



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance Company

NAIC Group Code 0826 , 0826 NAIC Company Code 66915 Employer's ID No.13-5582869

Organized under the Laws of New York, State of Domicile or Port of Entry NY ,
Country of Domicile United States of America

INCORPORATED/ORGANIZED MAY 21, 1841

COMMENCED BUSINESS APRIL 12, 1845*

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

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

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

SHEILA KEARNEY DAVIDSON
Executive Vice President
and Chief Legal Officer

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

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

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

MARK JEROME MADGETT
Executive Vice President
and Head of Agency

ANTHONY RAMSEY MALLOY
Executive Vice President
and Chief Investment Officer

PATRICIA BARBARI
Senior Vice President
and General Auditor

ELIZABETH KATHERINE BRILL
Senior Vice President
and Chief Actuary

DAVID JOHN CASTELLANI
Senior Vice President
and Business Information Officer

ALEXANDER IBBITSON MUNRO COOK #
Senior Vice President
and Head of Strategic Capabilities

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

YIE-HSIN HUNG
Senior Vice President

ALAIN MAURICE KARAOGLAN #
Senior Vice President
and Head of Non-Agency Insurance Businesses

NATALIE LAMARQUE #
Senior Vice President
and General Counsel

AMY MILLER
Senior Vice President,
Deputy General Counsel and Secretary

CARLA THERESA RUTIGLIANO
Senior Vice President
and Head of Human Resources and Corporate Affairs

DIRECTORS

BETTY CARRAWAY ALEWINE
MICHELE GROSS BUCK
ROBERT BARBER CARTER

RALPH DE LA VEGA
MARK LAWRENCE FEIDLER
ROBERT FRANCIS FRIEL

DONNA HAAG KINNAIRD
THEODORE ALEXANDER MATHAS
THOMAS CLAYTON SCHIEVELBEIN

EDWARD DANIEL SHIRLEY
GERALD BERNARD SMITH

State of New York } SS
County of New York

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 therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

DocuSigned by:

Eric Feldstein

B74211AF1570433...

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:

Thomas A. Hendry

569AB0805FAE404...

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

DocuSigned by:

Robert Gardner

672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

__ day of August 2020

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

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

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

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | 113,532,527,656 | | 113,532,527,656 | 112,477,284,916 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 73,256,517 | | 73,256,517 | 77,063,996 |
| 2.2 Common stocks | 9,694,130,107 | | 9,694,130,107 | 10,580,397,326 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 18,277,078,261 | | 18,277,078,261 | 17,531,148,533 |
| 3.2 Other than first liens..... | 760,513,220 | | 760,513,220 | 790,989,487 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | 296,308,445 | | 296,308,445 | 296,116,388 |
| 4.2 Properties held for the production of income (less \$(651,106,996) encumbrances) | 1,675,691,035 | | 1,675,691,035 | 1,688,681,127 |
| 4.3 Properties held for sale (less \$ encumbrances) | | | | |
| 5. Cash (\$(138,403,381)), cash equivalents (\$6,688,395,070) and short-term investments (\$62,218,476) | 6,612,210,164 | | 6,612,210,164 | 2,292,000,638 |
| 6. Contract loans (including \$ premium notes) | 11,623,691,483 | 1,911,581 | 11,621,779,902 | 11,501,805,056 |
| 7. Derivatives | 1,411,705,579 | | 1,411,705,579 | 788,450,216 |
| 8. Other invested assets | 10,788,789,284 | 126,308,858 | 10,662,480,426 | 9,872,089,560 |
| 9. Receivables for securities | 37,038,808 | | 37,038,808 | 6,580,100 |
| 10. Securities lending reinvested collateral assets | | | | |
| 11. Aggregate write-ins for invested assets | 211,306,122 | | 211,306,122 | 72,949,010 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 174,994,246,681 | 128,220,439 | 174,866,026,242 | 167,975,556,353 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 1,360,077,340 | | 1,360,077,340 | 1,669,966,256 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 526,714,951 | 230,896 | 526,484,055 | 237,851,221 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 1,819,635,749 | | 1,819,635,749 | 1,746,542,215 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 27,496,373 | | 27,496,373 | 22,947,717 |
| 16.2 Funds held by or deposited with reinsured companies | | | | |
| 16.3 Other amounts receivable under reinsurance contracts | 26,744,345 | | 26,744,345 | 23,290,616 |
| 17. Amounts receivable relating to uninsured plans | | | | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | 87,153,299 | | 87,153,299 | 17,837,569 |
| 18.2 Net deferred tax asset | 1,816,845,353 | 195,776,986 | 1,621,068,367 | 1,556,639,424 |
| 19. Guaranty funds receivable or on deposit | 5,084,094 | | 5,084,094 | 5,063,201 |
| 20. Electronic data processing equipment and software | 518,918,763 | 496,367,327 | 22,551,436 | 27,620,997 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 181,852,465 | 181,852,465 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 168,641,924 | | 168,641,924 | 109,672,813 |
| 24. Health care (\$) and other amounts receivable | 30,110,078 | 30,110,078 | | |
| 25. Aggregate write-ins for other than invested assets | 5,058,708,026 | 220,019,952 | 4,838,688,074 | 4,840,238,914 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 186,622,229,441 | 1,252,578,143 | 185,369,651,298 | 178,233,227,296 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 13,007,496,383 | | 13,007,496,383 | 10,997,880,637 |
| 28. Total (Lines 26 and 27) | 199,629,725,824 | 1,252,578,143 | 198,377,147,681 | 189,231,107,933 |
| DETAILS OF WRITE-INS | | | | |
| 1101. Derivatives-collateral assets | 211,306,122 | | 211,306,122 | 72,940,042 |
| 1102. Derivative receivable | | | | 8,968 |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 211,306,122 | | 211,306,122 | 72,949,010 |
| 2501. Amounts receivable on corporate owned life insurance | 4,538,013,404 | | 4,538,013,404 | 4,538,572,011 |
| 2502. Interest in annuity contracts | 143,820,335 | | 143,820,335 | 146,943,383 |
| 2503. Unearned reinsurance premium recoverable | 85,735,485 | | 85,735,485 | 81,362,276 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 291,138,802 | 220,019,952 | 71,118,850 | 73,361,244 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 5,058,708,026 | 220,019,952 | 4,838,688,074 | 4,840,238,914 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ 113,095,276,887 less \$ included in Line 6.3 (including \$ 469,060,230 Modco Reserve) | 113,095,276,887 | 110,108,589,688 |
| 2. Aggregate reserve for accident and health contracts (including \$ 453,282,129 Modco Reserve) | 4,504,283,190 | 4,413,109,710 |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve) | 24,834,960,956 | 23,451,219,080 |
| 4. Contract claims: | | |
| 4.1 Life | 904,921,769 | 596,438,377 |
| 4.2 Accident and health | 30,750,343 | 28,420,380 |
| 5. Policyholders' dividends/refunds to members \$ 28,570,567 and coupons \$ due and unpaid | 28,570,567 | 21,096,987 |
| 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 \$ 145,090 Modco) | 2,019,491,188 | 1,958,656,544 |
| 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 \$ 60,724 discount; including \$ 4,045,334 accident and health premiums | 94,754,897 | 103,388,392 |
| 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 \$ 34,623,000 assumed and \$ 3,624,594 ceded | 38,247,594 | 39,835,226 |
| 9.4 Interest Maintenance Reserve | 701,626,866 | 521,534,102 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ 15,733,971 , accident and health \$ 2,577,162 and deposit-type contract funds \$ | 18,311,133 | 18,924,540 |
| 11. Commissions and expense allowances payable on reinsurance assumed | 3,883,000 | 3,883,000 |
| 12. General expenses due or accrued | 1,895,684,684 | 2,083,669,684 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) | (15,562,246) | (5,477,998) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 18,993,285 | 39,838,664 |
| 15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses) | | |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 560,568 | 488,992 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 1,213,907,052 | 1,194,557,430 |
| 18. Amounts held for agents' account, including \$ 34,257,479 agents' credit balances | 34,257,479 | 32,285,959 |
| 19. Remittances and items not allocated | 270,342,915 | 335,161,203 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | 33,831,941 | 30,097,749 |
| 21. Liability for benefits for employees and agents if not included above | 333,948,909 | 341,267,997 |
| 22. Borrowed money \$ 456,597,448 and interest thereon \$ | 456,597,448 | 401,976,231 |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 3,549,749,132 | 3,371,258,840 |
| 24.02 Reinsurance in unauthorized and certified (\$) companies | 2,447,373 | 4,575,881 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers | 2,965,705,133 | 3,040,608,190 |
| 24.04 Payable to parent, subsidiaries and affiliates | 53,054,424 | 41,158,012 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | 831,399,301 | 838,482,845 |
| 24.08 Derivatives | 795,236,804 | 364,807,506 |
| 24.09 Payable for securities | 461,886,920 | 74,604,305 |
| 24.10 Payable for securities lending | 578,878,664 | 629,540,055 |
| 24.11 Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 2,416,225,015 | 2,116,958,107 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 162,172,223,191 | 156,200,955,678 |
| 27. From Separate Accounts Statement | 13,007,496,383 | 10,997,880,637 |
| 28. Total liabilities (Lines 26 and 27) | 175,179,719,574 | 167,198,836,315 |
| 29. Common capital stock | | |
| 30. Preferred capital stock | | |
| 31. Aggregate write-ins for other than special surplus funds | | |
| 32. Surplus notes | 4,229,539,974 | 2,986,904,107 |
| 33. Gross paid in and contributed surplus | | |
| 34. Aggregate write-ins for special surplus funds | | |
| 35. Unassigned funds (surplus) | 18,967,888,133 | 19,045,367,511 |
| 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 \$ in Separate Accounts Statement) | 23,197,428,107 | 22,032,271,618 |
| 38. Totals of Lines 29, 30 and 37 | 23,197,428,107 | 22,032,271,618 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 198,377,147,681 | 189,231,107,933 |
| DETAILS OF WRITE-INS | | |
| 2501. Derivatives-collateral liability | 800,528,058 | 429,265,700 |
| 2502. Unfunded pension obligations for employees and agents | 592,313,382 | 642,422,621 |
| 2503. Special reserves on certain group policies | 423,274,158 | 424,706,775 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 600,109,417 | 620,563,011 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 2,416,225,015 | 2,116,958,107 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | 11,035,021,216 | 7,815,697,206 | 15,962,493,198 |
| 2. Considerations for supplementary contracts with life contingencies | 766,323 | 385,768 | 735,011 |
| 3. Net investment income | 4,107,916,597 | 3,211,916,106 | 7,077,464,107 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 49,154,603 | 40,890,622 | 86,471,103 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 16,385,172 | 17,440,845 | 34,289,363 |
| 7. Reserve adjustments on reinsurance ceded | (37,915,181) | (47,638,518) | (81,709,271) |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 16,739,647 | 16,269,962 | 32,844,813 |
| 8.2 Charges and fees for deposit-type contracts | 2,285,853 | 20,971,403 | 16,093,467 |
| 8.3 Aggregate write-ins for miscellaneous income | 17,217,447 | 87,465,329 | 125,869,801 |
| 9. Totals (Lines 1 to 8.3) | 15,207,571,677 | 11,163,398,723 | 23,254,551,592 |
| 10. Death benefits | 2,299,583,284 | 2,121,149,282 | 4,038,783,346 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 8,704,340 | 8,399,250 | 26,353,060 |
| 12. Annuity benefits | 659,875,652 | 627,968,795 | 1,285,341,395 |
| 13. Disability benefits and benefits under accident and health contracts | 142,201,692 | 133,452,397 | 272,061,524 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. Surrender benefits and withdrawals for life contracts | 3,700,519,700 | 2,842,967,544 | 5,921,469,893 |
| 16. Group conversions | 5,840,791 | 9,990,490 | 18,290,438 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 285,273,204 | 290,870,687 | 577,432,110 |
| 18. Payments on supplementary contracts with life contingencies | 1,796,559 | 3,221,068 | 6,580,250 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 3,077,861,317 | 2,408,583,653 | 4,979,979,806 |
| 20. Totals (Lines 10 to 19) | 10,181,656,539 | 8,446,603,166 | 17,126,291,822 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 263,023,615 | 269,498,024 | 530,588,528 |
| 22. Commissions and expense allowances on reinsurance assumed | 23,469,370 | 23,327,672 | 46,422,682 |
| 23. General insurance expenses and fraternal expenses | 1,290,829,944 | 1,211,549,422 | 2,469,311,019 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 141,881,379 | 142,954,425 | 269,001,506 |
| 25. Increase in loading on deferred and uncollected premiums | 33,767,553 | 19,112,644 | (20,716,959) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | 1,626,723,752 | 594,668 | 104,497,371 |
| 27. Aggregate write-ins for deductions | 70,045,216 | 150,758,738 | 221,923,614 |
| 28. Totals (Lines 20 to 27) | 13,631,397,368 | 10,264,398,759 | 20,747,319,583 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 1,576,174,309 | 898,999,964 | 2,507,232,009 |
| 30. Dividends to policyholders and refunds to members | 1,100,172,815 | 1,030,667,672 | 2,043,186,658 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 476,001,494 | (131,667,708) | 464,045,351 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | (102,929,041) | (67,311,409) | (31,463,420) |
| 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) | 578,930,535 | (64,356,299) | 495,508,771 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(28,431,462) (excluding taxes of \$62,455,776 transferred to the IMR) | (358,845,642) | (50,220,303) | (117,897,771) |
| 35. Net income (Line 33 plus Line 34) | 220,084,893 | (114,576,602) | 377,611,000 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 22,032,271,618 | 21,006,470,366 | 21,006,470,366 |
| 37. Net income (Line 35) | 220,084,893 | (114,576,602) | 377,611,000 |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$(44,687,261) | (485,039,614) | 877,578,406 | 1,295,633,399 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | (26,142,701) | (49,505,372) | (138,218,898) |
| 40. Change in net deferred income tax | 101,246,890 | 29,049,941 | 240,707,471 |
| 41. Change in nonadmitted assets | 173,654,868 | (385,718,333) | 92,610,118 |
| 42. Change in liability for reinsurance in unauthorized and certified companies | 2,128,508 | 1,833,757 | (865,025) |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | (25,735,962) |
| 44. Change in asset valuation reserve | (178,490,291) | (324,390,098) | (777,265,330) |
| 45. Change in treasury stock | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | |
| 47. Other changes in surplus in Separate Accounts Statement | | | |
| 48. Change in surplus notes | 1,242,635,866 | 992,981,167 | 993,270,979 |
| 49. Cumulative effect of changes in accounting principles | | | |
| 50. Capital changes: | | | |
| 50.1 Paid in | | | |
| 50.2 Transferred from surplus (Stock Dividend) | | | |
| 50.3 Transferred to surplus | | | |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | | | |
| 51.2 Transferred to capital (Stock Dividend) | | | |
| 51.3 Transferred from capital | | | |
| 51.4 Change in surplus as a result of reinsurance | | | |
| 52. Dividends to stockholders | | | |
| 53. Aggregate write-ins for gains and losses in surplus | 115,078,070 | 73,813,606 | (1,031,946,500) |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 1,165,156,489 | 1,101,066,472 | 1,025,801,252 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 23,197,428,107 | 22,107,536,838 | 22,032,271,618 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Sundries | 17,217,447 | 87,465,329 | 125,869,801 |
| 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) | 17,217,447 | 87,465,329 | 125,869,801 |
| 2701. Adjustment in funds withheld | 76,282,211 | 72,630,200 | 155,151,510 |
| 2702. Other deductions for reinsurance | 1,454,878 | 1,894,830 | 3,317,248 |
| 2703. Fines, penalties and fees from regulatory authorities | 44,145 | 193,215 | 213,500 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (7,736,018) | 76,040,493 | 63,241,356 |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 70,045,216 | 150,758,738 | 221,923,614 |
| 5301. Change in overfunded pension plan asset | 53,169,748 | 56,592,040 | (611,183,188) |
| 5302. Change in liability for pension benefits | 50,109,239 | 11,276,863 | (275,046,553) |
| 5303. Change in liability for postretirement benefits | 12,967,059 | 7,437,832 | (142,844,543) |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | (1,167,976) | (1,493,129) | (2,872,216) |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | 115,078,070 | 73,813,606 | (1,031,946,500) |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | 10,632,068,747 | 7,464,889,137 | 15,937,512,827 |
| 2. Net investment income | 4,085,500,652 | 3,125,222,589 | 6,445,360,370 |
| 3. Miscellaneous income | 62,919,153 | 172,051,102 | 276,761,711 |
| 4. Total (Lines 1 to 3) | 14,780,488,552 | 10,762,162,828 | 22,659,634,908 |
| 5. Benefit and loss related payments | 6,585,206,943 | 5,622,556,276 | 11,838,791,905 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 1,636,778,486 | 2,980,992 | 112,011,554 |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 1,703,041,196 | 1,729,246,678 | 3,057,868,428 |
| 8. Dividends paid to policyholders | 1,031,842,495 | 994,797,803 | 1,973,123,386 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 411,002 | 15,598 | 49,668,747 |
| 10. Total (Lines 5 through 9) | 10,957,280,122 | 8,349,597,347 | 17,031,464,020 |
| 11. Net cash from operations (Line 4 minus Line 10) | 3,823,208,430 | 2,412,565,481 | 5,628,170,888 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 7,843,682,074 | 7,239,141,200 | 13,450,319,598 |
| 12.2 Stocks | 298,973,517 | 491,810,690 | 1,286,869,931 |
| 12.3 Mortgage loans | 410,490,244 | 1,078,932,498 | 2,541,865,805 |
| 12.4 Real estate | | 21,515 | 10,018,714 |
| 12.5 Other invested assets | 409,263,004 | 622,492,932 | 1,133,424,815 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 918,016 | 1,980,616 | 2,434,991 |
| 12.7 Miscellaneous proceeds | 475,193,422 | 246,786,453 | 74,471,853 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 9,438,520,277 | 9,681,165,904 | 18,499,405,707 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 8,814,976,893 | 10,877,371,747 | 19,325,565,220 |
| 13.2 Stocks | 95,660,187 | 459,186,618 | 773,101,613 |
| 13.3 Mortgage loans | 1,123,046,731 | 1,705,824,956 | 3,344,461,817 |
| 13.4 Real estate | 25,958,525 | 93,561,566 | 484,865,310 |
| 13.5 Other invested assets | 1,009,006,917 | 803,908,940 | 1,731,531,878 |
| 13.6 Miscellaneous applications | | | 27,713,607 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 11,068,649,253 | 13,939,853,827 | 25,687,239,445 |
| 14. Net increase (or decrease) in contract loans and premium notes | 118,303,421 | 146,586,232 | 293,706,540 |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (1,748,432,397) | (4,405,274,155) | (7,481,540,278) |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 1,242,362,500 | 992,780,000 | 992,780,000 |
| 16.2 Capital and paid in surplus, less treasury stock | | | |
| 16.3 Borrowed funds | 54,621,216 | (46,384,735) | (98,558,040) |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 1,277,894,684 | 354,836,218 | 925,400,096 |
| 16.5 Dividends to stockholders | | | |
| 16.6 Other cash provided (applied) | (329,444,907) | (405,529,657) | (509,266,854) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 2,245,433,493 | 895,701,826 | 1,310,355,202 |
| 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) | 4,320,209,526 | (1,097,006,848) | (543,014,188) |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 2,292,000,638 | 2,835,014,826 | 2,835,014,826 |
| 19.2 End of period (Line 18 plus Line 19.1) | 6,612,210,164 | 1,738,007,978 | 2,292,000,638 |

