF SEPTEMBER 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	149,608	178,617
											773903-AH-2	ROCKWELL AUTOMATION INC	1FE	50,218	58,121
											74949L-AC-6	RELX CAPITAL INC	2FE	247,485	293,393
											911312-BR-6	UNITED PARCEL SERVICE INC	1FE	49,950	57,757
											87612E-BH-8	TARGET CORPORATION	1FE	99,999	116,270
											67077M-AT-5	NUTRIEN LTD	2FE	49,861	59,467
											91913V-AW-0	VALERO ENERGY CORPORATION	2FE	99,331	109,570
											75968N-AD-3	RENAISSANCE HOLDINGS LTD	1FE	98,783	112,834
											74460D-AD-1	PUBLIC STORAGE	1FE	50,000	57,646
											92343V-EU-4	VERIZON COMMUNICATIONS INC	2FE	102,730	119,746
											855244-AT-6	STARBUCKS CORPORATION	2FE	99,796	114,662
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BY-1	REINSURANCE GROUP OF AMERICA INCOR	1FE	99,657	114,204
											759351-AN-9		2FE	99,783	114,159
											67103H-AH-0	O'REILLY AUTOMOTIVE INC	2FE	149,990	175,382
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	48,959	54,674
											67021C-AN-7	INSTAR ELECTRIC CO	1FE	99,806	114,154
											92940P-AE-4	WRKCO INC	2FE	99,980	113,977
											92940P-AE-4	WRKCO INC	2FE	50,036	56,989
											92940P-AE-4	WRKCO INC	2FE	50,069	56,989
											808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	1FE	149,545	172,488
											87612E-BH-8	TARGET CORPORATION	1FE	51,365	58,135
											678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1FE	99,737	112,469
											66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	1FE	250,000	278,965
											70213B-AB-7	PARTNERRE FINANCE B LLC	1FE	698,654	780,185
											976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	1FE	99,741	112,691
											84861T-AD-0	SPIRIT REALTY LP	2FE	299,802	312,057
											84861T-AD-0	SPIRIT REALTY LP	2FE	150,988	156,029
											84861T-AD-0	SPIRIT REALTY LP	2FE	150,814	156,029
											84861T-AD-0	SPIRIT REALTY LP	2FE	100,543	104,019
											90265E-AQ-3	UDR INC	2FE	149,551	166,194
											892331-AG-4	TOYOTA MOTOR CORPORATION	1FE	250,000	277,913
											91159H-HW-3	US BANCORP	1FE	249,980	278,035
											713448-EL-8	PEPSICO INC	1FE	149,601	165,948
											674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3FE	298,682	229,860
											693506-BR-7	PPG INDUSTRIES INC	1FE	249,397	271,643
											95040Q-AJ-3	WELLTOWER INC	2FE	99,831	106,241
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	153,915	167,547
											824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	2FE	99,701	110,060
											87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION	1FE	199,807	221,466
											911312-BU-9	UNITED PARCEL SERVICE INC	1FE	99,725	109,336
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3FE	1,373,927	1,066,090
											674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3FE	8,243,564	6,396,540
												ONCOR ELECTRIC DELIVERY COMPANY LL			
											68233J-BH-6		1FE	103,486	117,605
												WISCONSIN ALUMNI RESEARCH FOUNDATI			
											97658W-AA-8		1FE	1,000,000	1,095,510
											882508-BG-8	TEXAS INSTRUMENTS INC	1FE	884,937	965,421
											60646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1	1,500,000	1,567,274
											154051-EF-9	CENTRAL MAINE POWER COMPANY	1	600,000	624,175
											091948-AF-4	TRANSPOWER NEW ZEALAND LIMITED	1	2,004,936	2,128,181
48125WAA7	Long Bond Replication	1.G	250,000,000	250,291,801	281,114,641	03/10/2020	09/16/2021	Bond Forward		(22,248,725)	00139P-AA-6	AIG SUNAMER GLOB	1FE	4,117,878	6,202,229
											141781-AU-8	CARGILL INC	1FE	587,958	815,900
											00139P-AA-6	AIG SUNAMER GLOB	1FE	190,502	398,640
											141781-AD-6	CARGILL INC	1FE	5,846,198	8,672,672
											195869-AG-7	COLONIAL PIPELINE CO	1FE	2,356,000	3,419,546
											455434-BH-2	INDIANAPOLIS PWR & LIGHT	1FE	1,172,554	1,608,052
											694476-AA-0	PACIFIC LIFE CORP	1FE	1,500,637	2,155,376
											82929R-AC-0	SINGTEL	1FE	1,278,073	1,713,928
											82929R-AC-0	SINGTEL	1FE	742,447	990,984
											82929R-AC-0	SINGTEL	1FE	675,311	902,148
											30251B-AD-0	FMR LLC	1FE	352,851	473,953

STATEMENT AS OF SEPTEMBER 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
											30251B-AD-0	FMR LLC	1FE	1,049,102	1,421,858
											65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	1FE	1,800,000	2,222,460
											12626P-AN-3	CRH AMERICA INC	2FE	1,656,393	2,092,527
											84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	2FE	1,495,989	1,648,125
											423012-AG-8	HEINEKEN NV	2FE	4,268,556	5,447,627
											78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2FE	3,200,000	3,689,504
											571676-AC-9	MARS INC	1FE	448,474	541,170
											09659H-ZK-9	BNP PARIBAS SA	1FE	2,150,000	2,305,789
											03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1	301,978	454,655
											03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1	1,209,965	1,821,712
											03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1	117,000	168,882
											03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1	88,000	127,022
											048303-DH-5	ATLANTIC CITY ELECTRIC COMPANY	1	294,000	398,632
											130789-RH-9	CALIFORNIA WATER SERVICES COMPANY	1	1,767,000	2,714,445
											36720F-AD-1	GAS TRANSMISSION NORTHWEST CORP	1	883,000	1,173,341
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	291,810	418,829
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	584,612	839,083
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	294,000	418,829
											736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1	589,000	839,083
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	291,758	433,813
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	291,758	433,813
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	294,000	433,813
											736508-GH-5	PORTLAND GENERAL ELECTRIC COMPANY	1	883,000	1,302,916
											C4862F-AC-6	ISLAND TIMBERLANDS FINANCE CORP	2PL	883,000	1,196,961
											G1744F-AA-6	CADOGAN ESTATES LIMITED	2	2,945,000	4,136,335
											G1744F-AN-8	CADOGAN ESTATES LIMITED	2	2,000,000	2,660,086
											R2284F-AC-4	STATNETT SF	1	25,000,000	29,650,723
											R2284F-AG-5	STATNETT SF	1	5,300,000	6,195,387
											12541W-AH-7	CH ROBINSON WORLDWIDE INC	2	5,000,000	6,322,821
											46361*-AR-7	THE IRVINE COMPANY LLC	1PL	6,000,000	7,014,710
											16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1	2,200,000	2,621,391
											736508-NH-5	PORTLAND GENERAL ELECTRIC COMP	1	10,100,000	12,031,819
											42251F-AX-2	HEB GROCERY COMPANY LP	1	6,000,000	7,181,662
											28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2	7,900,000	8,906,565
											744516-FH-7	PUBLIC SERVICE COMPANY OF NORTH CA	2	9,300,000	10,411,093
												AQUARION WATER COMPANY OF CONNECTI			
											03840F-AH-7		1	7,700,000	8,414,376
											57169*-AZ-0	MARS INC	1	6,000,000	6,687,428
											684065-AH-2	ORANGE AND ROCKLAND UTILITIES INC	1	6,200,000	6,663,089
											39122B-AA-7	GREAT RIVER HYDRO LLC	2PL	10,500,000	13,027,011
											41242*-BH-4	HARDWOOD FUNDING LLC	1FE	900,000	1,072,103
											11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2PL	9,750,000	11,602,217
											84857H-AA-4	SPIRE MISSOURI INC	1	3,000,000	3,574,823
											Q3973F-AB-1	GPT FUNDS MANAGEMENT LTD	1	1,000,000	1,133,508
											74837H-CB-3	QUESTAR GAS COMPANY	1	900,000	1,019,783
											03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1	3,000,000	3,689,811
											Q3080F-AA-3	DIWPF FINANCE PTY LTD	1	500,000	584,720
											Q3080F-AB-1	DIWPF FINANCE PTY LTD	1	500,000	582,287
											42241H-AK-5	HEARST COMMUNICATIONS INC	1	1,000,000	1,208,604
											42241H-AL-3	HEARST COMMUNICATIONS INC	1	1,000,000	1,266,937
											980745-GH-6	WOODWARD INC	2	200,000	227,694
											90363H-AD-2	USTA NATIONAL TENNIS CENTER INC	1FE	3,600,000	4,427,632
											41242*-BJ-0	HARDWOOD FUNDING LLC	1FE	900,000	1,082,829
											G7334H-AC-7	RRPF ENGINE LEASING LIMITED	2FE	1,000,000	1,135,704
											03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1	1,000,000	1,229,937
											90363H-AD-2	USTA NATIONAL TENNIS CENTER INC	1FE	3,600,000	4,427,632
												FOOTBALL CLUB TERM NOTES 2032-A TR			
											34502H-AC-4		1FE	700,000	856,978
											74170*-AV-1	PRIME PROPERTY FUND LLC	1	1,400,000	1,756,211
											76169H-AQ-6	REYES HOLDINGS LLC	2PL	5,500,000	6,697,023
											23386F-AU-6	DAIRY FARMERS OF AMERICA INC	2FE	7,600,000	9,419,331