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

| | | | |
|--|-------------|-------------|-------------|
| 20.0001. Transfer/exchange of bond investment to bond investment | 567,849,642 | 596,265,274 | 987,052,869 |
| 20.0002. Depreciation/amortization on fixed assets | 122,023,510 | 106,606,906 | 220,754,594 |
| 20.0003. Capital contribution to affiliated other invested asset | 87,947,135 | | 8,499,196 |
| 20.0004. Capitalized interest on bonds/payment in kind/distribution of shares | 54,637,221 | 54,680,873 | 110,004,583 |
| 20.0005. Merger/spinoff/exchange/conversion/transfer of equity investment to equity investment | 6,290,913 | 18,807,758 | 21,162,730 |
| 20.0006. Other invested assets stock distribution | 7,357,048 | 4,875,826 | 16,953,012 |
| 20.0007. Low income housing tax credit future commitments | 5,356,074 | 1,971,503 | 1,981,931 |
| 20.0008. Capitalized deferred interest on mortgage loans | 5,342,589 | 1,963,245 | 7,695,723 |
| 20.0009. Transfer of equity to charitable organizations | 3,769,820 | | |
| 20.0010. Transfer of other invested assets to bonds | 1,378,221 | | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| | | | |
|--|---------|-----------|------------|
| 20.0011. Dividend reinvestment of equities/payment in kind | 450,964 | 3,662 | 765,992 |
| 20.0012. Dividend from affiliated other invested assets | 285,667 | | |
| 20.0013. Transfer of other invested assets to equity | 66,557 | | |
| 20.0014. Exchange/conversion of bond investment to equity investment | | 1,478,182 | 7,940,699 |
| 20.0015. Transfer of other invested assets to real estate | | | 82,016,014 |
| 20.0016. Return of capital from affiliated other invested asset | | | 6,662,939 |

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 | 4,373,910,531 | 4,211,782,355 | 8,180,787,232 |
| 3. Ordinary individual annuities | 140,581,488 | 197,162,007 | 384,082,357 |
| 4. Credit life (group and individual) | | | |
| 5. Group life insurance | 1,015,956,361 | 1,010,694,874 | 1,949,502,630 |
| 6. Group annuities | 5,103,656,685 | 1,970,664,910 | 4,559,307,856 |
| 7. A & H - group | 103,042,770 | 113,181,704 | 219,362,399 |
| 8. A & H - credit (group and individual) | | | |
| 9. A & H - other | 166,348,653 | 162,499,339 | 334,123,253 |
| 10. Aggregate of all other lines of business | | | |
| 11. Subtotal (Lines 1 through 10) | 10,903,496,488 | 7,665,985,189 | 15,627,165,727 |
| 12. Fraternal (Fraternal Benefit Societies Only) | | | |
| 13. Subtotal (Lines 11 through 12) | 10,903,496,488 | 7,665,985,189 | 15,627,165,727 |
| 14. Deposit-type contracts | 4,853,258,609 | 3,738,384,111 | 6,535,245,546 |
| 15. Total (Lines 13 and 14) | 15,756,755,097 | 11,404,369,300 | 22,162,411,273 |
| 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 Company ("the Company") have been prepared using accounting practices prescribed or permitted by the New York State Department of Financial Services ("NYSDFS").

The NYSDFS recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under the New York 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 New York. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company's net income and capital and surplus at June 30, 2020 and December 31, 2019 between practices prescribed or permitted by the State of New York and NAIC SAP is shown below:

| | SSAP # | F/S Page | F/S Line # | 2020 | 2019 |
|---|--------|----------|------------|-------------------|-------------------|
| Net Income | | | | | |
| (1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 2) | XXX | XXX | XXX | \$ 220,084,893 | \$ 377,611,000 |
| (2) State prescribed practices that increase/(decrease) NAIC SAP: | | | | | |
| NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums* | 61 | 2, 4, 5 | 15.2, 1, 1 | (5,381,221) | (9,031,847) |
| NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium** | 61 | 2, 4, 5 | 15.2, 1, 1 | 3,454,836 | 3,643,644 |
| (3) State permitted practices that increase/(decrease) NAIC SAP: | | | | | |
| (4) Net income, NAIC SAP (1-2-3=4) | XXX | XXX | XXX | \$ 222,011,278 | \$ 382,999,203 |
| Capital and Surplus | | | | | |
| (5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | \$ 23,197,428,107 | \$ 22,032,271,618 |
| (6) State prescribed practices that increase/(decrease) NAIC SAP: | | | | | |
| NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums* | 61 | 2, 4, 5 | 15.2, 1, 1 | (137,712,102) | (132,330,881) |
| NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium** | 61 | 2, 4, 5 | 15.2, 1, 1 | 56,986,024 | 53,531,188 |
| (7) State permitted practices that increase/(decrease) NAIC SAP: | | | | | |
| (8) Capital and surplus, NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ 23,278,154,185 | \$ 22,111,071,311 |

* NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

** NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.

- 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. 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

NOTES TO FINANCIAL STATEMENTS

basis may be accreted into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Not applicable.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.
- (2) The Company has the following loan-backed and structured securities, which are other-than-temporarily impaired, where the Company intends to sell, or does not have the intent and ability to hold until recovery, at June 30, 2020.

NOTES TO FINANCIAL STATEMENTS

| | | OTTI Recognized in Loss | | | |
|-------------------------------|--|--|----------------|--------------------|-------------------------|
| | | Amortized Cost Basis Before OTTI | 2a Interest | 2b Non-interest | Fair Value 1-(2a+2b) |
| General Account: | | | | | |
| OTTI recognized 1st Quarter | | | | | |
| a. | Intent to sell | \$ 5,261,295 | \$ — | \$ 134,540 | \$ 5,126,755 |
| | 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 | 5,261,295 | — | 134,540 | 5,126,755 |
| OTTI recognized 2nd Quarter | | | | | |
| d. | Intent to sell | — | — | — | — |
| e. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| f. | Total 2nd Quarter | — | — | — | — |
| OTTI recognized 3rd Quarter | | | | | |
| g. | Intent to sell | — | — | — | — |
| h. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| i. | Total 3rd Quarter | — | — | — | — |
| OTTI recognized 4th Quarter | | | | | |
| j. | Intent to sell | — | — | — | — |
| k. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| l. | Total 4th Quarter | — | — | — | — |
| m. | Annual Aggregate Total (General Account) | | \$ — | \$ 134,540 | |
| Guaranteed Separate Accounts: | | | | | |
| OTTI recognized 1st Quarter | | | | | |
| a. | Intent to sell | \$ — | \$ — | \$ — | \$ — |
| b. | 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 | — | — | — | — |
| OTTI recognized 2nd Quarter | | | | | |
| d. | Intent to sell | — | — | — | — |
| e. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| f. | Total 2nd Quarter | — | — | — | — |
| OTTI recognized 3rd Quarter | | | | | |
| g. | Intent to sell | — | — | — | — |
| h. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| i. | Total 3rd Quarter | — | — | — | — |
| OTTI recognized 4th Quarter | | | | | |
| j. | Intent to sell | — | — | — | — |
| k. | Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| l. | Total 4th Quarter | — | — | — | — |
| m. | Annual Aggregate Total (Separate Account) | | — | — | |
| Grand Total | | | \$ — | \$ 134,540 | |

NOTES TO FINANCIAL STATEMENTS

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

| IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR | | | | | | |
|---|--|-------------------------|--------------------------------------|---------------------------------|-------------|---|
| (1) | (2) | (3) | (4) | (5) | (6) | (7) |
| CUSIP ¹ | Amortized Cost Before Current Period OTTI | Projected Cash Flows | Current Period Recognized OTTI | Amortized Cost After OTTI | Fair Value | Financial Statement Reporting Period |
| General Account | | | | | | |
| 00011#AA1 | \$3,172,188 | \$2,336,821 | \$835,367 | \$2,336,821 | \$3,021,226 | 6/30/2020 |
| 02147QAF9 | 1,221,945 | 1,204,445 | 17,500 | 1,204,445 | 1,220,161 | 6/30/2020 |
| 02151HAA3 | 2,248,860 | 2,100,700 | 148,160 | 2,100,700 | 2,123,243 | 6/30/2020 |
| 058933AQ5 | 788,856 | 710,801 | 78,055 | 710,801 | 763,951 | 6/30/2020 |
| 059469AF3 | 1,408,040 | 1,364,637 | 43,403 | 1,364,637 | 1,265,465 | 6/30/2020 |
| 05946XHV8 | 180,940 | 172,873 | 8,067 | 172,873 | 159,096 | 6/30/2020 |
| 05951KAZ6 | 66,915 | 65,940 | 975 | 65,940 | 66,388 | 6/30/2020 |
| 07386HTP6 | 537,448 | 516,512 | 20,936 | 516,512 | 529,622 | 6/30/2020 |
| 07386HXZ9 | 903,168 | 804,480 | 98,688 | 804,480 | 917,089 | 6/30/2020 |
| 12544VAB5 | 1,395,817 | 1,337,734 | 58,083 | 1,337,734 | 1,323,080 | 6/30/2020 |
| 12627HAK6 | 834,194 | 823,814 | 10,380 | 823,814 | 763,424 | 6/30/2020 |
| 12628KAF9 | 368,187 | 364,529 | 3,658 | 364,529 | 336,928 | 6/30/2020 |
| 12628LAJ9 | 546,061 | 523,830 | 22,231 | 523,830 | 463,601 | 6/30/2020 |
| 12629EAD7 | 50,467 | 48,966 | 1,501 | 48,966 | 44,376 | 6/30/2020 |
| 12638PAE9 | 444,431 | 431,936 | 12,495 | 431,936 | 457,395 | 6/30/2020 |
| 12667FJ55 | 1,095,250 | 1,070,699 | 24,551 | 1,070,699 | 1,103,227 | 6/30/2020 |
| 12667G6W8 | 4,216,819 | 4,176,482 | 40,337 | 4,176,482 | 3,912,952 | 6/30/2020 |
| 12667GRG0 | 2,001,618 | 1,917,758 | 83,860 | 1,917,758 | 1,944,359 | 6/30/2020 |
| 12667GXN8 | 1,908,182 | 1,905,227 | 2,955 | 1,905,227 | 1,874,462 | 6/30/2020 |
| 12668AQ65 | 997,359 | 980,267 | 17,092 | 980,267 | 992,886 | 6/30/2020 |
| 12668AYL3 | 1,382,544 | 1,380,134 | 2,410 | 1,380,134 | 1,395,717 | 6/30/2020 |
| 126694LD8 | 1,538,147 | 1,504,851 | 33,296 | 1,504,851 | 1,470,172 | 6/30/2020 |
| 15132EKT4 | 65,286 | 43,535 | 21,751 | 43,535 | 65,332 | 6/30/2020 |
| 17029RAA9 | 625,066 | 265,896 | 359,170 | 265,896 | 170,305 | 6/30/2020 |
| 17309BAB3 | 52,267 | 51,962 | 305 | 51,962 | 49,462 | 6/30/2020 |
| 225470VG5 | 748,230 | 673,669 | 74,561 | 673,669 | 704,981 | 6/30/2020 |
| 3622E8AC9 | 227,727 | 219,756 | 7,971 | 219,756 | 222,729 | 6/30/2020 |
| 3622ELAG1 | 1,144,594 | 1,041,372 | 103,222 | 1,041,372 | 1,071,951 | 6/30/2020 |
| 3622EUAB2 | 123,553 | 123,005 | 548 | 123,005 | 118,863 | 6/30/2020 |
| 3622EUAC0 | 688,663 | 650,711 | 37,952 | 650,711 | 633,662 | 6/30/2020 |
| 3622EUAF3 | 510,676 | 510,004 | 672 | 510,004 | 484,273 | 6/30/2020 |
| 362375AF4 | 5,829,275 | 5,273,785 | 555,490 | 5,273,785 | 5,632,238 | 6/30/2020 |
| 36244SAF5 | 403,532 | 388,528 | 15,004 | 388,528 | 388,283 | 6/30/2020 |
| 45660LHT9 | 1,662,317 | 1,605,443 | 56,874 | 1,605,443 | 1,647,244 | 6/30/2020 |
| 46627MEA1 | 559,869 | 541,654 | 18,215 | 541,654 | 591,313 | 6/30/2020 |
| 59020UXH3 | 1,036,108 | 971,315 | 64,793 | 971,315 | 1,004,781 | 6/30/2020 |
| 61749EAD9 | 270,918 | 247,264 | 23,654 | 247,264 | 251,814 | 6/30/2020 |
| 61749EAE7 | 108,040 | 97,932 | 10,108 | 97,932 | 100,679 | 6/30/2020 |
| 61749EAH0 | 812,383 | 747,959 | 64,424 | 747,959 | 770,937 | 6/30/2020 |
| 61750YAB5 | 37,380 | 35,436 | 1,944 | 35,436 | 40,493 | 6/30/2020 |
| 61750YAD1 | 632,642 | 570,670 | 61,972 | 570,670 | 607,176 | 6/30/2020 |
| 61750YAE9 | 740,752 | 701,385 | 39,367 | 701,385 | 758,628 | 6/30/2020 |
| 61750YAJ8 | 815,567 | 764,620 | 50,947 | 764,620 | 817,583 | 6/30/2020 |
| 61752RAM4 | 1,505,029 | 1,435,570 | 69,459 | 1,435,570 | 1,530,407 | 6/30/2020 |
| 76111XZW6 | 350,578 | 316,494 | 34,084 | 316,494 | 341,762 | 6/30/2020 |
| 76114CAD8 | 1,933,121 | 1,764,294 | 168,827 | 1,764,294 | 1,927,473 | 6/30/2020 |
| 78476YAA4 | 226,695 | 201,979 | 24,716 | 201,979 | 403,959 | 6/30/2020 |
| 78477AAA5 | 346,737 | 267,639 | 79,098 | 267,639 | 267,639 | 6/30/2020 |
| 78637VAB4 | 1,145,034 | 618,022 | 527,012 | 618,022 | 777,719 | 6/30/2020 |
| 78637VAD0 | 1,142,787 | 616,805 | 525,982 | 616,805 | 776,459 | 6/30/2020 |
| 78637VAF5 | 1,142,319 | 616,563 | 525,756 | 616,563 | 1,102,578 | 6/30/2020 |
| 78637VAH1 | 1,152,720 | 622,223 | 530,497 | 622,223 | 777,967 | 6/30/2020 |
| 78637VAK4 | 1,219,334 | 657,983 | 561,351 | 657,983 | 822,369 | 6/30/2020 |
| 78637VAM0 | 1,236,934 | 667,449 | 569,485 | 667,449 | 832,877 | 6/30/2020 |
| 78637VAP3 | 1,245,746 | 672,319 | 573,427 | 672,319 | 822,453 | 6/30/2020 |
| 78637VAR9 | 1,281,032 | 691,355 | 589,677 | 691,355 | 836,868 | 6/30/2020 |
| 78637VAT5 | 1,305,685 | 704,667 | 601,018 | 704,667 | 852,333 | 6/30/2020 |
| 78637VAV0 | 1,328,207 | 716,757 | 611,450 | 716,757 | 868,198 | 6/30/2020 |
| 78637VAX6 | 1,380,949 | 745,392 | 635,557 | 745,392 | 866,230 | 6/30/2020 |
| 81441LAD2 | 236,451 | 200,040 | 36,411 | 200,040 | 203,745 | 6/30/2020 |