STATEMENT AS OF SEPTEMBER 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 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description		
											18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI	1	3,000,000	3,612,005
											Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD	1	1,700,000	2,119,619
											G2616#-AU-5	DCC TREASURY 2014 LTD	2	3,500,000	4,282,294
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BF-8		1	4,600,000	5,499,762
											44929#-AR-5	LORE REIT HOLDINGS	2	200,000	227,341
												PUBLIC SERVICE COMPANY OF OKLAHOMA			
											744533-D#-4		1	1,400,000	1,716,137
											393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION	1	500,000	610,104
											891092-B#-6	THE TORO CORPORATION	2	500,000	563,631
											Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	2FE	700,000	831,754
											Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1	500,000	570,733
											07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1	700,000	831,095
											27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2	9,000,000	9,794,575
												AEW CORE PROPERTY TRUST HOLDING LP			
											00122#-AC-3		2	11,300,000	12,874,467
											34489#-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1FE	1,700,000	1,951,422
											34489#-AD-9	FOOTBALL CLUB TERM NOTES TRUST X	1FE	3,800,000	4,505,820
											285295-C#-8	ELECTROCOMPONENTS PLC	2	2,750,000	3,082,561
												PEOPLES GAS LIGHT AND COKE COMPANY			
											711123-E#-2		1	1,294,000	1,461,469
											90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1FE	700,000	730,051
											78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	1FE	2,798,693	2,854,936
											50066A-AA-5	KOREA GAS CORPORATION	1FE	3,996,110	4,144,600
												CANADIAN IMPERIAL BANK OF COMMERCE			
											136069-UT-6		1FE	3,998,732	4,143,880
											36160B-AA-3	ENGIE SA	1FE		780,908
											36160B-AA-3	ENGIE SA	1FE	1,495,910	1,561,815
											693483-AD-1	POSCO	2FE	3,987,724	4,295,360
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	1,203,704	1,272,829
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	1,296,296	1,370,739
											278058-F*-8	EATON CORP	2	4,000,000	4,303,395
											W0805#-AM-0	ASSA ABLLOY FINANCIAL SERVICES AB	1	2,700,000	2,842,248
											F8569#-AB-5	SONEPAR SA	2	12,000,000	13,146,142
											311900-AB-3	FASTENAL COMPANY	1	11,100,000	11,479,969
											23636T-AA-8	DANONE SA	2FE	4,597,415	4,773,190
											714264-AD-0	PERNOD-RICARD SA	2FE	1,059,299	1,102,017
											26867L-AG-5	EMD FINANCE LLC	2FE	1,999,210	2,059,320
											423012-AA-1	HEINEKEN NV	2FE	2,610,812	2,702,934
											423012-AA-1	HEINEKEN NV	2FE	1,957,056	2,027,201
											423012-AA-1	HEINEKEN NV	2FE	1,010,325	1,039,590
											771196-B#-3	ROCHE HOLDINGS INC	1FE	4,645,585	4,735,932
											233851-CK-8	DAHLER FINANCE NORTH AMERICA LLC	2FE	3,099,804	3,150,158
											23636T-AC-4	DANONE SA	2FE	6,200,000	6,296,224
											63253W-AJ-0	NATIONAL AUSTRALIA BANK LIMITED	1FE	4,247,590	4,350,853
											233851-CS-1	DAHLER FINANCE NORTH AMERICA LLC	2FE	2,999,113	3,078,930
											06367X-D2-4	BANK OF MONTREAL	1FE	2,847,796	2,928,603
											891160-NR-0	TORONTO-DOMINION BANK/THE	1FE	2,849,312	2,929,002
											22535W-AA-5	CREDIT AGRICOLE SA	1FE	6,249,635	6,455,125
											2027AO-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1FE	4,371,066	4,533,288
											87020P-AH-0	SWEDBANK AB	1FE	3,799,531	3,926,730
											82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1FE	3,747,523	3,873,825
											82460C-AK-0	SHINHAN BANK	1FE	3,744,998	3,869,213
												WFA FINANCE LLC /WESTFIELD UK & EU			
											929280-AC-2		2FE	4,797,688	4,877,232
											36294B-AG-9	GS CALTEX CORP	2FE	2,598,509	2,677,298
												HARLEY-DAVIDSON FINANCIAL SERVICES			
											41283L-AQ-8		2FE	1,848,978	1,881,321
											06367X-D2-4	BANK OF MONTREAL	1FE	249,808	256,895
											891160-NR-0	TORONTO-DOMINION BANK/THE	1FE	199,952	205,544
											22535W-AA-5	CREDIT AGRICOLE SA	1FE	449,980	464,769
											23636T-AA-8	DANONE SA	2FE	1,449,211	1,504,593

STATEMENT AS OF SEPTEMBER 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							
94978*AR2	Long Bond Replication	1.F	250,000,000	253,447,467	308,009,380	02/12/2020	08/11/2022	Bond Forward		34,834,267	82460C-AK-0	SHINHAN BANK	1FE	349,533	361,127
												WEA FINANCE LLC /WESTFIELD UK & EU	2FE	599,711	609,654
											92928Q-AC-2	DANONE SA	2FE	1,249,298	1,297,063
											23636T-AA-8	NISSAN MOTOR ACCEPTANCE CORP	2FE	8,392,946	8,617,308
											65474D-BH-1	TOYOTA INDUSTRIES CORPORATION	1FE	5,950,000	6,140,103
											892330-AD-3	AMERICAN TRANSMISSION COMPANY 2010			
											03028P-B@-4		1	16,800,000	17,669,523
											92203F-AQ-1	THE VANGUARD GROUP, INC.	1	41,542,000	44,209,196
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1	900,000	933,577
											786584-A@-1	SAFRAN	2	5,000,000	5,231,001
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781F-AA-5		2	500,000	521,729
											G0646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1	3,000,000	3,134,547
											910637-S@-7	THE UNITED ILLUMINATING COMPANY	1	600,000	622,385
											00003F-AB-9	A&E TELEVISION NETWORKS LLC	1	4,000,000	4,216,710
											461127-CF-7	INTERTEK FINANCE PLC	2	11,000,000	11,610,401
											G1696F-AZ-9	BUNZL FINANCE PLC	2	3,600,000	3,752,514
											06235F-AE-2	MIRVAC GROUP FINANCE LTD	1	1,900,000	2,050,265
												TELEDYNE TECHNOLOGIES INCORPORATED			
											879360-B@-3		2	9,250,000	9,493,373
											27965F-AL-6	EDENS LIMITED PARTNERSHIP	2PL	2,000,000	2,059,434
											97786F-AJ-1	WOLSELEY CAPITAL INC	2FE	5,200,000	5,454,401
												TELEDYNE TECHNOLOGIES INCORPORATED			
											879360-C*-4		2	14,000,000	14,703,290
											44929@-AH-7	ICRE REIT HOLDINGS	2	6,900,000	7,226,916
											50512F-AC-6	LA STADIUM FINANCE COMPANY	2PL	6,700,000	6,872,297
											G9850@-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1	2,004,870	2,071,206
											96329*-LE-0	WHEELS INC	1PL	25,000,000	25,847,303
											74814@-PD-9	QUEBEC PROVINCE	1FE	1,572,265	1,828,140
											110122-AA-6	BRISTOL MYERS SQUIBB	1FE	1,031,041	1,177,000
											98934K-AB-6	ZENECA WILMINGTON	2FE	363,646	417,225
											91412N-AA-8	UNIVERSITY OF CHICAGO	1FE	1,219,853	1,292,858
											91412N-AB-6	UNIVERSITY OF CHICAGO	1FE	1,499,734	1,637,250
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	2,694,184	2,854,656
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	697,944	740,096
											70109H-AK-1	PARKER HANNIFIN CORP	2FE	897,272	951,552
											443510-AF-9	HUBBELL INC	2FE	3,993,062	4,224,120
											133131-AS-1	CAMDEN PROPERTY TRUST	1FE	1,993,829	2,194,780
											76075@-AM-2	REPUBLIC SERVICES INC	2FE	6,745,658	7,422,638
											92936M-AK-1	WPP FINANCE 2010	2FE	349,352	367,336
											26875P-AK-7	EOG RESOURCES INC	1FE	798,724	833,672
											74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC	1FE	249,805	263,128
											94973V-BA-4	WELLPOINT INC	2FE	599,522	636,090
											898813-AL-4	TUCSON ELECTRIC POWER CO	1FE	649,439	696,989
											89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA	1FE	899,535	944,721
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1FE	749,630	806,708
											581557-AZ-8	MCKESSON CORP	2FE	449,878	468,077
											822582-AV-4	SHELL INTERNATIONAL FINANCE BV	1FE	897,792	936,486
											283677-AY-8	EL PASO ELECTRIC CO	2FE	1,499,223	1,536,735
											133131-AT-9	CAMDEN PROPERTY TRUST	1FE	2,094,729	2,189,292
											29364N-AR-9	ENTERGY MISSISSIPPI INC	1FE	499,430	529,630
											64110D-AD-6	NETAPP INC	2FE	1,047,935	1,089,680
												HIGHWOODS REALTY LIMITED PARTNERSH			
											431282-AM-4		2FE	6,532,730	6,810,101
											651587-AF-4	NEWMARKET CORP	2FE	1,799,300	1,926,270
49427R-AJ-1	KILROY REALTY LP	2FE	1,749,873	1,821,313											
89233P-7F-7	TOYOTA MOTOR CREDIT CORP	1FE	998,430	1,046,970											
	GENERAL MOTORS FINANCIAL COMPANY														
37045X-AL-0	INC	2FE	90,000	95,607											
	GENERAL MOTORS FINANCIAL COMPANY														
37045X-AL-0	INC	2FE	119,170	127,476											



STATEMENT AS OF SEPTEMBER 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		
											024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2FE	1,224,428	1,314,650
											024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2FE	832,611	893,962
											89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	1FE	2,592,603	2,872,298
											68235P-AE-8	ONE GAS INC	1FE	2,300,000	2,501,227
											828807-CR-6	SIMON PROPERTY GROUP LP	1FE	2,294,811	2,484,621
											06051G-FB-0	BANK OF AMERICA CORP	1FE	1,549,609	1,716,765
											65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2FE	788,768	858,320
											65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2FE	507,833	552,544
											65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2FE	394,413	429,160
											46625H-JT-8	JPMORGAN CHASE & CO	1FE	2,744,404	3,033,828
											91159H-HG-8	US BANCORP	1FE	2,149,169	2,362,055
											06406H-CS-6	BANK OF NEW YORK MELLON CORP/THE	1FE	1,847,497	2,030,338
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1FE	1,254,080	1,344,513
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2FE	1,501,491	1,626,525
											927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	1FE	2,098,556	2,276,904
											055650-CP-1	BP CAPITAL MARKETS PLC	1FE	4,500,000	4,946,715
											452308-AT-6	ILLINOIS TOOL WORKS INC	1FE	4,394,169	4,820,816
											66989H-AG-3	NOVARTIS CAPITAL CORP	1FE	8,825,530	9,762,435
											585055-BC-9	MEDTRONIC INC	1FE	5,795,930	6,357,322
											17275R-AN-2	CISCO SYSTEMS INC	1FE	2,949,385	3,268,777
											713448-CN-8	PEPSICO INC	1FE	2,898,104	3,179,763
											38141G-VM-3	GOLDMAN SACHS GROUP INC	2FE	2,896,657	3,189,507
											375558-AW-3	GILEAD SCIENCES INC	1FE	4,197,713	4,612,650
											29364D-AS-9	ENTERGY ARKANSAS INC	1FE	3,099,138	3,407,706
											737679-DG-2	POTOMAC ELECTRIC POWER COMPANY	1FE	3,098,442	3,383,185
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	498,331	530,710
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	1,644,492	1,751,343
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	2,740,505	2,986,227
											257375-AE-5	DOMINION GAS HOLDINGS LLC	2FE	647,892	701,883
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	1,165,930	1,271,912
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	1,547,229	1,623,656
											931142-DP-5	WAL-MART STORES INC	1FE	2,496,266	2,727,725
											61746B-DQ-6	MORGAN STANLEY	2FE	1,370,291	1,517,368
											948741-AJ-2	WEINGARTEN REALTY INVESTORS	2FE	1,632,202	1,703,031
											037833-AS-9	APPLE INC	1FE	2,149,282	2,369,859
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1FE	253,813	276,233
											053332-AP-7	AUTOZONE INC	2FE	985,983	1,064,580
											149123-CC-3	CATERPILLAR INC	1FE	2,199,878	2,405,172
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	99,784	104,752
											29717P-AL-1	ESSEX PORTFOLIO LP	2FE	299,352	314,256
											06739F-HV-6	BARCLAYS BANK PLC	1FE	2,274,708	2,508,574
											219350-AZ-8	CORNING INC	2FE	794,336	849,676
											03073E-AL-9	AMERISOURCEBERGEN CORPORATION	2FE	1,548,287	1,689,299
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	745,835	785,708
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	248,372	261,903
											17275R-AN-2	CISCO SYSTEMS INC	1FE	708,690	775,642
											68389X-AS-4	ORACLE CORP	1FE	709,264	760,130
											845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN	1FE	3,295,617	3,571,161
											14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1FE	948,926	1,038,759
											744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP	1FE	605,765	649,290
											406216-BD-2	HALLIBURTON CO	2FE	808,839	847,584
											806854-AH-8	SCHLUMBERGER INVESTMENT SA	1FE	864,985	914,770
											822582-AX-0	SHELL INTERNATIONAL FINANCE BV	1FE	860,996	919,539
											559222-AQ-7	MAGNA INTERNATIONAL INC	1FE	151,869	165,204
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1FE	297,242	311,364

STATEMENT AS OF SEPTEMBER 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
											00287Y-AP-4	ABBVIE INC	2FE	199,886	210,636
											171340-AH-5	CHURCH & DWIGHT CO INC	2FE	99,605	104,761
											69352P-AE-3	PPL CAPITAL FUNDING LLC	2FE	502,818	527,185
											03076C-AF-3	AMERIPRISE FINANCIAL INC	1FE	51,284	55,247
											571748-AV-4	MARSH & MCLENNAN COMPANIES INC	2FE	50,264	54,620
											92936M-AC-1	WPP FINANCE 2010	2FE	50,197	52,477
											608190-AJ-3	MOHAWK INDUSTRIES INC	2FE	49,992	53,071
											053611-AG-4	AVERY DENNISON CORP	2FE	49,330	52,415
											49427R-AJ-1	KILROY REALTY LP	2FE	49,933	52,038
											665789-AY-9	NORTHERN STATES POWER CO	1FE	99,627	107,848
											00287Y-AL-3	ABBVIE INC	2FE	49,451	52,431
											00287Y-AP-4	ABBVIE INC	2FE	49,752	52,659
											035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE INC	2FE	471,397	500,712
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	355,954	387,104
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	164,489	173,608
											664397-AK-2	NORTHEAST UTILITIES	2FE	347,773	367,479
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2FE	302,351	324,825
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2FE	357,446	383,478
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
											65339K-AG-5	FLORIDA POWER & LIGHT CO	2FE	303,275	321,870
											341081-FJ-1	FIDELITY NATIONAL INFORMATION SERV	1FE	232,009	241,721
											31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2FE	150,174	159,726
											31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2FE	200,437	212,968
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	208,395	219,154
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	102,738	110,601
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	364,250	383,520
											760759-AM-2	REPUBLIC SERVICES INC	2FE	156,946	164,948
											427866-AT-5	HERSHEY COMPANY THE	1FE	302,782	316,392
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	352,705	367,171
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	201,510	209,812
											760759-AM-2	REPUBLIC SERVICES INC	2FE	287,870	302,404
											020002-AZ-4	ALLSTATE CORP	1FE	101,524	107,483
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	139,662	147,942
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	102,119	107,987
												INGERSOLL RAND GLOBAL HOLDING CO L			
											45687A-AJ-1	ALLSTATE CORP	2FE	103,471	110,032
											020002-AZ-4	ALLSTATE CORP	1FE	50,903	53,742
											49446R-AK-5	KIMCO REALTY CORP	2FE	804,154	842,136
											133131-AS-1	CAMDEN PROPERTY TRUST	1FE	208,381	219,478
											92277G-AH-0	VENTAS REALTY LP	2FE	398,931	417,540
											92277G-AH-0	VENTAS REALTY LP	2FE	49,986	52,193
											92277G-AH-0	VENTAS REALTY LP	2FE	99,966	104,385
											92277G-AH-0	VENTAS REALTY LP	2FE	99,977	104,385
											92277G-AH-0	VENTAS REALTY LP	2FE	99,977	104,385
											68235P-AE-8	ONE GAS INC	1FE	205,091	217,498
											00846U-AJ-0	AGILENT TECHNOLOGIES INC	2FE	203,060	216,550
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2FE	102,184	109,297
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	51,843	54,975
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	51,756	54,975
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2FE	206,486	219,130
											80283L-AJ-2	SANTANDER UK PLC	1FE	5,485,848	6,071,120
											666807-BG-6	NORTHROP GRUMMAN CORP	2FE	205,017	215,974
											231021-AR-7	CUMMINS INC	1FE	206,568	217,582
											50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2FE	153,722	163,946
											231021-AR-7	CUMMINS INC	1FE	155,636	163,187
											68389X-BL-8	ORACLE CORPORATION	1FE	624,991	657,356
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1FE	104,558	108,322
											10112R-AV-6	BOSTON PROPERTIES LP	2FE	251,104	261,267
											452308-AT-6	ILLINOIS TOOL WORKS INC	1FE	52,369	54,782
											45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	1FE	52,155	54,975
											313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1FE	52,275	54,161

STATEMENT AS OF SEPTEMBER 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
											855244-AD-1	STARBUCKS CORP	2FE	105,234	108,900
											571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2FE	208,270	219,130
												DEUTSCHE TELEKOM INTERNATIONAL FIN			
											25156P-AV-5		2FE	899,986	941,067
											26884T-AT-9	ERAC USA FINANCE LLC	2FE	449,617	472,878
											149123-CC-3	CATERPILLAR INC	1FE	50,474	54,663
											90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1FE	1,000,000	1,042,930
											74444B-CH-2	PUBLIC SERVICE CO OF COLORADO	1FE	198,321	207,296
											808513-AG-0	CHARLES SCHWAB CORP	1FE	151,266	157,910
											808513-AG-0	CHARLES SCHWAB CORP	1FE	50,420	52,637
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BD-7		1FE	102,220	109,423
												SOUTHERN CALIFORNIA EDISON COMPANY			
											842400-FY-4		2FE	101,891	107,177
												SOUTHERN CALIFORNIA EDISON COMPANY			
											842400-FY-4		2FE	152,836	160,766
											74444B-CH-2	PUBLIC SERVICE CO OF COLORADO	1FE	49,567	51,824
											89236T-DW-2	TOYOTA MOTOR CREDIT CORP	1FE	299,925	323,058
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	149,983	157,359
											98978V-AB-9	ZOETIS INC	2FE	100,819	105,512
												CONNECTICUT LIGHT AND POWER COMPAN			
											207597-EF-8		1FE	99,964	104,150
											444859-BA-9	HUMANA INC	2FE	402,217	420,032
											98978V-AB-9	ZOETIS INC	2FE	50,365	52,756
												CONNECTICUT LIGHT AND POWER COMPAN			
											207597-EF-8		1FE	149,854	156,225
											882508-BB-9	TEXAS INSTRUMENTS INC	1FE	199,181	214,766
												CATERPILLAR FINANCIAL SERVICES COR			
											14912L-6C-0		1FE	505,542	546,715
											983919-AJ-0	XILINX INC	1FE	549,681	590,909
											983919-AJ-0	XILINX INC	1FE	200,434	214,876
											278642-AS-2	EBAY INC	2FE	549,902	576,813
											615369-AK-1	MOODYS CORPORATION	2FE	549,455	575,559
											92936M-AC-1	WPP FINANCE 2010	2FE	101,861	104,953
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	202,371	212,956
											92936M-AC-1	WPP FINANCE 2010	2FE	50,892	52,477
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	200,647	210,434
											485170-AV-6	KANSAS CITY SOUTHERN	2FE	451,932	462,785
											020002-AZ-4	ALLSTATE CORP	1FE	355,611	376,191
											89641U-AA-9	TRINITY ACQUISITION PLC	2FE	155,686	164,429
											759509-AE-2	RELiance STEEL & ALUMINUM CO	2FE	153,724	162,653
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AK-2		2FE	560,145	585,662
											023135-AH-6	AMAZON.COM INC	1FE	899,493	943,569
											60687Y-AL-3	MIZUHO FINANCIAL GROUP INC	1FE	500,000	519,145
											89236T-EC-5	TOYOTA MOTOR CREDIT CORP	1FE	599,523	620,616
											06367T-G3-8	BANK OF MONTREAL	1FE	899,516	935,586
											49327M-2T-0	KEYBANK NA/CLEVELAND OH	1FE	649,946	674,291
											927804-FN-9	VIRGINIA ELECTRIC AND POWER CO	2FE	302,271	314,298
											064159-KD-7	BANK OF NOVA SCOTIA	1FE	1,099,217	1,145,694
												NATIONAL AUSTRALIA BANK LTD (NEW Y			
											63254A-AY-4		1FE	349,498	370,521
											89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1FE	324,914	340,928
											816851-BF-5	SEMPRA ENERGY	2FE	99,819	104,699
												INGERSOLL RAND GLOBAL HOLDING CO L			
											45687A-AJ-1		2FE	51,661	55,016
											61744Y-AN-8	MORGAN STANLEY	2FE	199,784	211,454
											06406R-AE-7	BANK OF NEW YORK MELLON/THE	1FE	199,856	210,674
											86787E-AV-9	SUNTRUST BANK/ATLANTA GA	1FE	599,020	632,142
											25466A-AK-7	DISCOVER BANK	2FE	299,990	317,286
											44932H-AH-6	IBM CREDIT LLC	1FE	399,905	425,132
											92936M-AC-1	WPP FINANCE 2010	2FE	75,648	78,715
											92936M-AC-1	WPP FINANCE 2010	2FE	75,637	78,715