NOTES TO FINANCIAL STATEMENTS

| IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR | | | | | | |
|---|--|-------------------------|--------------------------------------|---------------------------------|------------|---|
| (1) | (2) | (3) | (4) | (5) | (6) | (7) |
| CUSIP ¹ | Amortized Cost Before Current Period OTTI | Projected Cash Flows | Current Period Recognized OTTI | Amortized Cost After OTTI | Fair Value | Financial Statement Reporting Period |
| 93934FKQ4 | 1,140,391 | 1,124,976 | 15,415 | 1,124,976 | 1,140,143 | 6/30/2020 |
| 94988PAC7 | 1,328,107 | 919,104 | 409,003 | 919,104 | 1,121,999 | 6/30/2020 |
| 94988PAD5 | 13,890,183 | 13,684,608 | 205,575 | 13,684,608 | 13,217,482 | 6/30/2020 |
| 94988PAE3 | 5,949,355 | 5,897,535 | 51,820 | 5,897,535 | 5,025,122 | 6/30/2020 |
| 94988YAB0 | 495,653 | 303,652 | 192,001 | 303,652 | 417,528 | 6/30/2020 |
| 94988YAD6 | 580,757 | 308,858 | 271,899 | 308,858 | 489,240 | 6/30/2020 |
| 94988YAF1 | 579,061 | 307,956 | 271,105 | 307,956 | 487,789 | 6/30/2020 |
| 94988YAH7 | 1,353,576 | 960,957 | 392,619 | 960,957 | 1,139,453 | 6/30/2020 |
| 94989FAB0 | 483,535 | 296,229 | 187,306 | 296,229 | 407,809 | 6/30/2020 |
| 94989FAD6 | 412,283 | 180,740 | 231,543 | 180,740 | 347,294 | 6/30/2020 |
| 94989FAF1 | 496,258 | 304,023 | 192,235 | 304,023 | 418,064 | 6/30/2020 |
| 94989FAH7 | 1,313,094 | 932,218 | 380,876 | 932,218 | 1,106,230 | 6/30/2020 |
| L2287*AA5 | 4,920,049 | 3,992,657 | 927,392 | 3,992,657 | 4,033,436 | 6/30/2020 |
| L2287*AB3 | 3,269,739 | 2,663,093 | 606,646 | 2,663,093 | 2,468,171 | 6/30/2020 |
| L2287*AC1 | 11,284,119 | 9,196,934 | 2,087,185 | 9,196,934 | 8,989,036 | 6/30/2020 |
| 059469AF3 | 636,744 | 604,320 | 32,424 | 604,320 | 507,720 | 3/31/2020 |
| 05946XHV8 | 183,972 | 182,742 | 1,230 | 182,742 | 147,564 | 3/31/2020 |
| 05947UD70 | 4,365,442 | 3,836,993 | 528,449 | 3,836,993 | 3,565,600 | 3/31/2020 |
| 07387MAK5 | 941,875 | 409,692 | 532,183 | 409,692 | 683,687 | 3/31/2020 |
| 12628KAF9 | 404,795 | 372,821 | 31,974 | 372,821 | 327,850 | 3/31/2020 |
| 12628LAJ9 | 563,429 | 562,251 | 1,178 | 562,251 | 463,935 | 3/31/2020 |
| 46625YQX4 | 1,513,350 | 1,451,300 | 62,050 | 1,451,300 | 1,381,792 | 3/31/2020 |
| 57643MCG7 | 358,163 | 340,736 | 17,427 | 340,736 | 325,822 | 3/31/2020 |
| 59020UXH3 | 1,206,396 | 1,130,441 | 75,955 | 1,130,441 | 1,039,130 | 3/31/2020 |
| Subtotal- General Account | XXX | XXX | 17,502,241 | XXX | XXX | |
| Guaranteed Separate Accounts | | | | | | |
| 059469AF3 | 1,270,923 | 1,232,027 | 38,896 | 1,232,027 | 1,143,000 | 6/30/2020 |
| 05951KAZ6 | 267,660 | 263,759 | 3,901 | 263,759 | 265,554 | 6/30/2020 |
| 12627HAK6 | 830,938 | 821,681 | 9,257 | 821,681 | 763,424 | 6/30/2020 |
| 12628KAF9 | 883,651 | 874,871 | 8,780 | 874,871 | 808,627 | 6/30/2020 |
| 12628LAJ9 | 728,082 | 698,440 | 29,642 | 698,440 | 618,134 | 6/30/2020 |
| 17309BAB3 | 255,638 | 254,145 | 1,493 | 254,145 | 241,920 | 6/30/2020 |
| 32052MAA9 | 5,042 | 4,026 | 1,016 | 4,026 | 3,129 | 6/30/2020 |
| 3622E8AC9 | 455,456 | 439,513 | 15,943 | 439,513 | 445,458 | 6/30/2020 |
| 3622ELAG1 | 1,174,145 | 1,068,359 | 105,786 | 1,068,359 | 1,098,536 | 6/30/2020 |
| 36244SAC2 | 1,065,771 | 1,026,142 | 39,629 | 1,026,142 | 1,025,495 | 6/30/2020 |
| 466247XN8 | 564,136 | 552,327 | 11,809 | 552,327 | 551,516 | 6/30/2020 |
| 46628BBD1 | 284,839 | 264,203 | 20,636 | 264,203 | 277,547 | 6/30/2020 |
| 61749EAD9 | 433,469 | 395,622 | 37,847 | 395,622 | 402,902 | 6/30/2020 |
| 61749EAH0 | 433,272 | 398,912 | 34,360 | 398,912 | 411,166 | 6/30/2020 |
| 61750YAD1 | 602,599 | 566,316 | 36,283 | 566,316 | 607,176 | 6/30/2020 |
| 61750YAJ8 | 575,695 | 539,732 | 35,963 | 539,732 | 577,118 | 6/30/2020 |
| 61751DAE4 | 100,709 | 100,132 | 577 | 100,132 | 98,733 | 6/30/2020 |
| 059469AF3 | 586,759 | 557,164 | 29,595 | 557,164 | 468,665 | 3/31/2020 |
| 12628KAF9 | 971,508 | 894,771 | 76,737 | 894,771 | 786,840 | 3/31/2020 |
| 12628LAJ9 | 751,239 | 749,668 | 1,571 | 749,668 | 618,580 | 3/31/2020 |
| 466247XN8 | 606,454 | 580,735 | 25,719 | 580,735 | 528,707 | 3/31/2020 |
| Subtotal- Guaranteed Separate Accounts | XXX | XXX | 565,440 | XXX | XXX | |
| Grand Total | XXX | XXX | \$ 18,067,681 | XXX | XXX | |

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

NOTES TO FINANCIAL STATEMENTS

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position as of June 30, 2020:

| | Less than 12 Months | | 12 Months or Greater | | Total | |
|------------------------------|-------------------------|-----------------------|-------------------------|----------------------|-------------------------|-----------------------|
| | Estimated Fair Value | Unrealized Losses | Estimated Fair Value | Unrealized Losses | Estimated Fair Value | Unrealized Losses |
| General Account | \$ 3,930,442,798 | \$ 231,467,989 | \$ 1,351,324,879 | \$ 51,453,389 | \$ 5,281,767,677 | \$ 282,921,378 |
| Guaranteed Separate Accounts | 586,723,332 | 11,142,862 | 136,219,450 | 3,555,748 | 722,942,782 | 14,698,610 |
| Total | <u>\$ 4,517,166,130</u> | <u>\$ 242,610,851</u> | <u>\$ 1,487,544,329</u> | <u>\$ 55,009,137</u> | <u>\$ 6,004,710,459</u> | <u>\$ 297,619,988</u> |

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) - (2) No change.
- (3) Collateral Received
- a. No change.
- b. The Company has not sold or repledged collateral received from dollar repurchase or securities lending agreements. All collateral is received in cash.
- c. No change.
- (4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

At June 30, 2020, the carrying value and fair value of securities held under agreements to purchase and resell was \$312,776,962, 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 days and a weighted average yield of 0.1 %.

(2) Type of repo trades used

| | 1 First Quarter | 2 Second Quarter |
|-----------------------|-----------------------|------------------------|
| a. Bilateral (YES/NO) | NO | NO |
| b. Tri-Party (YES/NO) | YES | YES |

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

| | First Quarter 2020 | | Second Quarter 2020 | |
|--------------------------|--------------------|-------------|---------------------|-------------|
| a. Maximum Amount | | | | |
| 1. Open - no maturity | \$ | — | \$ | — |
| 2. Overnight | \$ | 316,832,000 | \$ | 329,273,939 |
| 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 | \$ | 196,923,899 | \$ | 312,776,962 |
| 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 2020 | | Second Quarter 2020 | |
|-------------------|--------------------|-------------|---------------------|-------------|
| a. Maximum Amount | \$ | 316,832,000 | \$ | 329,273,939 |
| b. Ending Balance | \$ | 196,923,899 | \$ | 312,776,962 |

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|---|------|----------------|--------|--------|--------|--------|--------|-------------|
| Ending Balance | None | NAIC 1 | NAIC 2 | NAIC 3 | NAIC 4 | NAIC 5 | NAIC 6 | Nonadmitted |
| a. Bonds - FV | \$ — | \$ 312,776,962 | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| 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 (sum of a through h) | \$ — | \$ 312,776,962 | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |

(7) Collateral pledged - secured borrowing

| | First Quarter 2020 | | Second Quarter 2020 | |
|------------------------------|--------------------|-------------|---------------------|-------------|
| a. Maximum Amount | | | | |
| 1. Cash | \$ | — | \$ | — |
| 2. Securities (FV) | \$ | 323,168,640 | \$ | 335,859,418 |
| 3. Securities (BACV) | | XXX | | XXX |
| 4. Nonadmitted subset (BACV) | | XXX | | XXX |
| b. Ending Balance | | | | |
| 1. Cash | \$ | — | \$ | — |
| 2. Securities (FV) | \$ | 200,863,873 | \$ | 319,033,747 |
| 3. Securities (BACV) | \$ | — | \$ | — |
| 4. Nonadmitted subset (BACV) | \$ | — | \$ | — |

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

| | Amortized Cost | | Fair Value | |
|-----------------------------|----------------|-------------|------------|-------------|
| a. Overnight and continuous | \$ | — | \$ | — |
| b. 30 days or less | \$ | — | \$ | — |
| c. 31 to 90 days | \$ | — | \$ | — |
| d. > 90 days | \$ | 319,033,747 | \$ | 319,033,747 |

NOTES TO FINANCIAL STATEMENTS

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

(10) At June 30, 2020, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

No change.