STATEMENT AS OF SEPTEMBER 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	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value
											377372-AH-0	GLAXOSMITHKLINE CAPITAL INC .....	1FE .....	247,888	264,910
											615369-AK-1	MOODY'S CORPORATION .....	2FE .....	246,006	261,618
											78355H-KG-3	RYDER SYSTEM INC .....	2FE .....	249,661	265,198
											025816-BS-7	AMERICAN EXPRESS COMPANY .....	1FE .....	549,776	585,954
											576360-AB-0	MASTERCARD INC .....	1FE .....	150,352	165,059
											693506-BN-6	PPG INDUSTRIES INC .....	1FE .....	649,237	690,261
											576360-AB-0	MASTERCARD INC .....	1FE .....	50,153	55,020
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AT-1		1FE .....	250,000	266,360
											855244-AN-9	STARBUCKS CORPORATION .....	2FE .....	249,963	264,808
											49327M-ZU-7	KEYBANK NATIONAL ASSOCIATION .....	1FE .....	499,956	533,340
											60687Y-AP-4	MIZUHO FINANCIAL GROUP INC .....	1FE .....	250,000	267,075
											500630-CU-0	KOREA DEVELOPMENT BANK .....	1FE .....	249,349	266,228
											00440E-AP-2	ACE INA HOLDINGS INC .....	1FE .....	493,427	526,085
											24422E-TG-4	JOHN DEERE CAPITAL CORP .....	1FE .....	544,766	582,258
											74949L-AB-8	RELX CAPITAL INC .....	2FE .....	898,057	957,186
												CATERPILLAR FINANCIAL SERVICES COR			
											149130-2E-8		1FE .....	345,656	366,006
											134429-BE-8	CAMPBELL SOUP COMPANY .....	2FE .....	185,863	199,130
											341081-FJ-1	FLORIDA POWER & LIGHT CO .....	1FE .....	296,680	315,288
											907818-DN-5	UNION PACIFIC CORP .....	2FE .....	98,981	105,188
											025816-BS-7	AMERICAN EXPRESS COMPANY .....	1FE .....	149,580	159,806
											576360-AB-0	MASTERCARD INC .....	1FE .....	300,876	330,117
											904764-BA-4	UNILEVER CAPITAL CORP .....	1FE .....	498,230	533,310
											883556-BN-1	THERMO FISHER SCIENTIFIC INC .....	2FE .....	246,251	264,425
											125720-AE-5	CME GROUP INC .....	1FE .....	299,094	315,006
											00037B-AE-2	ABB FINANCE USA INC .....	1FE .....	474,831	508,302
												CENTERPOINT ENERGY RESOURCES CORPO			
											15189H-AK-6		2FE .....	249,716	267,780
											17401Q-AQ-4	CITIZENS BANK NA .....	2FE .....	599,546	642,756
											278062-AC-8	EATON CORPORATION .....	2FE .....	98,890	104,803
											278062-AC-8	EATON CORPORATION .....	2FE .....	49,441	52,402
											278062-AC-8	EATON CORPORATION .....	2FE .....	98,916	104,803
											278062-AC-8	EATON CORPORATION .....	2FE .....	197,773	209,606
											09062X-AE-3	BIOGEN INC .....	1FE .....	251,274	264,745
											09062X-AE-3	BIOGEN INC .....	1FE .....	401,761	423,592
											79466L-AE-4	SALESFORCE.COM INC. ....	1FE .....	749,763	803,430
											256677-AC-9	DOLLAR GENERAL CORP .....	2FE .....	248,566	265,288
											291011-BE-3	EMERSON ELECTRIC CO .....	1FE .....	296,238	314,301
											46647P-AP-1	JPMORGAN CHASE & CO .....	1FE .....	500,000	536,150
											61744Y-AQ-1	MORGAN STANLEY .....	1FE .....	450,000	484,389
											67077M-AK-4	NUTRIEN LTD .....	2FE .....	1,795,095	1,920,978
											670346-AH-7	NUCOR CORP .....	2FE .....	151,754	163,064
											06406R-AG-2	BANK OF NEW YORK MELLON CORP/THE ..	1FE .....	499,707	538,970
											594918-BX-1	MICROSOFT CORPORATION .....	1FE .....	344,888	376,663
											59523U-AA-5	MID AMERICA APARTMENTS LP .....	2FE .....	101,252	109,262
											59523U-AA-5	MID AMERICA APARTMENTS LP .....	2FE .....	70,873	76,483
											70109H-AK-1	PARKER HANNIFIN CORP .....	2FE .....	100,364	105,728
											233851-DL-5	DAIMLER FINANCE NORTH AMERICA LLC	2FE .....	149,846	160,898
											594918-BX-1	MICROSOFT CORPORATION .....	1FE .....	344,855	376,663
											594918-BX-1	MICROSOFT CORPORATION .....	1FE .....	246,342	269,045
											427866-AZ-1	HERSHEY COMPANY THE .....	1FE .....	599,874	645,822
											369550-BD-9	GENERAL DYNAMICS CORPORATION .....	1FE .....	299,385	322,134
											961214-DZ-3	WESTPAC BANKING CORP .....	1FE .....	299,956	324,483
												CATERPILLAR FINANCIAL SERVICES COR			
											149130-2L-2		1FE .....	349,880	377,101
											377372-AL-1	GLAXOSMITHKLINE CAPITAL INC .....	1FE .....	249,368	269,163
											404280-BS-7	HSBC HOLDINGS PLC .....	1FE .....	475,000	508,103
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC .....	1FE .....	542,296	579,684
											49271V-AG-5	KEURIG DR PEPPER INC .....	2FE .....	300,000	326,106
											25243Y-AY-5	DIAGEO CAPITAL PLC .....	1FE .....	449,416	487,476
											404280-BS-7	HSBC HOLDINGS PLC .....	1FE .....	199,675	213,938
											210518-CV-6	CONSUMERS ENERGY CO .....	1FE .....	298,893	323,253

STATEMENT AS OF SEPTEMBER 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	Description	Value
											642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1FE	294,814	313,056
											642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1FE	49,138	52,176
											13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	2FE	101,750	108,129
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	247,334	266,195
											064159-KD-7	BANK OF NOVA SCOTIA	1FE	294,009	312,462
											882508-AW-4	TEXAS INSTRUMENTS INC	1FE	486,812	522,120
											68353R-FL-7	PNC BANK NA	1FE	499,682	537,390
											907818-EU-8	UNION PACIFIC CORPORATION	2FE	299,847	323,187
											225401-AG-3	CREDIT SUISSE GROUP AG	2FE	800,000	863,552
												CREDIT SUISSE GROUP FUNDING GUERNS			
											225433-AT-8		2FE	298,311	322,746
											959802-AX-7	WESTERN UNION CO/THE	2FE	949,570	1,025,696
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1FE	244,137	259,470
											63254A-BA-5	NATIONAL AUSTRALIA BANK LIMITED	1FE	299,446	324,915
											801060-AC-8	SANOFI SA	1FE	1,598,499	1,730,192
											37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	2FE	299,748	318,456
											78355H-KH-1	RYDER SYSTEM INC	2FE	299,650	322,473
											91324P-DJ-8	UNITEDHEALTH GROUP INC	1FE	299,918	324,465
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	99,264	106,478
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	24,813	26,620
											931142-EK-5	WALMART INC	1FE	749,905	810,285
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CJ-8		1FE	649,364	700,772
											09062X-AE-3	BIOMER INC	1FE	451,409	476,541
											278062-AC-8	EATON CORPORATION	2FE	443,814	471,614
											427866-AZ-1	HERSHEY COMPANY THE	1FE	450,824	484,367
											539830-BG-3	LOCKHEED MARTIN CORPORATION	1FE	447,161	477,176
											585055-AZ-9	MEDTRONIC INC	1FE	443,903	473,463
											66989H-AG-3	NOVARTIS CAPITAL CORP	1FE	449,861	496,395
											670346-AM-7	NUCOR CORP	2FE	455,638	489,191
											68389X-BL-8	ORACLE CORPORATION	1FE	437,843	473,297
											713448-CG-1	PEPSICO INC	1FE	445,545	475,911
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2FE	458,548	493,097
											911312-BK-1	UNITED PARCEL SERVICE INC	1FE	441,535	472,743
											94106L-BD-0	WASTE MANAGEMENT INC	2FE	438,818	470,187
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-BB-5		1FE	450,000	487,611
											891140-C4-8	THE TORONTO-DOMINION BANK	1FE	1,748,617	1,899,923
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BA-1		1FE	850,000	920,168
											06051G-HL-6	BANK OF AMERICA CORP	1FE	450,000	487,341
											55261F-AJ-3	M&T BANK CORPORATION	1FE	749,662	812,790
											90331H-NV-1	US BANK NATIONAL ASSOC CINCINNATI	1FE	849,504	917,448
											55261F-AJ-3	M&T BANK CORPORATION	1FE	350,176	379,302
											55261F-AJ-3	M&T BANK CORPORATION	1FE	50,025	54,186
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	50,968	55,301
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	203,870	221,202
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1FE	690,689	737,779
											00440E-AP-2	ACE INA HOLDINGS INC	1FE	442,390	473,477
											036752-AF-0	ANTHEM INC	2FE	444,283	473,072
											055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1FE	455,417	496,053
											125720-AE-5	CME GROUP INC	1FE	447,596	472,509
											25243Y-AU-3	DIAGEO CAPITAL PLC	1FE	441,861	472,077
											256677-AC-9	DOLLAR GENERAL CORP	2FE	445,179	477,518
											278865-AU-4	ECOLAB INC	2FE	298,843	317,484
											291011-BE-3	EMERSON ELECTRIC CO	1FE	442,973	471,452
											68389X-BL-8	ORACLE CORPORATION	1FE	437,891	473,297
											79466L-AE-4	SALESFORCE.COM INC	1FE	449,611	482,058
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2FE	254,999	276,503
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2FE	198,140	212,956
											06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1FE	449,957	488,813
											45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	2FE	449,885	487,925
											69371R-P5-9	PACCAR FINANCIAL CORP	1FE	1,049,745	1,132,929

STATEMENT AS OF SEPTEMBER 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		
											94988J-SR-4	WELLS FARGO BANK NA	1FE	1,148,897	1,244,990
											7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2FE	849,794	704,750
											539439-AS-8	LLOYDS BANKING GROUP PLC	1FE	199,968	216,436
											950400-AE-4	WELLTOWER INC	2FE	299,943	324,555
											776743-AE-6	ROPER TECHNOLOGIES INC	2FE	449,572	488,826
											046353-AR-9	ASTRAZENECA PLC	2FE	174,660	189,138
											44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)	1FE	449,388	489,636
											904764-BG-1	UNILEVER CAPITAL CORP	1FE	248,836	271,995
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											744560-BW-5	CANADIAN IMPERIAL BANK OF COMMERCE	1FE	249,732	269,683
											13607R-AD-2		1FE	2,297,569	2,499,226
											103730-AY-6	BP CAPITAL MARKETS AMERICA INC.	1FE	850,000	916,360
											103730-BA-7	BP CAPITAL MARKETS AMERICA INC.	1FE	550,000	568,915
											806851-AJ-0	SCHLUMBERGER HOLDINGS CORP	2FE	2,097,235	2,274,426
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BD-5		1FE	450,000	488,061
											254687-CN-6	WALT DISNEY COMPANY	1FE	499,228	525,095
											21688A-AL-6	COOPERATIEVE RABOBANK UA	1FE	797,631	841,512
											064159-QD-1	BANK OF NOVA SCOTIA	1FE	1,599,500	1,666,560
											502431-AJ-8	L3HARRIS TECH INC	2FE	649,294	703,723
											502431-AJ-8	L3HARRIS TECH INC	2FE	349,815	378,928
											06406R-AK-3	BANK OF NEW YORK MELLON CORP/THE	1FE	1,999,592	2,062,240
											23636T-AD-2	DANONE SA	2FE	708,757	738,241
											904764-AX-5	UNILEVER CAPITAL CORP	1FE	562,704	588,874
											110122-CZ-9	BRISTOL-MYERS SQUIBB CO	1FE	331,897	345,677
											910637-P*-2	THE UNITED ILLUMINATING COMPANY	1	1,000,000	1,117,919
											278058-F*-8	EATON CORP	2	2,000,000	2,151,697
											F0164#-AB-8	AIR LIQUIDE FINANCE	1	2,000,000	2,095,922
											Q9194#-AF-4	TRANSPOWER NEW ZEALAND LIMITED	1	3,007,404	3,192,271
94978*AT8	Long Bond Replication	1.C	100,000,000	100,232,378	121,249,810	02/27/2020	08/29/2022	Bond Forward		6,942,300	604059-AE-5	3M COMPANY	1FE	513,857	653,630
											604059-AE-5	3M COMPANY	1FE	262,663	326,815
											580135-BY-6	MCDONALD'S CORP	2FE	1,029,896	1,317,110
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	522,614	657,095
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	1,050,262	1,314,190
											427866-AL-2	HERSHEY CO	1FE	1,091,210	1,333,890
											45818Q-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1FE	1,608,353	2,037,375
											427866-AL-2	HERSHEY CO	1FE	536,364	666,945
											427866-AL-2	HERSHEY CO	1FE	538,291	666,945
											427866-AL-2	HERSHEY CO	1FE	538,554	666,945
											494368-AS-2	KIMBERLY-CLARK CORP	1FE	925,187	1,182,771
											604059-AE-5	3M COMPANY	1FE	103,880	130,726
											26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2FE	249,925	278,353
											961214-DK-6	WESTPAC BANKING CORP	1FE	699,596	803,740
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	1,000,000	1,137,450
											87971M-BF-9	TELUS CORPORATION	2FE	1,998,536	2,261,760
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	401,223	454,980
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	175,564	199,054
											87938W-AT-0	TELEFONICA EMISIONES SAU	2FE	175,585	199,054
											40428Q-BK-4	HSBC HOLDINGS PLC	1FE	750,000	828,885
											91324P-CY-6	UNITEDHEALTH GROUP INC	1FE	1,195,815	1,369,872
											09247X-AN-1	BLACKROCK INC	1FE	1,196,670	1,364,628
											46647P-AF-3	JPMORGAN CHASE & CO	1FE	700,000	788,480
											91159H-HR-4	US BANCORP	1FE	949,606	1,071,714
											126408-IH-9	CSX CORP	2FE	1,199,001	1,355,568
												AMERICAN EXPRESS CREDIT CORPORATIO			
											0258M0-EL-9		1FE	694,046	790,636
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2FE	722,911	808,013
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2FE	498,731	561,510
											03773S-CN-5	APPALACHIAN POWER CO	2FE	348,764	384,874
											573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2FE	798,869	887,432
											902494-BG-6	TYSON FOODS INC	2FE	549,380	622,056
											14149Y-BJ-6	CARDINAL HEALTH INC	2FE	700,000	779,317

STATEMENT AS OF SEPTEMBER 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
											25468P-DV-5 ...	WALT DISNEY CO .....	1FE .....	698,182	774,501
											046353-AN-8 .....	ASTRAZENECA PLC .....	2FE .....	498,208	556,255
											049560-AN-5 .....	ATMOS ENERGY CORPORATION .....	1FE .....	948,176	1,053,807
											049560-AN-5 .....	ATMOS ENERGY CORPORATION .....	1FE .....	100,283	110,927
											049560-AN-5 .....	ATMOS ENERGY CORPORATION .....	1FE .....	150,389	166,391
											049560-AN-5 .....	ATMOS ENERGY CORPORATION .....	1FE .....	50,109	55,464
											816851-BA-6 .....	SEMPRA ENERGY .....	2FE .....	698,493	769,181
											906548-OM-2 .....	UNION ELECTRIC CO .....	1FE .....	947,824	1,047,603
											049560-AN-5 .....	ATMOS ENERGY CORPORATION .....	1FE .....	250,341	277,318
											90265E-AM-2 .....	UDR INC .....	2FE .....	698,834	770,420
											57772K-AD-3 .....	MAXIM INTEGRATED PRODUCTS INC .....	2FE .....	949,489	1,058,747
											871829-BF-3 .....	SYSCO CORPORATION .....	2FE .....	398,503	435,044
											124857-AT-0 .....	CBS CORP .....	2FE .....	446,817	496,584
											75973Q-AA-5 .....	RENAISSANCE FINANCE INC .....	1FE .....	397,927	436,848
											75973Q-AA-5 .....	RENAISSANCE FINANCE INC .....	1FE .....	249,297	273,030
											75973Q-AA-5 .....	RENAISSANCE FINANCE INC .....	1FE .....	497,169	546,060
											59523U-AN-7 .....	MID-AMERICA APARTMENTS LP .....	2FE .....	150,137	167,175
											902494-BC-6 ...	TYSON FOODS INC .....	2FE .....	201,445	226,202
												SUMITOMO MITSUI FINANCIAL GROUP IN .....			
											86562M-AR-1 .....		1FE .....	400,000	445,216
											565849-AP-1 .....	MARATHON OIL CORP .....	2FE .....	1,446,212	1,442,431
											95000U-2A-0 .....	WELLS FARGO & COMPANY .....	2FE .....	402,793	447,776
												MITSUBISHI UFJ FINANCIAL GROUP INC .....			
											606822-AR-5 .....		1FE .....	400,000	446,612
											171340-AN-2 .....	CHURCH & DWIGHT CO INC .....	2FE .....	499,644	552,210
											26884A-BG-7 .....	ERP OPERATING LP .....	1FE .....	499,385	556,485
											443510-AH-5 .....	HUBBELL INCORPORATED .....	2FE .....	646,271	692,081
											443510-AH-5 .....	HUBBELL INCORPORATED .....	2FE .....	99,682	106,474
											443510-AH-5 .....	HUBBELL INCORPORATED .....	2FE .....	348,886	372,659
											902133-AU-1 .....	TYCO ELECTRONICS GROUP SA .....	1FE .....	497,138	546,740
											902133-AU-1 .....	TYCO ELECTRONICS GROUP SA .....	1FE .....	49,796	54,674
											902133-AU-1 .....	TYCO ELECTRONICS GROUP SA .....	1FE .....	348,570	382,718
											20030N-CA-7 .....	COMCAST CORPORATION .....	1FE .....	399,827	449,376
											902133-AU-1 .....	TYCO ELECTRONICS GROUP SA .....	1FE .....	99,965	109,348
											37045V-AN-0 .....	GENERAL MOTORS CO .....	2FE .....	649,334	696,618
											902133-AU-1 .....	TYCO ELECTRONICS GROUP SA .....	1FE .....	50,109	54,674
											902133-AU-1 .....	TYCO ELECTRONICS GROUP SA .....	1FE .....	149,985	164,022
											03040W-AQ-8 .....	AMERICAN WATER CAPITAL CORP .....	2FE .....	847,998	940,236
											26441C-AX-3 .....	DUKE ENERGY CORP .....	2FE .....	199,596	220,766
											655044-AP-0 .....	NOBLE ENERGY INC .....	2FE .....	1,446,623	1,646,606
											03040W-AQ-8 .....	AMERICAN WATER CAPITAL CORP .....	2FE .....	149,785	165,924
											579780-AN-7 .....	MCCORMICK & COMPANY INCORPORATED ...	2FE .....	399,026	449,704
											742718-EV-7 .....	PROCTER & GAMBLE COMPANY .....	1FE .....	599,111	675,978
											45860F-AF-1 .....	INTERCONTINENTAL EXCHANGE INC .....	2FE .....	649,033	714,451
											579780-AN-7 .....	MCCORMICK & COMPANY INCORPORATED ...	2FE .....	402,180	449,704
											883556-BX-9 .....	THERMO FISHER SCIENTIFIC INC .....	2FE .....	397,889	450,152
												MANUFACTURERS AND TRADERS TRUST CO .....			
											55279H-AQ-3 ...		1FE .....	499,877	559,465
											023135-BC-9 .....	AMAZON.COM INC .....	1FE .....	649,160	741,137
											50540R-AU-6 .....	LABORATORY CORPORATION OF AMERICA .....	2FE .....	849,099	970,318
											202795-JK-7 .....	COMMONWEALTH EDISON COMPANY .....	1FE .....	399,210	445,024
											96145D-AD-7 .....	WESTROCK CO .....	2FE .....	649,801	713,830
											742718-EV-7 .....	PROCTER & GAMBLE COMPANY .....	1FE .....	200,718	225,326
											437076-BT-8 .....	HOME DEPOT INC .....	1FE .....	399,247	441,708
											98978V-AL-7 .....	ZOETIS INC .....	2FE .....	846,572	939,692
											637417-AK-2 .....	NATIONAL RETAIL PROPERTIES INC .....	2FE .....	1,046,886	1,118,733
											278062-AG-9 .....	EATON CORPORATION .....	2FE .....	1,250,000	1,394,700
											92826C-AH-5 .....	VISA INC .....	1FE .....	745,955	830,063
											66765R-CE-4 .....	NORTHWEST NATURAL GAS COMPANY .....	1FE .....	200,000	215,964
											369550-AZ-1 .....	GENERAL DYNAMICS CORPORATION .....	1FE .....	1,131,844	1,256,617
											74460D-AC-3 .....	PUBLIC STORAGE .....	1FE .....	600,000	673,116
											055650-DN-5 .....	BP CAPITAL MARKETS PLC .....	1FE .....	950,000	1,054,662
											96145D-AD-7 .....	WESTROCK CO .....	2FE .....	199,913	219,640

STATEMENT AS OF SEPTEMBER 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
											88579Y-AY-7	3M CO	1FE	1,045,291	1,165,931
											189054-AV-1	CLOROX COMPANY	2FE	299,926	337,959
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AD-0		2FE	399,750	425,900
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	449,040	501,606
											713448-DY-1	PEPSICO INC	1FE	648,657	734,325
											68353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1FE	649,838	724,568
											570535-AR-5	MARKEL CORPORATION	2FE	299,516	328,791
											94106L-BE-8	WASTE MANAGEMENT INC	2FE	649,940	726,973
											031162-CQ-1	AMGEN INC	2FE	348,965	392,007
											037833-DK-3	APPLE INC	1FE	349,244	395,630
											487836-BU-1	KELLOGG COMPANY	2FE	199,599	225,506
											68389X-BN-4	ORACLE CORPORATION	1FE	299,768	339,378
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1FE	200,748	222,936
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1FE	149,551	166,905
											478160-CX-8	JOHNSON & JOHNSON	1FE	299,745	338,034
											29364N-AU-2	ENTERGY MISSISSIPPI INC	1FE	199,493	217,506
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	299,029	338,871
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1FE	49,699	55,635
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	199,408	226,894
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FM-0		2FE	599,884	669,012
											760759-AS-9	REPUBLIC SERVICES INC	2FE	199,756	227,366
											524660-AY-3	LEGGETT & PLATT INC	2FE	497,569	528,405
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1FE	50,000	56,015
											86562M-AY-6		1FE	99,885	112,030
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	49,774	54,674
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1FE	249,227	280,790
											961214-DW-0	WESTPAC BANKING CORP	1FE	149,595	172,788
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	50,315	56,724
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2FE	50,291	56,724
											06406R-AF-4	BANK OF NEW YORK MELLON/THE	1FE	149,943	173,456
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6		1FE	149,666	173,046
											20030N-CH-2	COMCAST CORPORATION	1FE	99,723	115,780
											26884A-BJ-1	ERP OPERATING LP	1FE	149,320	169,658
											90265E-AN-0	UDR INC	2FE	48,838	55,289
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2FE	49,210	57,078
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CE-9		1FE	249,438	283,643
											046353-AN-8	ASTRAZENECA PLC	2FE	96,600	111,251
											57636Q-AJ-3	MASTERCARD INC	1FE	49,910	58,299
											431282-AQ-5	HIGHWOODS REALTY LP	2FE	99,076	110,327
											49456B-AP-6	KINDER MORGAN INC	2FE	99,705	113,796
											693506-BP-1	PPG INDUSTRIES INC	1FE	249,727	301,363
												mitsubishi ufj financial group inc			
											606822-AV-6		1FE	100,000	115,481
											96145D-AH-8	WESTROCK CO	2FE	1,098,538	1,259,093
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9		2FE	746,749	837,450
											845011-AA-3	SOUTHWEST GAS CORP	1FE	1,348,115	1,544,535
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2FE	578,554	663,696
											539439-AR-0	LLOYDS BANKING GROUP PLC	1FE	598,333	696,096
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	1,976,404	2,324,960
											09247X-AN-1	BLACKROCK INC	1FE	584,764	682,314
											74432Q-CQ-7	PRUDENTIAL FINANCIAL INC	1FE	1,350,000	1,582,133
											615369-AM-7	MOODYS CORPORATION	2FE	335,817	393,806
											911312-BM-7	UNITED PARCEL SERVICE INC	1FE	336,911	395,350
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	481,590	562,705
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1FE	337,087	393,894
											98978V-AL-7	ZOETIS INC	2FE	617,517	718,588