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 |
|---|-----------------|------------------|
| (1) Number of CUSIPs | 130 | 49 |
| (2) Aggregate Amount of Investment Income | \$ 21,696,670 | \$ 3,834,232 |

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

B. No change.

8. Derivative Instruments

A. No change.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - D. No change.

- E. On June 5, 2020 the Company and New York Life Insurance and Annuity Corporation 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 Insurance and Annuity Corporation 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 April 1, 2020 the Company has entered into a Service Agreement with New York Life Investment Alternatives LLC whereby the Company will provide certain services and facilities including, but not limited to, accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations and communications operations.
- On June 1, 2020 the Company has entered into a Service Agreement with Fabric of Family LLC whereby the Company will provide certain services and facilities including, but not limited to, accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations and communications operations.

NOTES TO FINANCIAL STATEMENTS

G - O. No change.

11. Debt

A. No change.

B. Federal Home Loan Bank ("FHLB") Agreements

(1) On February 26, 2008, the Company became a member of the FHLB of NY and began issuing funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, 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 NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

(2) FHLB of NY Capital Stock

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

1. Current Year

| | Total | General Account | Separate Accounts |
|---|-----------------------|-----------------------|-------------------|
| (a) Membership stock - Class A | \$ — | \$ — | \$ — |
| (b) Membership stock - Class B | 49,015,300 | 49,015,300 | — |
| (c) Activity stock | 137,250,000 | 137,250,000 | — |
| (d) Excess stock | — | — | — |
| (e) Aggregate total | <u>\$ 186,265,300</u> | <u>\$ 186,265,300</u> | <u>\$ —</u> |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 9,339,978,720 | \$ 9,339,978,720 | \$ — |

2. Prior Year

| | Total | General Account | Separate Accounts |
|---|-----------------------|-----------------------|-------------------|
| (a) Membership stock - Class A | \$ — | \$ — | \$ — |
| (b) Membership stock - Class B | 46,572,700 | 46,572,700 | — |
| (c) Activity stock | 127,125,000 | 127,125,000 | — |
| (d) Excess stock | — | — | — |
| (e) Aggregate total | <u>\$ 173,697,700</u> | <u>\$ 173,697,700</u> | <u>\$ —</u> |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 8,832,015,342 | \$ 8,832,015,342 | \$ — |

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:

| | 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 |
|------------------|-----------------------|--------------------------------|-----------------------|------------------------------------|---------------------------|--------------|
| Membership stock | | | | | | |
| 1. Class A | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| 2. Class B | \$ 49,015,300 | \$ 49,015,300 | \$ — | \$ — | \$ — | \$ — |

(3) Collateral pledged to FHLB of NY

a. Amount pledged as collateral as of reporting date is as follows:

| | Fair Value ¹ | Carrying Value ¹ | Aggregate Total Borrowing |
|---|-------------------------|-----------------------------|------------------------------|
| 1. Current year total general and separate accounts | \$ 6,193,158,308 | \$ 5,592,811,941 | \$ 3,056,367,809 |
| 2. Current year general account | \$ 6,193,158,308 | \$ 5,592,811,941 | \$ 3,056,367,809 |
| 3. Current year separate accounts | \$ — | \$ — | \$ — |
| 4. Prior year total general and separate accounts | \$ 4,323,894,280 | \$ 4,089,653,583 | \$ 2,832,118,339 |

¹ Includes amounts in excess of minimum requirements.

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

| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
|---|------------------|------------------|---|
| 1. Current year total general and separate accounts | \$ 6,282,559,398 | \$ 5,810,065,536 | \$ 3,632,161,957 |
| 2. Current year general account | \$ 6,282,559,398 | \$ 5,810,065,536 | \$ 3,632,161,957 |
| 3. Current year separate accounts | \$ — | \$ — | \$ — |
| 4. Prior year total general and separate accounts | \$ 5,106,891,094 | \$ 4,982,950,663 | \$ 3,508,598,792 |

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

| | Total | General Account | Separate Accounts | Funding Agreements Reserves Established |
|------------------------|-------------------------|-------------------------|-------------------|---|
| (a) Debt | \$ — | \$ — | \$ — | \$ — |
| (b) Funding agreements | 3,056,367,809 | 3,056,367,809 | — | 3,056,367,809 |
| (c) Other | — | — | — | — |
| (d) Aggregate total | <u>\$ 3,056,367,809</u> | <u>\$ 3,056,367,809</u> | <u>\$ —</u> | <u>\$ 3,056,367,809</u> |

2. Prior Year

| | Total | General Account | Separate Accounts | Funding Agreements Reserves Established |
|------------------------|-------------------------|-------------------------|-------------------|---|
| (a) Debt | \$ — | \$ — | \$ — | \$ — |
| (b) Funding agreements | 2,832,118,339 | 2,832,118,339 | — | 2,832,118,339 |
| (c) Other | — | — | — | — |
| (d) Aggregate total | <u>\$ 2,832,118,339</u> | <u>\$ 2,832,118,339</u> | <u>\$ —</u> | <u>\$ 2,832,118,339</u> |

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

| | Total | General Account | Separate Accounts |
|-----------------------|-------------------------|-------------------------|-------------------|
| 1. Debt | \$ — | \$ — | \$ — |
| 2. Funding agreements | 4,135,690,605 | 4,135,690,605 | — |
| 3. Other | — | — | — |
| 4. Aggregate total | <u>\$ 4,135,690,605</u> | <u>\$ 4,135,690,605</u> | <u>\$ —</u> |

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

| | Does the Company have prepayment obligations under the following arrangements (YES/NO)? |
|-----------------------|---|
| 1. Debt | N/A |
| 2. Funding agreements | NO |
| 3. Other | N/A |

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

A. Defined Benefit Plans

(1) - (3) No change.

(4) Components of net periodic benefit cost

| | Pension Benefits | | Postretirement Benefits | |
|---|----------------------|-----------------------|-------------------------|----------------------|
| | June 30, 2020 | December 31, 2019 | June 30, 2020 | December 31, 2019 |
| a. Service cost | \$ 90,884,446 | \$ 154,083,048 | \$ 14,492,856 | \$ 22,835,180 |
| b. Interest cost | 127,394,675 | 304,149,508 | 26,645,367 | 62,367,763 |
| c. Expected return on plan assets | (223,431,230) | (463,511,447) | (26,522,105) | (44,902,098) |
| d. Transition asset or obligation | — | — | — | — |
| e. Gains and losses | 105,232,443 | 139,537,865 | 7,886,623 | 8,354,792 |
| f. Prior service cost or credit | (1,953,457) | (3,800,060) | (8,270,501) | (16,541,001) |
| g. Nonvested prior service cost or credit | — | — | 11,530,937 | 23,061,873 |
| h. Net periodic benefit cost | <u>\$ 98,126,877</u> | <u>\$ 130,458,914</u> | <u>\$ 25,763,177</u> | <u>\$ 55,176,509</u> |
| i. One-time contractual termination benefit | — | — | — | — |
| j. Total net periodic pension cost/(credit) | <u>\$ 98,126,877</u> | <u>\$ 130,458,914</u> | <u>\$ 25,763,177</u> | <u>\$ 55,176,509</u> |

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension and postretirement costs of \$21,148,903 and \$4,272,587 respectively, were billed to subsidiaries for the six months ended June 30, 2020. Pension and postretirement costs of \$43,902,802 and \$7,961,055, respectively, were billed to subsidiaries for the year ended December 31, 2019.

(5) - (18) No change.

B - E. No change.

F - G. Not applicable.

NOTES TO FINANCIAL STATEMENTS

H - I. No change.

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

(1) - (10) No change.

(11) The following table summarizes the Company’s surplus notes issued and outstanding June 30, 2020:

| Date Issued | Interest Rate | Principal Amount of Notes | Carrying Value | Interest Paid Current Year | Total Interest Paid | Date of Maturity |
|-------------|---------------|---------------------------|-----------------|----------------------------|---------------------|------------------|
| 04/14/20 | 3.75% | \$1,250,000,000 | \$1,242,362,500 | \$— | \$— | 05/15/50 |
| 04/04/19 | 4.45% | \$1,000,000,000 | \$992,940,846 | \$22,250,000 | \$49,568,056 | 05/15/69 |
| 10/08/09 | 6.75% | \$1,000,000,000 | \$998,506,628 | \$33,750,000 | \$715,687,500 | 11/15/39 |
| 05/05/03 | 5.88% | \$1,000,000,000 | \$995,730,000 | \$29,375,000 | \$999,892,361 | 05/15/33 |

On April 8, 2020, the Company issued surplus notes ("2020 Notes") with a principal balance of \$1,250,000,000, bearing interest at 3.75%, with a maturity date of May 15, 2050. The initial carrying value of the 2020 Notes was \$1,242,362,500, net of discount.

The 2020 Notes, 2019 Notes, 2009 Notes and the 2003 Notes (collectively, the “Notes”) were issued pursuant to Rule 144A under the Securities Act of 1933, as amended, and are administered by Citibank, as registrar/paying agent. Interest on the Notes is paid semi-annually on May 15th and November 15th of each year. Interest payments on the 2020 Notes will begin on November 15, 2020.

(12) - (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

a - c. At June 30,2020, the Company’s guaranty association liability and related asset recoverable for long-term care insolvency assessments were \$1,386,950 and \$929,629, respectively. The liability estimates for these assessments are based on discounted cost information for the Penn Treaty/American Network insolvencies, which was provided by the National Organization of Life and Health Guaranty Association. The Company did not further discount these amounts.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the six months ended June 30, 2020 and reacquired within 30 days of the sale date.