STATEMENT AS OF SEPTEMBER 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
											00037B-AF-9	ABB FINANCE USA INC	1FE	1,650,000	1,961,009
											571903-AY-9	MARRIOTT INTERNATIONAL INC	2FE	596,604	618,048
											79466L-AF-1	SALESFORCE.COM INC	1FE	1,149,774	1,357,771
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2FE	434,540	494,620
											91159H-HS-2	US BANCORP	1FE	1,696,354	2,023,680
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	571,463	671,646
											882508-BC-7	TEXAS INSTRUMENTS INC	1FE	95,184	111,941
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											744560-BU-9		1FE	598,194	702,534
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FP-3		1FE	1,149,849	1,324,444
											29364D-AV-2	ENTERGY ARKANSAS INC	1FE	399,810	471,072
											369550-BC-1	GENERAL DYNAMICS CORPORATION	1FE	1,144,869	1,349,951
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	950,000	1,129,142
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	402,052	475,428
											02361D-AS-9	AMEREN ILLINOIS COMPANY	1FE	1,149,170	1,344,304
											25243V-AZ-2	DIAGEO CAPITAL PLC	1FE	1,894,414	2,237,668
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2FE	723,037	835,853
											89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1FE	720,261	841,095
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	605,527	713,142
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2FE	522,327	618,959
											92343V-DY-7	VERIZON COMMUNICATIONS INC	2FE	753,084	886,725
											524660-AY-3	LEGGETT & PLATT INC	2FE	144,102	158,522
											904764-BC-0	UNILEVER CAPITAL CORP	1FE	694,452	813,736
											524660-AY-3	LEGGETT & PLATT INC	2FE	667,479	739,767
											26441Y-BA-4	DUKE REALTY LP	2FE	285,420	337,698
											313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	1FE	284,028	318,564
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1FE	342,714	382,718
											695156-AT-6	PACKAGING CORP OF AMERICA	2FE	872,183	949,433
											26441Y-BA-4	DUKE REALTY LP	2FE	673,670	731,679
											125523-AZ-3	CIGNA CORP	2FE	851,904	945,744
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2FE	260,352	281,065
											845011-AA-3	SOUTHWEST GAS CORP	1FE	106,343	114,410
											278865-BD-1	ECOLAB INC	1FE	209,878	226,864
											278865-BD-1	ECOLAB INC	1FE	158,289	170,148
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1FE	714,717	772,571
											046353-AN-8	ASTRAZENECA PLC	2FE	363,695	389,379
											046353-AN-8	ASTRAZENECA PLC	2FE	207,851	222,502
											278865-BD-1	ECOLAB INC	1FE	419,758	453,728
94978*AV3	Long Bond Replication	2.B	100,000,000	100,273,386	124,355,021	03/02/2020	03/01/2022	Bond Forward		5,633,035	438506-AS-6	HONEYWELL INTERNATIONAL	1FE	774,890	977,903
											244199-AV-5	DEERE & CO	1FE	673,904	873,281
											580135-BY-6	MCDONALD'S CORP	2FE	1,034,252	1,317,110
											438506-AS-6	HONEYWELL INTERNATIONAL	1FE	266,111	325,968
											244199-AV-5	DEERE & CO	1FE	52,939	67,279
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,576,397	2,058,855
											244199-AV-5	DEERE & CO	1FE	520,252	672,790
											743315-AJ-2	PROGRESSIVE CORP	1FE	1,053,031	1,372,570
											71713U-AV-2	PHARMACIA CORP	1FE	1,056,681	1,387,040
											06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	1FE	850,000	975,146
											66989H-AN-8	NOVARTIS CAPITAL CORP	1FE	1,689,659	1,911,769
												ALEXANDRIA REAL ESTATE EQUITIES IN			
											015271-AK-5		2FE	1,298,615	1,496,287
											110122-BB-3	BRISTOL-MYERS SQUIBB CO	1FE	1,244,849	1,430,125
												ALEXANDRIA REAL ESTATE EQUITIES IN			
											015271-AK-5		2FE	401,820	460,396
											14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION	2FE	798,356	888,280
											904764-AY-3	UNILEVER CAPITAL CORP	1FE	1,038,800	1,172,535
											532457-BP-2	ELI LILLY AND COMPANY	1FE	449,910	505,089
											458140-AX-8	INTEL CORPORATION	1FE	947,832	1,067,088
											06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	1FE	499,853	568,270
											67021C-AM-9	NSTAR ELECTRIC CO	1FE	949,497	1,063,316
											654730-BE-2	NISOURCE FINANCE CORPORATION	2FE	1,199,948	1,337,436
											95000U-2A-0	WELLS FARGO & COMPANY	2FE	500,000	559,720

STATEMENT AS OF SEPTEMBER 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
											06051G-GR-4	BANK OF AMERICA CORP	1FE	400,000	449,224
											61744Y-AK-4	MORGAN STANLEY	2FE	550,000	618,580
											539439-AQ-2	LLOYDS BANKING GROUP PLC	1FE	1,100,000	1,205,138
											816851-BG-3	SEMPRA ENERGY	2FE	99,467	109,981
											46647P-AM-8	JP MORGAN CHASE & CO	1FE	200,000	224,962
											14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	2FE	99,848	111,601
											443510-AJ-1	HUBBELL INCORPORATED	2FE	149,354	163,329
											20030N-CH-2	COMCAST CORPORATION	1FE	49,743	57,890
											581557-BJ-3	MOXESSON CORP	2FE	49,990	58,292
											61744Y-AP-3	MORGAN STANLEY	2FE	49,313	57,071
											92277G-AM-9	VENTAS REALTY LP	2FE	149,106	163,349
											126408-HJ-5	CSX CORP	2FE	49,974	58,612
											718546-AR-5	PHILLIPS 66	2FE	99,923	112,908
											855244-AP-4	STARBUCKS CORPORATION	2FE	99,812	113,770
											863667-AQ-4	STRYKER CORPORATION	2FE	149,957	174,680
											75884R-AX-1	REGENCY CENTERS LP	2FE	499,365	559,300
											718546-AR-5	PHILLIPS 66	2FE	448,702	508,086
											718546-AR-5	PHILLIPS 66	2FE	149,547	169,362
											134429-BG-3	CAMPBELL SOUP COMPANY	2FE	1,348,804	1,570,847
											316773-CY-0	FIFTH THIRD BANCORP	2FE	349,508	407,523
											58013M-FF-6	MCDONALDS CORPORATION	2FE	649,454	758,537
											026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	2FE	648,095	753,805
												ANHEUSER-BUSCH INBEV WORLDWIDE INC			
											035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2FE	969,110	1,129,762
												ANHEUSER-BUSCH INBEV WORLDWIDE INC			
											035240-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	2FE	349,366	405,556
												CENTERPOINT ENERGY RESOURCES CORPO			
											15189W-AL-4	GENERAL MILLS INC	2FE	649,706	744,114
											370334-CG-7	GENERAL MILLS INC	2FE	424,360	501,751
											95040Q-AD-6	WELLTOWER INC	2FE	599,809	679,488
											95040Q-AD-6	WELLTOWER INC	2FE	300,324	339,744
											95040Q-AD-6	WELLTOWER INC	2FE	300,459	339,744
											95040Q-AD-6	WELLTOWER INC	2FE	300,701	339,744
											12541W-AA-8	CH ROBINSON WORLDWIDE INC	2FE	597,165	700,038
											670346-AP-0	NUCOR CORPORATION	2FE	898,949	1,048,968
											670346-AP-0	NUCOR CORPORATION	2FE	99,935	116,552
											670346-AP-0	NUCOR CORPORATION	2FE	249,706	291,380
											609207-AM-7	MONDELEZ INTERNATIONAL INC	2FE	1,488,312	1,798,650
											760759-AT-7	REPUBLIC SERVICES INC	2FE	1,730,651	2,061,658
											89352H-AW-9	TRANSCANADA PIPELINES LTD	2FE	747,679	867,038
											189054-AW-9	CLOROX COMPANY	2FE	1,148,419	1,371,237
											487836-BW-7	KELLOGG COMPANY	2FE	1,495,757	1,772,970
											59523U-AP-2	MID-AMERICA APARTMENTS LP	2FE	1,144,543	1,336,197
											67103H-AG-2	O'REILLY AUTOMOTIVE INC	2FE	648,614	773,546
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AY-2		2FE	1,146,819	1,377,919
											13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	2FE	899,352	1,058,634
											49271V-AF-7	KEURIG DR PEPPER INC	2FE	850,000	1,020,740
												FIDELITY NATIONAL INFORMATION SERV			
											31620M-AY-2		2FE	398,401	479,276
											49271V-AF-7	KEURIG DR PEPPER INC	2FE	399,569	480,348
											91913Y-AY-2	VALERO ENERGY CORPORATION	2FE	1,498,939	1,684,680
											413875-AW-5	L3HARRIS TECHNOLOGIES INC	2FE	2,699,816	3,218,454
											74340X-BH-3	PROLOGIS LP	1FE	546,970	649,171
											801060-AD-6	SANOFI SA	1FE	3,728,022	4,396,200
											12572Q-AJ-4	CME GROUP INC	1FE	1,149,847	1,346,685
												PUBLIC SERVICE COMPANY OF COLORADO			
											744448-CP-4		1FE	898,442	1,050,327
											91324P-DK-5	UNITEDHEALTH GROUP INC	1FE	748,961	885,165
											93114Z-EE-9	WALMART INC	1FE	2,294,501	2,719,681
											98389B-AV-2	XCEL ENERGY INC	2FE	745,825	882,653
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1FE	1,097,860	1,286,274
											443510-AJ-1	HUBBELL INCORPORATED	2FE	721,713	816,645

STATEMENT AS OF SEPTEMBER 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		
											110122-BB-3	BRISTOL-MYERS SQUIBB CO .....	1FE .....	735,441	858,075
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC .....	2FE .....	546,632	634,431
												ONCOR ELECTRIC DELIVERY COMPANY LL .....			
											68233J-BH-6		1FE .....	549,786	646,828
											45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC .....	2FE .....	397,741	461,404
											950400-AD-6	WELLTOWER INC .....	2FE .....	545,312	622,864
											678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY .....	1FE .....	648,994	744,777
											26441Y-BB-2	DUKE REALTY LP .....	2FE .....	792,901	933,120
											717081-EP-4	PFIZER INC .....	1FE .....	699,089	826,357
											29446M-AB-8	EQUINOR ASA .....	1FE .....	2,047,201	2,384,991
												PUBLIC SERVICE ELECTRIC AND GAS CO .....			
											744560-BX-3		1FE .....	649,912	761,066
											88579Y-BC-4	3M CO .....	1FE .....	1,000,000	1,161,720
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION .....	1FE .....	698,773	818,538
											10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC. ....	1FE .....	1,000,000	1,164,390
											461070-AP-9	INTERSTATE POWER AND LIGHT CO .....	2FE .....	648,640	776,230
											133131-AW-2	CAMDEN PROPERTY TRUST .....	1FE .....	449,626	529,628
											133131-AW-2	CAMDEN PROPERTY TRUST .....	1FE .....	149,793	176,543
											133131-AW-2	CAMDEN PROPERTY TRUST .....	1FE .....	49,931	58,848
											89152U-AH-5	TOTAL CAPITAL SA .....	1FE .....	1,350,000	1,594,971
											743315-AV-5	PROGRESSIVE CORPORATION (THE) .....	1FE .....	1,947,107	2,350,296
											494368-BY-8	KIMBERLY-CLARK CORPORATION .....	1FE .....	898,826	1,083,015
											854502-AH-4	STANLEY BLACK & DECKER INC .....	1FE .....	3,347,947	4,070,853
											822582-CB-6	SHELL INTERNATIONAL FINANCE BV .....	1FE .....	1,391,242	1,634,836
											713448-EG-9	PEPSICO INC .....	1FE .....	4,041,701	5,743,640
											89236T-FT-7	TOYOTA MOTOR CREDIT CORP .....	1FE .....	1,196,187	1,406,628
											443510-AJ-1	HUBBELL INCORPORATED .....	2FE .....	568,673	653,316
											200340-AT-4	COMERICA INCORPORATED .....	2FE .....	947,001	1,085,575
											10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC. ....	1FE .....	1,615,872	1,837,851
											89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA .....	1FE .....	2,250,000	2,586,353
											88579Y-BG-5	3M CO .....	1FE .....	1,449,619	1,667,500
											773903-AH-2	ROCKWELL AUTOMATION INC .....	1FE .....	1,146,717	1,336,783
											773903-AH-2	ROCKWELL AUTOMATION INC .....	1FE .....	703,057	813,694
											92940P-AE-4	WRKCO INC .....	2FE .....	599,881	683,862
											92940P-AE-4	WRKCO INC .....	2FE .....	300,413	341,931
											02343U-AH-8	AMCOR FINANCE USA INC .....	2FE .....	1,347,953	1,582,430
											502431-AM-1	L3HARRIS TECH INC .....	2FE .....	1,798,629	2,145,636
											200340-AT-4	COMERICA INCORPORATED .....	2FE .....	905,713	971,304
												ONCOR ELECTRIC DELIVERY COMPANY LL .....			
94978*AX9	Long Bond Replication	2.A	250,000,000	250,235,368	269,236,373	03/06/2020	09/10/2021	Bond Forward		(11,660,663)	68233J-BH-6		1FE .....	620,916	705,630
											826200-AD-9	SIEMENS FINANCIERINGSMAT .....	1FE .....	399,344	514,636
											009090-AA-9	AIR CANADA 2015-1A PTT .....	1FE .....	1,189,233	1,123,705
												SCENTRE GROUP TRUST 1 / SCENTRE GR .....			
											806213-AD-6		1FE .....	798,739	844,232
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC .....	2FE .....	1,648,350	1,793,567
											82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ .....	1FE .....	798,993	888,608
											638602-BP-6	NATIONWIDE BUILDING SOCIETY .....	1FE .....	1,497,008	1,693,290
											0010EP-AN-8	AEP TEXAS INC .....	1FE .....	497,325	550,885
											195869-AP-7	COLONIAL PIPELINE CO .....	1FE .....	2,995,530	3,342,750
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD .....	1FE .....	449,590	512,586
											268317-AS-3	ELECTRICITE DE FRANCE SA .....	1FE .....	746,519	839,820
											771196-BK-7	ROCHE HOLDINGS INC .....	1FE .....	2,038,130	2,258,936
											114259-AN-4	BROOKLYN UNION GAS CO .....	1FE .....	1,400,000	1,562,050
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD .....	1FE .....	1,348,329	1,558,629
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II .....	1FE .....	1,397,797	1,557,668
											114259-AN-4	BROOKLYN UNION GAS CO .....	1FE .....	1,850,566	1,999,424
											714264-AM-0	PERNOD-RICARD SA .....	2FE .....	2,790,493	3,146,164
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION .....	1FE .....	1,500,000	1,649,745
											2027AO-HY-8	COMMONWEALTH BANK OF AUSTRALIA .....	1FE .....	598,887	656,412
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ .....	1FE .....	1,497,312	1,609,380
											980236-AN-3	WOODSIDE FINANCE LTD .....	2FE .....	599,747	644,982
											00913R-AD-8	AIR LIQUIDE FINANCE SA .....	1FE .....	1,745,840	1,906,345
											23636T-AE-0	DANONE SA .....	2FE .....	1,250,000	1,386,200

STATEMENT AS OF SEPTEMBER 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							
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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
											649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1FE	2,786,839	3,148,460
												DEUTSCHE TELEKOM INTERNATIONAL FIN	2FE	3,297,352	3,697,749
											25156P-BA-0		1FE	730,330	824,873
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION			
												JACKSON NATIONAL LIFE GLOBAL FUND I	1FE	998,652	1,127,920
											46849L-TG-5		2FE	499,307	571,915
											07274N-AJ-2	BAYER US FINANCE II LLC	2FE	787,372	895,028
											07274N-AY-9	BAYER US FINANCE II LLC	1FE	1,297,887	1,466,205
											57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II			
												VOLKSWAGEN GROUP OF AMERICA FINANC	2FE	199,899	218,628
											928668-BB-7		1	12,000,000	14,016,114
											42241B-AD-1	HEARST COMMUNICATIONS INC	1	11,500,000	13,361,973
											03028P-CB-3	AMERICAN TRANSMISSION COMPANY	1Z	800,000	934,046
											91319A-AB-1	SUEZ WATER NEW JERSEY INC	2	2,500,000	2,943,271
											85221*-AK-0	SQUARE BUTTE ELECTRIC COOPERATIVE	1	5,000,000	5,902,323
											G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1	8,500,000	9,965,437
											G4622F-AG-4	HOWARD DE WALDEN ESTATES LIMITED	2	4,000,000	4,806,761
											92239M-AA-8	VECTREN UTILITY HOLDINGS INC	1	2,900,000	3,313,369
											09194B-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1FE	722,222	763,697
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	777,778	822,443
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	100,000	110,807
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1FE	600,000	664,842
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	2	1,500,000	1,674,684
											Q3393*-AH-4	ELECTRANET PTY LTD	1	8,000,000	8,756,918
											G5147*-AC-0	JOHNSON MATTHEY PLC	1FE	1,000,000	1,117,838
											41242*-AT-9	HARDWOOD FUNDING LLC	1FE	800,000	884,548
											Q3971B-AA-7	GPT RE LTD	1FE	2,200,000	2,535,067
											56081F-AT-7	MAJOR LEAGUE BASEBALL TRUST	2	3,300,000	3,759,996
											44929B-AF-1	ICRE REIT HOLDINGS	2	400,000	440,447
											28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2	3,300,000	3,759,996
											44929B-AF-1	ICRE REIT HOLDINGS	1	3,200,000	3,614,100
											23357*-AB-7	DTE GAS COMPANY	1	4,400,000	5,111,362
											06235*-AG-7	MIRVAC GROUP FINANCE LTD	1	16,000,000	18,270,222
											G8228*-AD-4	SMITH & NEPHEW PLC	2FE	6,250,000	7,041,189
											05279*-AH-2	AUTOLIV ASP INC	2FE	5,750,000	6,497,167
											Q5995*-AB-4	MERIDIAN FINCO PTY LTD	2	3,000,000	3,482,226
											461127-E8-7	INTERTEK FINANCE PLC	1	9,000,000	10,243,046
											G2044B-BC-8	COMPASS GROUP PLC	2FE	6,500,000	7,186,231
											Q3977*-AA-3	GENESIS ENERGY LIMITED	2	5,000,000	5,539,466
											F8568B-AD-1	SONEPAR SA	1FE	3,000,000	3,301,589
											56081F-AX-8	MAJOR LEAGUE BASEBALL TRUST	2	1,400,000	1,573,799
											77519B-AP-5	ROGERS GROUP INC	1FE	1,300,000	1,450,231
											Q8773B-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1	1,000,000	1,124,820
											06235*-AL-6	MIRVAC GROUP FINANCE LTD	2FE	1,500,000	1,684,090
											97786F-AK-8	WOLSELEY CAPITAL INC	1	1,300,000	1,452,536
											97670M-A*-7	WISCONSIN GAS LLC	2	3,800,000	4,254,202
											77519B-AQ-3	ROGERS GROUP INC	1	5,700,000	6,421,976
											Q8396F-AH-4	VICTORIA POWER NETWORKS (FINANCE)	2	3,400,000	3,700,340
											28501*-AH-5	ELECTRIC TRANSMISSION TEXAS LLC	1	2,600,000	2,874,282
											74170*-AL-3	PRIME PROPERTY FUND LLC	1	400,000	445,797
											74264*-AC-0	PRISA LHC LLC			
												ANGLIAN WATER SERVICES FINANCING P	1FE	1,500,000	1,641,639
											G0369B-AW-6		2FE	5,700,000	6,102,816
											C9716*-AC-3	WASTE CONNECTIONS INC	1	900,000	1,003,044
											74264*-AC-0	PRISA LHC LLC	2FE	14,400,000	15,392,228
											45167B-B*-4	IDEX CORPORATION	2	14,000,000	14,902,769
											553530-AB-5	MSC INDUSTRIAL DIRECT CO INC	2	2,900,000	3,191,548
											151895-DB-5	CENTERPOINT PROPERTIES TRUST	1FE	1,000,000	1,088,972
											57169*-AX-5	MARS INC	1FE	1,000,000	1,098,767
											56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	2	1,600,000	1,793,111
											553530-BF-2	MSC INDUSTRIAL DIRECT CO INC			

STATEMENT AS OF SEPTEMBER 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				
Number	Description	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
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978* BB6	Long Bond Replication	2.B	100,000,000	100,038,712	107,630,268	03/13/2020	03/26/2021	Bond Forward		3,731,097	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1FE	900,000	1,026,517
											353514-E*-9	FRANKLIN ELECTRIC CO INC	2	5,900,000	6,721,223
											70432*-AA-9	PAYCHEX OF NEW YORK LLC	2	1,400,000	1,607,060
											761152-A*-8	RESMED INC	2	4,400,000	4,864,065
											56081*-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1FE	600,000	669,241
											91127K-AA-0	UNITED OVERSEAS BANK LTD	1FE	749,827	760,860
											892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1FE	300,000	309,585
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-BB-4	AMERICAN TRANSMISSION COMPANY 2010	1	294,000	309,217
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-BB-4	AMERICAN WATER CAPITAL CORPORATION	1	294,000	309,217
												AMERICAN WATER CAPITAL CORPORATION			
											03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2	595,660	631,741
												AMERICAN WATER CAPITAL CORPORATION			
											03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2	170,520	180,849
												AMERICAN WATER CAPITAL CORPORATION			
											03040#-AE-2		2	599,720	636,047
											141781-FB-8	CARGILL INC	1	3,239,000	3,638,738
												THE COLONIAL WILLIAMSBURG			
											19612*-AB-6	FOUNDATION	2	294,000	305,916
												THE COLONIAL WILLIAMSBURG			
											19612*-AB-6	FOUNDATION	2	294,000	305,916
											24715B-AF-1	DELOITTE LLP	1	294,000	306,581
											42251#-AB-0	HEB GROCERY COMPANY, L.P.	1	1,178,000	1,226,111
											605277-A*-5	MISS. BUS FIN CORP (MISS PWR)	2	5,890,000	6,281,765
											92203#-AQ-1	THE VANGUARD GROUP, INC.	1	1,472,000	1,566,509
											N4281B-BJ-3	KONINKLIJKE VOPAK NV	2	294,000	307,976
												ROCHESTER GAS AND ELECTRIC CORPORA			
											771367-CB-6		1	1,700,000	1,746,546
											G1696#-AW-6	BUNZL FINANCE PLC	2	1,800,000	1,839,509
											92239M-AB-0	VECTREN UTILITY HOLDINGS INC.	2	1,000,000	1,044,960
											91319A-A*-3	SUEZ WATER NEW JERSEY INC	1Z	500,000	509,618
											720186-E@-0	PIEDMONT NATURAL GAS COMPANY INC	1	1,000,000	1,024,215
												FONTERRA COOPERATIVE GROUP LIMITED			
											Q3920#-AF-6		1	9,000,000	9,209,705
											758750-C*-2	REGAL BELOIT CORPORATION	2	1,800,000	1,848,924
											154051-E*-3	CENTRAL MAINE POWER COMPANY	1	5,900,000	6,063,472
											G1108#-AE-8	THE BRITISH LAND COMPANY PLC	1	2,500,000	2,587,241
											G2044@-AX-3	COMPASS GROUP PLC	1	3,500,000	3,615,624
											84263B-H*-2	SOUTHERN CONNECTICUT GAS COMPANY	1	2,900,000	2,990,037
												DOMINION ENERGY SOUTH CAROLINA INC			
											837004-D@-6		1	3,600,000	3,691,311
											56081#-AM-2	MAJOR LEAGUE BASEBALL TRUST	1FE	2,465,000	2,561,691
											G9850B-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1	1,200,000	1,242,723
											116794-A#-5	BRUKER CORPORATION	2	1,000,000	1,038,649
											G9605#-AF-6	WHITBREAD GROUP PLC	2	2,000,000	2,102,458
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1	700,000	726,116
											786584-A@-1	SAFRAN	2	3,000,000	3,138,600
											41242*-AP-7	HARDWOOD FUNDING LLC	1FE	259,259	274,148
											27805B-E#-5	EATON CORP	2	1,200,000	1,223,343
											29717P-BB-5	ESSEX PORTFOLIO LP	2	600,000	614,184
											00003#-AB-9	A&E TELEVISION NETWORKS LLC	1	2,000,000	2,108,355
											29717P-B#-3	ESSEX PORTFOLIO LP	2	2,100,000	2,162,621
											497266-B*-6	KIRBY CORPORATION	2	3,300,000	3,440,229
											23386#-AG-7	DAIRY FARMERS OF AMERICA INC	2	1,600,000	1,696,226
											37636#-AK-6	GIVALDAN UNITED STATES INC	2	4,400,000	4,630,731
											497266-B*-6	KIRBY CORPORATION	2	2,700,000	2,814,733
											G1696#-AZ-9	BUNZL FINANCE PLC	2	2,000,000	2,084,730
											41242*-AR-3	HARDWOOD FUNDING LLC	1FE	949,687	965,720
											04317@-AE-8	ARTHUR J GALLAGHER & CO	2PL	2,200,000	2,284,838
											74264*-AA-4	PRISA LHC LLC	1	1,700,000	1,725,429
											05279#-AF-6	AUTOLIV ASP INC	2FE	1,250,000	1,268,036