18. Gain or Loss to the Insurer 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.

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of June 30, 2020:

| | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Net Asset Value (NAV) | Total |
|---|---|--|--|--------------------------|------------------|
| a. Assets at fair value | | | | | |
| 1. Preferred stocks | | | | | |
| Non-redeemable preferred stocks | \$ — | \$ 1,616,449 | \$ 780,627 | \$ — | \$ 2,397,076 |
| Total preferred stocks | — | 1,616,449 | 780,627 | — | 2,397,076 |
| 2. Bonds | | | | | |
| SVO Identified Bond ETF | 23,628,990 | — | — | — | 23,628,990 |
| U.S. corporate | — | 31,368,596 | — | — | 31,368,596 |
| Foreign corporate | — | 393,664 | — | — | 393,664 |
| Non-agency asset-backed securities | — | 2,107,338 | — | — | 2,107,338 |
| Total bonds | 23,628,990 | 33,869,598 | — | — | 57,498,588 |
| 3. Common stocks | 634,092,158 | — | 192,447,821 | — | 826,539,979 |
| 4. Derivative assets | | | | | |
| Interest rate swaps | — | 545,100,177 | — | — | 545,100,177 |
| Foreign currency swaps | — | 807,110,580 | — | — | 807,110,580 |
| Interest rate options | — | 41,151,489 | 7,341,507 | — | 48,492,996 |
| Futures | 26,122 | — | — | — | 26,122 |
| Total return swaps | — | 8,341,411 | — | — | 8,341,411 |
| Total derivative assets | 26,122 | 1,401,703,657 | 7,341,507 | — | 1,409,071,286 |
| 5. Separate accounts assets | 1,283,556,976 | 4,017,370,063 | 2,672,729 | 1,201,119,720 | 6,504,719,488 |
| Total assets at fair value | \$ 1,941,304,246 | \$ 5,454,559,767 | \$ 203,242,684 | \$ 1,201,119,720 | \$ 8,800,226,417 |
| b. Liabilities at fair value | | | | | |
| 1. Derivative liabilities | | | | | |
| Interest rate swaps | \$ — | \$ 331,857,126 | \$ — | \$ — | \$ 331,857,126 |
| Foreign currency swaps | — | 255,048,097 | — | — | 255,048,097 |
| Inflation swaps | — | 185,952,596 | — | — | 185,952,596 |
| Interest rate options | — | — | 593,818 | — | 593,818 |
| Foreign currency forwards | — | 484,818 | — | — | 484,818 |
| Futures | 18,599,469 | — | — | — | 18,599,469 |
| Total return swaps | — | 6,708,595 | — | — | 6,708,595 |
| Total derivative liabilities | 18,599,469 | 780,051,232 | 593,818 | — | 799,244,519 |
| 2. Separate accounts liabilities - derivatives ¹ | 116,828 | — | — | — | 116,828 |
| Total liabilities at fair value | \$ 18,716,297 | \$ 780,051,232 | \$ 593,818 | \$ — | \$ 799,361,347 |

NOTES TO FINANCIAL STATEMENTS

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

(2) The table below presents a rollforward of level 3 assets and liabilities for the six months ended June 30, 2020:

| | Balance at 03/31/2020 | Transfers into Level 3 | Transfers out of Level 3 | Total gains or (losses) included in Net Income | Total gains or (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Balance at 6/30/2020 |
|---------------------------------------|--------------------------|------------------------------|--------------------------------|---|--|---------------|-----------|-----------------|-------------|-------------------------|
| Assets: | | | | | | | | | | |
| Non-redeemable preferred stocks | \$ 2,289,754 | \$ — | \$ (998,633) | \$ (1,395,293) | \$ 1,392,890 | \$ — | \$ — | \$ (508,091) | \$ — | \$ 780,627 |
| Bonds | | | | | | | | | | |
| U.S. corporate | 11,242,835 | — | (11,242,835) | — | — | — | — | — | — | — |
| Non-agency asset-backed securities | 3,089,481 | — | (3,089,481) | — | — | — | — | — | — | — |
| Total bonds | 14,332,316 | — | (14,332,316) | — | — | — | — | — | — | — |
| Common stocks | 216,804,906 | 285,667 | (791,045) | (6,191) | (413,116) | 24,942,600 | — | (48,375,000) | — | 192,447,821 |
| Derivatives | 7,655,822 | — | — | (5,413,450) | 5,099,135 | — | — | — | — | 7,341,507 |
| Separate accounts assets ¹ | 4,424,759 | — | (4,406,116) | — | (3,277) | 2,657,363 | — | — | — | 2,672,729 |
| Total Assets: | \$ 245,507,557 | \$ 285,667 | \$ (20,528,110) | \$ (6,814,934) | \$ 6,075,632 | \$ 27,599,963 | \$ — | \$ (48,883,091) | \$ — | \$ 203,242,684 |
| Liabilities: | | | | | | | | | | |
| Derivatives | \$ 585,007 | \$ — | \$ — | \$ (106,766) | \$ 115,577 | \$ — | \$ — | \$ — | \$ — | \$ 593,818 |
| Total Liabilities: | \$ 585,007 | \$ — | \$ — | \$ (106,766) | \$ 115,577 | \$ — | \$ — | \$ — | \$ — | \$ 593,818 |

¹ The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or 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.

Transfers into Level 3 totaled \$285,667 for the three months ended June 30, 2020, is due to a corporate action.. Transfers out of Level 3 totaled \$20,528,110, for the three months ended June 30, 2020, which relates to \$998,633 of non-redeemable preferred stocks, \$11,242,835 of U.S. corporate bonds, \$3,089,481 of non-agency asset-backed securities, and separate account assets of \$4,406,116 that were measured at amortized cost at the end of the period, but were measured at fair value at the beginning of the period.

(3) Determination of fair value

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

At June 30, 2020, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$62,966,812 and a market value of \$73,699,769. 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.

NOTES TO FINANCIAL STATEMENTS

Level 1 measurements

Bonds

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 Procedures Manual. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETF 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 (including separate accounts liabilities – 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 cash and common stocks. Common stocks are generally traded on an exchange.

Level 2 measurements

Preferred stocks

The fair value of preferred stock is obtained from third-party pricing services. Vendors generally use an income-based valuation approach by using a discounted cash flow model or it may use a market approach to arrive at the security's fair value or a combination of the two.

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 valuation 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 Credit Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable, and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets.

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

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

Derivatives

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. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

Level 3 measurements

Bonds

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

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

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

Preferred and common stocks

NOTES TO FINANCIAL STATEMENTS

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

Derivatives

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

- B. Not applicable.
- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at June 30, 2020. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

| | Fair Value | Carrying Amount | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|-------------------|----------------------|------------------|-------------------|-------------------|-----------------------|----------------------------------|
| Assets: | | | | | | | |
| Bonds | \$126,589,278,674 | \$ 113,532,527,656 | \$ 23,628,990 | \$122,899,291,613 | \$ 3,666,358,071 | \$ — | \$ — |
| Preferred stocks | 89,641,660 | 73,256,517 | — | 51,153,596 | 38,488,064 | — | — |
| Common stocks | 826,539,979 | 826,539,979 | 634,092,158 | — | 192,447,821 | — | — |
| Mortgage loans | 19,963,649,215 | 19,037,591,481 | — | — | 19,963,649,215 | — | — |
| Cash, cash equivalents and short-term investments | 6,612,210,165 | 6,612,210,165 | 965,340,710 | 5,646,869,455 | — | — | — |
| Derivatives | 1,522,826,620 | 1,411,705,579 | 26,122 | 1,515,458,991 | 7,341,507 | — | — |
| Other invested assets ¹ | 487,382,902 | 458,911,803 | — | 173,716,655 | 313,666,247 | — | — |
| Derivatives collateral | 211,306,122 | 211,306,122 | — | 211,306,122 | — | — | — |
| Investment income due and accrued | 1,360,077,340 | 1,360,077,340 | — | 1,360,077,340 | — | — | — |
| Separate accounts assets | 13,180,115,297 | 13,007,496,383 | 1,283,752,429 | 10,692,570,419 | 2,672,729 | 1,201,119,720 | — |
| Total assets | \$170,843,027,974 | \$ 156,531,623,025 | \$ 2,906,840,409 | \$142,550,444,191 | \$ 24,184,623,654 | \$1,201,119,720 | \$ — |
| Liabilities: | | | | | | | |
| Deposit fund contracts: | | | | | | | |
| Funding agreements | \$ 22,810,372,258 | \$ 22,168,044,553 | \$ — | \$ — | \$ 22,810,372,258 | \$ — | \$ — |
| Annuities certain | 32,781,776 | 28,535,538 | — | — | 32,781,776 | — | — |
| Other deposit funds | 605,165,168 | 605,165,168 | — | — | 605,165,168 | — | — |
| Premiums paid in advance | 94,754,897 | 94,754,897 | — | 94,754,897 | — | — | — |
| Derivatives | 844,660,007 | 795,236,803.57 | 18,599,469 | 825,466,720 | 593,818 | — | — |
| Derivatives - collateral | 800,528,058 | 800,528,058 | — | 800,528,058 | — | — | — |
| Borrowed money | 456,597,448 | 456,597,448 | — | 456,597,448 | — | — | — |
| Amounts payable under securities lending | 578,878,664 | 578,878,664 | — | 578,878,664 | — | — | — |
| Separate accounts liabilities | 182,725 | 182,725 | 182,725 | — | — | — | — |
| Total liabilities | \$ 26,223,921,001 | \$ 25,527,923,854.57 | \$ 18,782,194 | \$ 2,756,225,787 | \$ 23,448,913,020 | \$ — | \$ — |

¹ Excludes investments accounted for under the equity method.

Bonds

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

The pricing service generally uses an income-based valuation 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 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 are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$2,486,163,296 and a fair value of \$2,526,401,849 at June 30, 2020. The fair value of this security is calculated internally and may include inputs that may be not observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$600,000,000 and a fair value of \$660,246,000 at June 30, 2020. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

Preferred and common stocks

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

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

NOTES TO FINANCIAL STATEMENTS

Mortgage loans

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

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

Cash on hand, cash sweeps and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities, the carrying value of short-term investments, other cash equivalents and investment income due and accrued is presumed to approximate fair value and is 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 a market approach as fair value is based on quoted prices in an active market. Where valuation models are used, the selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility, and other factors.

Other invested assets

Other invested assets are principally comprised of LIHTC investments, affiliated loans and certain other investments with characteristics of debt. The fair value of one of the affiliated loans and the LIHTC investments are derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally. These investments are classified as Level 3 because the discount rate used is based on management's judgment and assumptions. Refer to Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on intercompany loans and Note 5 - Investments, for details on LIHTC investments. The fair value of investments with debt characteristics is derived using an income valuation approach, which is based on a discounted cash flow calculation that uses observable inputs. For affiliated loans due within one year, carrying value is deemed to approximate fair value due to the short-term nature of these investments. These investments are classified as Level 2.

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.

Separate accounts assets

Assets within the separate accounts are primarily invested in bonds and common stock. 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

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

For all other deposit funds, estimated fair value is equal to account value.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Borrowed money

Borrowed money consists of intercompany borrowings, repurchase agreements and other financing arrangements. Due to the short-term nature of the transactions, the carrying value approximates fair value. The Company had no repurchase agreements as of June 30, 2020.

Amounts payable under securities lending

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

Separate accounts liabilities – deposit-type contracts

For deposit type contracts, which are funding agreements, the proceeds from which are invested primarily in fixed income securities, the carrying value of the liability approximates the fair value of the invested assets. These assets are valued using the same methods described for separate accounts assets.

D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1) – (2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

| June 30, 2020 | | | | | |
|------------------------|---|---------------------------------|----------------------|--|---|
| Category of Investment | Investment Strategy | Fair Value Determined Using NAV | Unfunded Commitments | Redemption Frequency | Redemption Notice Period |
| Hedge fund | Long/short equity, futures, options, foreign exchange arbitrage | \$ 353,097,995 | \$ — | Annual, Semi-Annual, Quarterly, Monthly, Daily | 0 - 90 days (Assets subject to lock-up periods) |
| Hedge fund | Distressed securities, multi-strategy | \$ 5,895,144 | \$ — | N/A | N/A |
| Private equity | Leverage buyout, mezzanine financing, distressed securities | \$ 842,126,581 | \$ 457,615,670 | N/A | N/A |

21. Other Items

A. Unusual or Infrequent Items

On December 17, 2019, the company entered into a definitive agreement with Cigna Corporation and its subsidiary, Cigna Holding Company (together, "Cigna"), to acquire Cigna's group life and group disability insurance business (the "Group Business") for a purchase price of \$6.3 billion, subject to adjustment. The acquisition of the Group Business will include the purchase by the Company of two insurance companies through which the Group Business is primarily conducted. Life Insurance Company of North America and Cigna Life Insurance Company of New York. The acquisition is expected to close in 2020, subject to receipt of applicable regulatory approvals and satisfaction of other customary closing conditions.

In March 2020, the World Health Organization declared the novel strain of coronavirus, COVID-19, a global pandemic. Management believes New York Life 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 New York Life's employees and being there for our policy owners. Nearly all employees and agents are working remotely, while still maintaining our operations and providing services to policy owners. New York Life has taken swift product and underwriting actions to further manage our risk and offering payment flexibility and accommodations to our policy owners. While the impact of these actions and events is minimal to New York Life's financial results for the quarter ended June 30, 2020, we continue to monitor the economic environment and other potential impacts relating to this pandemic.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No change.

F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

G. Retained Assets

No change.

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

Not applicable.

22. Events Subsequent

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B. Uncollectible Reinsurance

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - G. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A – C. Not applicable.

D. No change.

E. Risk Sharing Provisions of the ACA

(1) At June 30, 2020, the Company wrote accident and health insurance premiums which is subject to the ACA risk sharing provisions.

(2) The impact of risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the six months ended June 30, 2020 are as follows:

1. Permanent ACA Risk Adjustment Program

Not applicable.

2. Transitional ACA Reinsurance Program

At June 30, 2020, the Company's liability for contributions payable due to ACA reinsurance program (not reported as ceded premium) was \$1,512.

3. Temporary ACA Risk Corridors Program

Not applicable.

(3) A roll-forward of prior year ACA risk-sharing provisions for the following liability balance at June 30, 2020 is as follows:

| | Accrued During the Prior Year on Business Written Before December 31 of the Prior Year | | Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year | | Differences | | Adjustments | | Unsettled Balances as of the Reporting Date | | |
|--|--|-----------|--|-----------|----------------------------------|---------------------------|------------------------|------------------------|---|--------------------------------------|-----------|
| | | | | | Accrued Less Payments (Col 1 -3) | Less Payment s (Col 2 -4) | To Prior Year Balances | To Prior Year Balances | Balance from Prior Years (Col 1-3+7) | Balance from Prior Years (Col 2-4+8) | |
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | | 9 | 10 |
| | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Receivable | (Payable) | Ref | Receivable | (Payable) |
| b. Transitional ACA reinsurance program | | | | | | | | | | | |
| 4. Liabilities for contributions payable due to ACA resinsurance program (not reported as ceded premium) | \$ | — | \$ | 1,512 | \$ | — | \$ | — | A | \$ | — |
| d. Total for ACA risk-sharing provisions | \$ | — | \$ | 1,512 | \$ | — | \$ | — | | \$ | — |

Explanation of Adjustments:

A. 0 covered lives were removed during 2020.

(4) The Company had no risk corridors asset and liability balances for the six months ended June 30, 2020.

(5) The Company had no ACA risk corridors receivable for the six months ended June 30, 2020.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liability at December 31, 2019 were \$1,420,418,943. As of June 30, 2020, \$112,499,071 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,222,807,171 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, Medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a \$85,112,701 favorable prior-year development from December 31, 2019 to June 30, 2020. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company has no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

NOTES TO FINANCIAL STATEMENTS

28. Health Care Receivables

Not applicable.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

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 (From) Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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.

12/31/2014
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

06/30/2016
- 6.4

By what department or departments?
New York State Department of Financial Services in conjunction with representatives of the other zones established by the NAIC.
- 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 |
| 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 |
| Aubsil Investment Management Limited | Sydney, AUS | | | | YES |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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:

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$1,896,240,055
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds | \$2,884,595,183 | \$3,086,163,296 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$9,462,749,519 | \$8,867,590,127 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$4,820,856,741 | \$5,459,904,235 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$17,168,201,443 | \$17,413,657,658 |
| 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.

\$594,528,143
- 16.2

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

\$594,557,081
- 16.3

Total payable for securities lending reported on the liability page.

\$578,878,664

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|--|--|
| JPMorgan Chase | 270 Park Avenue, New York, NY 10017 |
| The Bank of New York Mellon | 240 Greenwich Street, New York, NY 10286 |
| The Northern Trust Company | 50 S LaSalle Street, Chicago, IL 60603 |
| RBC Investor & Treasury Services | 155 Wellington Street West, Toronto ON M5V 3L3, Canada |

- 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..... |
| PA Capital LLC | A..... |

- 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 | 5493000EG09I0QURS721 | 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..... |
| 109247 | PA Capital LLC (relying on SEC registration of New York Life Investments Alternatives LLC) | 549300IU80R0DD8ECQ33 | N/A | DS..... |

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

- 18.2 If no, list exceptions:

Initial filings that were not made within 120 days of purchase including: - Filings that have been submitted but not yet rated by the SVO:3

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1,745,355

1.13

Commercial Mortgages

\$

19,035,794,907

1.14

Total Mortgages in Good Standing

\$

19,037,540,262

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

\$

51,219

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

51,219

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

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

\$

19,037,591,481

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

76.792 %

2.2

A&H cost containment percent

0.023 %

2.3

A&H expense percent excluding cost containment expenses

31.364 %

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 |
|------|-------------------------|
| | |