STATEMENT AS OF SEPTEMBER 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		
94978* BC4	Long Bond Replication	2.A	185,000,000	185,098,256	193,278,124	03/17/2020	03/26/2021	Bond Forward		1,421,817	806407-CF-7	HENRY SCHEIN INC	1	3,000,000	3,050,798
											Q5995*-AA-6	MERIDIAN FINCO PTY LTD	2FE	1,000,000	1,024,939
												TELEDYNE TECHNOLOGIES INCORPORATED			
											879360-B8-3		2	7,250,000	7,440,752
											37636#-AK-6	GIVAUDAN UNITED STATES INC	2	200,404	210,488
											278058-E#-5	EATON CORP	2	805,635	820,446
											233851-AF-1	DAIMLER FINANCE NA LLC	2FE	699,244	720,916
											806854-AB-1	SCHLUMBERGER INVESTMENT SA	1FE	899,692	917,676
											141781-AY-0	CARGILL INC	1FE	1,717,225	1,744,059
											05541V-AE-6	BG ENERGY CAPITAL PLC	1FE	2,947,129	3,052,926
											423012-AA-1	HEINEKEN NV	2FE	1,099,494	1,143,549
											23636T-AA-8	DANONE SA	2FE	2,398,651	2,490,360
											714264-AD-0	PERNOD-RICARD SA	2FE	1,760,989	1,836,695
											714264-AD-0	PERNOD-RICARD SA	2FE	2,169,040	2,256,511
											07274E-AF-0	BAYER US FINANCE LLC	2FE	2,474,821	2,538,187
											26867L-AG-5	EMD FINANCE LLC	2FE	3,048,795	3,140,463
											423012-AA-1	HEINEKEN NV	2FE	1,506,238	1,559,385
											423012-AA-1	HEINEKEN NV	2FE	1,103,980	1,143,549
											423012-AA-1	HEINEKEN NV	2FE	959,809	987,611
											06367X-D2-4	BANK OF MONTREAL	1FE	499,613	513,790
											891160-NR-0	TORONTO-DOMINION BANK/THE	1FE	449,891	462,474
											22535W-AA-5	CREDIT AGRICOLE SA	1FE	1,149,933	1,187,743
											2027A0-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1FE	899,191	932,562
											87020P-AH-0	SWEDBANK AB	1FE	799,901	826,680
											82620K-AR-4	SIEMENS FINANCIERINGSMATTSCHAPPIJ	1FE	774,488	800,591
											82460C-AK-0	SHINHAN BANK	1FE	798,933	825,432
												VEA FINANCE LLC /WESTFIELD UK & EU			
											92928Q-AC-2		2FE	1,399,326	1,422,526
											05565E-AR-6	BMW US CAPITAL LLC	1FE	1,799,498	1,857,708
											57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II	1FE	698,997	721,441
											40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING	1FE	899,627	929,844
											09659W-2A-1	BNP PARIBAS SA	1FE	1,499,353	1,554,240
											36294B-AG-9	GS CALTEX CORP	2FE	599,656	617,838
												HARLEY-DAVIDSON FINANCIAL SERVICES			
											41283L-AQ-8		2FE	399,779	406,772
											78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	1FE	349,837	356,867
											654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2FE	249,790	256,468
											91127K-AA-0	UNITED OVERSEAS BANK LTD	1FE	199,954	202,896
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-TE-1		1FE	1,524,382	1,582,660
											892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1FE	450,000	464,378
											247158-AF-1	DELOITTE LLP	1	1,000,000	1,042,791
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-B8-4		1	3,500,000	3,681,151
											92203#-AQ-1	THE VANGUARD GROUP, INC.	1	8,000,000	8,513,638
												ROCHESTER GAS AND ELECTRIC CORPORA			
											771367-C8-6		1	2,600,000	2,671,188
											G1696#-AW-6	BUNZL FINANCE PLC	2	1,600,000	1,635,119
											G1696#-AX-4	BUNZL FINANCE PLC	2	2,400,000	2,638,290
											92239M-AB-0	VECTREN UTILITY HOLDINGS INC.	2	1,000,000	1,044,960
											91319A-A*-3	SUEZ WATER NEW JERSEY INC	1Z	800,000	815,389
											720186-E8-0	PIEDMONT NATURAL GAS COMPANY INC	1	2,000,000	2,048,429
												FONTERRA COOPERATIVE GROUP LIMITED			
											Q3920#-AF-6		1	13,500,000	13,814,557
											154051-E*-3	CENTRAL MAINE POWER COMPANY	1	9,100,000	9,352,136
											G1108#-AE-8	THE BRITISH LAND COMPANY PLC	1	2,000,000	2,069,793
											G2044#-AX-3	COMPASS GROUP PLC	1	2,500,000	2,582,589
											842638-HP-2	SOUTHERN CONNECTICUT GAS COMPANY	1	2,300,000	2,371,408
												DOMINION ENERGY SOUTH CAROLINA INC			
											837004-D8-6		1	2,700,000	2,768,483
											56081#-AM-2	MAJOR LEAGUE BASEBALL TRUST	1FE	1,955,000	2,031,686
											G9850#-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1	2,000,000	2,071,206
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1	900,000	933,577

STATEMENT AS OF SEPTEMBER 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 NAIC Designation or Other Description	15	16
Number	Description							Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description		Book/Adjusted Carrying Value	Fair Value
											786584-A6-1	SAFRAN	2	4,000,000	4,184,800
												THAMES WATER UTILITIES CAYMAN FINA	2		
											G8781#-AA-5		2	400,000	417,383
											G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC	1	3,000,000	3,134,547
											910637-S8-7	THE UNITED ILLUMINATING COMPANY	1	600,000	622,385
											07132#-AD-4	BATTELLE MEMORIAL INSTITUTE	1	6,000,000	6,250,988
											C89738-AA-9	GAZ METRO INC	1	6,500,000	6,832,053
											278058-E#-5	EATON CORP	2	2,000,000	2,038,906
											29717P-B8-5	ESSEX PORTFOLIO LP	2	1,700,000	1,740,187
											00003#-AB-9	A&E TELEVISION NETWORKS LLC	1	7,000,000	7,379,242
											29717P-B#-3	ESSEX PORTFOLIO LP	2	6,000,000	6,178,918
											74072#-AB-0	PRERAC FINANCE INC	1	5,500,000	5,840,183
											G1696#-AZ-9	BUNZL FINANCE PLC	2	6,200,000	6,462,662
											Q6235#-AE-2	MIRVAC GROUP FINANCE LTD	1	1,700,000	1,834,447
											74264*-AA-4	PRISA LHC LLC	1	2,600,000	2,638,892
											05279#-AF-6	AUTOLIV ASP INC	2FE	5,000,000	5,072,143
											806407-C#-7	HENRY SCHEIN INC	1	11,000,000	11,186,258
											Q5995*-AA-6	MERIDIAN FINCO PTY LTD	2FE	2,750,000	2,818,583
											G7332#-AF-0	RRPF ENGINE LEASING LIMITED	2FE	1,000,000	1,017,192
											27965#-AL-6	EDENS LIMITED PARTNERSHIP	2PL	3,000,000	3,089,151
											97786#-AJ-1	WOLSELEY CAPITAL INC	2FE	1,800,000	1,888,062
												TELEDYNE TECHNOLOGIES INCORPORATED			
											879360-C*-4		2	4,500,000	4,726,058
											C9716#-AB-5	WASTE CONNECTIONS INC	2FE	3,500,000	3,672,811
											278058-E#-5	EATON CORP	2	1,265,999	1,289,273
9999999999 - Totals				1,692,427,791	1,942,264,363	XXX	XXX	XXX		51,898,983	XXX	XXX	XXX	1,692,427,811	1,890,365,495

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	9	1,690,657,145	9	1,692,427,792	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	266,490,735	XXX		XXX	542,513,848
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	264,720,089	XXX		XXX	541,096,498
7. Ending Inventory	9	1,640,987,939	9	1,690,657,145	9	1,692,427,791	9	1,692,427,792	9	1,692,427,791



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.....	704,320,967
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(77,727)
3.	Total (Line 1 plus Line 2) .....	704,243,240
4.	Part D, Section 1, Column 5 .....	739,974,923
5.	Part D, Section 1, Column 6 .....	(35,731,683)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	763,645,568
8.	Part B, Section 1, Column 13 .....	(77,726)
9.	Total (Line 7 plus Line 8) .....	763,567,842
10.	Part D, Section 1, Column 8 .....	831,247,138
11.	Part D, Section 1, Column 9 .....	(67,679,296)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	112,564,182
14.	Part B, Section 1, Column 20 .....	634,401
15.	Part D, Section 1, Column 11 .....	113,198,583
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 .....	75,039,012,273	84,967,119,862
3. Accrual of discount .....	8,558,544	29,952,249
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	217,203	100,706
6. Deduct consideration received on disposals .....	72,629,049,227	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) .....	3,947,045,636	1,528,306,843
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	3,947,045,636	1,528,306,843