SCHEDULE S - CEDED REINSURANCE

| 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 JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | | | 1 | Direct Business Only | | | | | |
|----------------------|--|-----|-------------------|-------------------------|------------------------|--|---------------------------|--------------------------------|-----------------------------|
| | | | | Life Contracts | | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5 Other Considerations | 6 Total Columns 2 Through 5 | 7 Deposit-Type Contracts |
| | | | | 2 | 3 | | | | |
| | | | Active Status (a) | Life Insurance Premiums | Annuity Considerations | | | | |
| 1. | Alabama | AL | L | 51,378,331 | 2,152,821 | 3,649,323 | 44,786,724 | 101,967,199 | |
| 2. | Alaska | AK | L | 20,203,733 | 1,159,319 | 1,101,898 | 2,432,551 | 24,897,501 | |
| 3. | Arizona | AZ | L | 54,728,718 | 4,319,088 | 4,623,034 | 35,481,218 | 99,152,058 | |
| 4. | Arkansas | AR | L | 22,813,562 | 21,008,404 | 2,079,033 | 539,782 | 46,440,781 | |
| 5. | California | CA | L | 611,686,255 | 30,899,687 | 35,415,133 | 297,556,780 | 975,557,855 | |
| 6. | Colorado | CO | L | 55,324,690 | 2,617,964 | 4,502,200 | 17,326,112 | 79,770,966 | |
| 7. | Connecticut | CT | L | 47,160,373 | 4,063,924 | 2,832,169 | 37,103,916 | 91,160,382 | |
| 8. | Delaware | DE | L | 10,543,430 | 393,135,178 | 629,179 | 3,887,979 | 408,195,766 | 3,398,125,234 |
| 9. | District of Columbia | DC | L | 7,225,830 | 1,440,282 | 704,261 | 31,223,504 | 40,593,877 | |
| 10. | Florida | FL | L | 196,740,556 | 8,200,271 | 13,803,347 | 85,809,927 | 304,554,101 | |
| 11. | Georgia | GA | L | 112,162,532 | 3,335,302 | 5,417,358 | 308,781,837 | 429,697,029 | |
| 12. | Hawaii | HI | L | 23,893,315 | 865,270 | 2,236,661 | 45,526,389 | 72,521,635 | |
| 13. | Idaho | ID | L | 12,840,647 | 16,734,715 | 1,185,351 | 8,524,479 | 39,285,192 | |
| 14. | Illinois | IL | L | 131,129,414 | 4,661,871 | 7,531,663 | 93,568,622 | 236,891,570 | |
| 15. | Indiana | IN | L | 36,048,484 | 820,911 | 2,072,314 | 55,849,504 | 94,791,213 | 40,841,455 |
| 16. | Iowa | IA | L | 37,650,151 | 1,945,957 | 4,131,192 | 13,175,959 | 56,903,259 | |
| 17. | Kansas | KS | L | 32,658,327 | 431,490 | 2,999,808 | (146,414) | 35,943,211 | |
| 18. | Kentucky | KY | L | 35,217,989 | 1,569,937 | 2,382,134 | 38,428,667 | 77,598,727 | |
| 19. | Louisiana | LA | L | 79,986,464 | 3,493,211 | 4,947,386 | (154,932) | 88,272,129 | |
| 20. | Maine | ME | L | 8,608,191 | 420,998 | 772,794 | 9,711,799 | 19,513,782 | |
| 21. | Maryland | MD | L | 81,215,056 | 23,668,076 | 5,989,876 | 21,505,269 | 132,378,277 | |
| 22. | Massachusetts | MA | L | 128,907,027 | 11,205,636 | 6,828,662 | 332,345,818 | 479,287,143 | |
| 23. | Michigan | MI | L | 59,302,812 | (6,112,644) | 3,897,037 | 88,608,397 | 145,695,602 | |
| 24. | Minnesota | MN | L | 37,307,031 | 47,670,633 | 2,701,923 | 17,179,487 | 104,859,074 | |
| 25. | Mississippi | MS | L | 29,376,283 | 700,274 | 2,356,007 | | 32,432,564 | |
| 26. | Missouri | MO | L | 47,718,084 | 1,643,955 | 4,124,409 | 43,205,770 | 96,692,218 | |
| 27. | Montana | MT | L | 14,886,237 | 1,093,205 | 1,238,515 | (10,363) | 17,207,594 | 25,209,195 |
| 28. | Nebraska | NE | L | 18,263,109 | 941,103 | 2,151,445 | 440,310 | 21,795,967 | |
| 29. | Nevada | NV | L | 33,001,721 | 6,737,649 | 1,986,655 | 6,394,546 | 48,120,571 | |
| 30. | New Hampshire | NH | L | 15,758,576 | 1,402,900 | 1,208,596 | 103,990,365 | 122,360,437 | |
| 31. | New Jersey | NJ | L | 178,173,014 | 4,523,808 | 9,597,732 | 102,551,093 | 294,845,647 | |
| 32. | New Mexico | NM | L | 22,536,252 | 463,428 | 1,670,323 | 370,023 | 25,040,026 | 13,220,300 |
| 33. | New York | NY | L | 535,640,983 | 2,061,442 | 39,658,554 | 1,416,762,663 | 1,994,123,642 | 1,375,862,425 |
| 34. | North Carolina | NC | L | 82,187,888 | 2,101,126 | 5,653,172 | 177,042,566 | 266,984,752 | |
| 35. | North Dakota | ND | L | 10,172,868 | 1,000,210 | 828,484 | 6,881,550 | 18,883,112 | |
| 36. | Ohio | OH | L | 90,028,157 | 3,331,758 | 6,867,272 | 124,629,389 | 224,856,576 | |
| 37. | Oklahoma | OK | L | 31,710,697 | 9,616,643 | 3,301,823 | 20,026,431 | 64,655,594 | |
| 38. | Oregon | OR | L | 27,358,122 | 4,832,607 | 2,325,140 | 169,080,099 | 203,595,968 | |
| 39. | Pennsylvania | PA | L | 139,389,412 | 6,291,260 | 8,763,200 | 147,311,193 | 301,755,065 | |
| 40. | Rhode Island | RI | L | 10,359,112 | 1,487,760 | 752,982 | 10,982,466 | 23,582,320 | |
| 41. | South Carolina | SC | L | 57,329,880 | 2,521,636 | 4,056,502 | 14,869,740 | 78,777,758 | |
| 42. | South Dakota | SD | L | 25,762,795 | 1,226,357 | 2,298,493 | 3,358,680 | 32,646,325 | |
| 43. | Tennessee | TN | L | 50,306,877 | 2,742,394 | 3,975,429 | 60,214,537 | 117,239,237 | |
| 44. | Texas | TX | L | 316,723,380 | 15,651,276 | 19,160,981 | 333,997,534 | 685,533,171 | |
| 45. | Utah | UT | L | 26,980,315 | 2,211,743 | 1,378,783 | 987,079 | 31,557,920 | |
| 46. | Vermont | VT | L | 6,864,110 | 517,234 | 652,043 | 10,470,894 | 18,504,281 | |
| 47. | Virginia | VA | L | 114,496,072 | 5,348,904 | 9,502,471 | 51,400,060 | 180,747,507 | |
| 48. | Washington | WA | L | 92,195,487 | 8,471,273 | 6,092,014 | 104,619,079 | 211,377,853 | |
| 49. | West Virginia | WV | L | 14,052,110 | 921,554 | 833,653 | 1,929,888 | 17,737,205 | |
| 50. | Wisconsin | WI | L | 35,092,238 | 4,001,894 | 2,750,085 | 67,165,073 | 109,009,290 | |
| 51. | Wyoming | WY | L | 9,527,655 | 851,394 | 836,052 | (5,939) | 11,209,162 | |
| 52. | American Samoa | AS | N | | | | | | |
| 53. | Guam | GU | L | 404,680 | | 4,619 | | 409,299 | |
| 54. | Puerto Rico | PR | L | 1,351,839 | 37,763 | 252,969 | | 1,642,571 | |
| 55. | U.S. Virgin Islands | VI | L | 2,215,717 | | 23,302 | | 2,239,019 | |
| 56. | Northern Mariana Islands | MP | N | | | | | | |
| 57. | Canada | CAN | L | 21,572,877 | | 112,772 | 7,580 | 21,693,229 | |
| 58. | Aggregate Other Aliens | OT | XXX | 12,748,962 | 152,535 | 101,726 | | 13,003,223 | |
| 59. | Subtotal | XXX | | 3,968,918,427 | 672,593,386 | 266,949,939 | 4,567,725,680 | 9,476,187,432 | 4,853,258,609 |
| 90. | Reporting entity contributions for employee benefits plans | XXX | | | | | | | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | 876,833,494 | 3,918,569 | | | 880,752,063 | |
| 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 | | 22,690,916 | | 4,011,218 | | 26,702,134 | |
| 94. | Aggregate or other amounts not allocable by State | XXX | | 338,318,373 | | | | 338,318,373 | |
| 95. | Totals (Direct Business) | XXX | | 5,206,761,210 | 676,511,955 | 270,961,157 | 4,567,725,680 | 10,721,960,002 | 4,853,258,609 |
| 96. | Plus Reinsurance Assumed | XXX | | 166,718,596 | | 347,192 | | 167,065,788 | |
| 97. | Totals (All Business) | XXX | | 5,373,479,806 | 676,511,955 | 271,308,349 | 4,567,725,680 | 10,889,025,790 | 4,853,258,609 |
| 98. | Less Reinsurance Ceded | XXX | | 245,306,797 | | 12,416,569 | | 257,723,366 | |
| 99. | Totals (All Business) less Reinsurance Ceded | XXX | | 5,128,173,009 | 676,511,955 | 258,891,780 | 4,567,725,680 | 10,631,302,424 | 4,853,258,609 |
| DETAILS OF WRITE-INS | | | | | | | | | |
| 58001. | ZZZ Other Alien | XXX | | 12,748,962 | 152,535 | 101,726 | | 13,003,223 | |
| 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 | | 12,748,962 | 152,535 | 101,726 | | 13,003,223 | |
| 9401. | Paid-up additions applied as credits | XXX | | 309,146,046 | | | | 309,146,046 | |
| 9402. | Dividend accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction | XXX | | 29,172,327 | | | | 29,172,327 | |
| 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 | | 338,318,373 | | | | 338,318,373 | |

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....55 R - Registered - Non-domiciled RRGs.....

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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.....2

Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities 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 are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed.

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

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

New York Life Insurance and Annuity Corporation (91596) (DE)
NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
NYLIM Jacob Ballas India Holdings IV (MUS)
NYLIM Flatiron CLO 2004-1 Ltd. (CYM)
 NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A (DE)
NYLIM Flatiron CLO 2006-1 Ltd. (CYM)
 NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A (DE)
Flatiron CLO 2007-1 Ltd. (CYM)
 NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A (CYM)
Flatiron CLO 2011-1 Ltd. (CYM)
Flatiron CLO 2012-1 Ltd. (CYM)
Flatiron CLO 2013-1 Ltd. (CYM)
Flatiron CLO 2014-1 Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 18 Funding Ltd. (CYM)
Stratford CDO 2001-1 Ltd. (CYM)
Silverado CLO 2006-II Limited (CYM)
 Silverado CLO 2006-II Equity Holdings LLC, Series A (CYM)
Silver Spring, LLC (DE)
 Silver Spring Associates, L.P. (PA)
SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007-LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)

SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
 NYMH-Ennis, L.P. (TX)
NYMH-Freeport GP, LLC (DE)
 NYMH-Freeport, L.P. (TX)
NYMH-Houston GP, LLC (DE)
 NYMH-Houston, L.P. (TX)
NYMH-Plano GP, LLC (DE)
 NYMH-Plano, L.P. (TX)
NYMH-San Antonio GP, LLC (DE)
 NYMH-San Antonio, L.P. (TX)
NYMH-Stephenville GP, LLC (DE)
 NYMH-Stephenville, L.P. (TX)
NYMH-Taylor GP, LLC (DE)
 NYMH-Taylor, L.P. (TX)
NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
 NYLMDC-King of Prussia Realty, LP (DE)
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
 PA 180 KOST RD LLC (DE)
2017 CT REO HOLDINGS LLC (DE)
Cortlandt Town Center LLC (DE)
REEP-IND 10 WEST AZ LLC (DE)
REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Green Oaks IL LLC (DE)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP III NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND RTG NC LLC (DE)
REEP-IND Simonton TX LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

| | |
|--|---|
| REEP-MF 960 EPF Opco GA LLC (DE) REEP-MF Emblem DE LLC (DE) REEP-MF Gateway TAF UT LLC (DE) REEP-WP Gateway TAB JV LLC (DE) REEP-MF Issaquah WA LLC (DE) REEP-MF Mount Vernon GA LLC (DE) REEP-MF Mount Laurel NJ LLC (DE) REEP-MF NORTH PARK CA LLC (DE) REEP-MF AVERY TX LLC (DE) REEP-AVERY OWNER LLC (DE) REEP-MF Verde NC LLC (DE) REEP-MF Wallingford WA LLC (DE) REEP-OFC Bellevue WA LLC (DE) REEP-OFC WATER RIDGE NC HOLDCO LLC (DE) REEP-OFC ONE WATER RIDGE NC LLC (DE) REEP-OFC TWO WATER RIDGE NC LLC (DE) REEP-OFC FOUR WATER RIDGE NC LLC (DE) REEP-OFC FIVE WATER RIDGE NC LLC (DE) REEP-OFC SIX WATER RIDGE NC LLC (DE) REEP-OFC SEVEN WATER RIDGE NC LLC (DE) REEP-OFC EIGHT WATER RIDGE NC LLC (DE) REEP-OFC NINE WATER RIDGE NC LLC (DE) REEP-OFC TEN WATER RIDGE NC LLC (DE) REEP-OFC ELEVEN WATER RIDGE NC LLC (DE) REEP-MF FOUNTAIN PLACE MN LLC (DE) REEP-MF FOUNTAIN PLACE LLC (DE) REEP-OFC 2300 Empire CA LLC (DE) REEP-IND 10 WEST II AZ LLC (DE) REEP-RTL Flemington NJ LLC (DE) REEP-RTL Mill Creek NJ LLC (DE) REEP TAB ONE LLC (DE) REEP TAF ONE LLC (DE) NJIND Raritan Center LLC (DE) NJIND Talmadge Road LLC (DE) NJIND Melrich Road LLC (DE) FP Building 18, LLC (DE) FP Building 19, LLC (DE) PTC Acquisitions, LLC (DE) Martingale Road LLC (DE) New York Life Funding (CYM) New York Life Global Funding (DE) NYL Equipment Issuance Trust 2014-2 (DE) Government Energy Savings Trust 2003-A (NY) UFI-NOR Federal Receivables Trust, Series 2009B (NY) JREP Fund Holdings I, L.P. (CYM) Jaguar Real Estate Partners L.P. (CYM) NYLIFE Office Holdings Member LLC (DE) NYLIFE Office Holdings LLC (DE) | NYLIFE Office Holdings REIT LLC (DE) REEP-OFC DRAKES LANDING CA LLC (DE) REEP-OFC CORPORATE POINTE CA LLC (DE) REEP-OFC VON KARMAN CA LLC (DE) REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE) REEP-OFC 525 N Tryon NC LLC (DE) 525 Charlotte Office LLC (DE) NYLIFE Office Holdings Acquisition REIT LLC (DE) REEP-OFC Westory DC LLC (DE) MSVEF Investor LLC (DE) MSVEF Feeder LP (DE) MSVEF REIT LLC (DE) Madison Square Value Enhancement Fund LP (DE) MSVEF-MF Evanston GP LLC (DE) MSVEF-MF Evanston IL LP (DE) MSVEF-MF HUNTINGTON PARK GP LLC (DE) MSVEF-MF HUNTINGTON PARK WA LP (DE) MSVEF-OFC Tampa GP LLC (DE) MSVEF-OFC WFC Tampa FL LP (DE) MSVEF-FG WFC Tampa JV LP (DE) MSVEF-OFC WFC Tampa PO GP LLC (DE) MSVEF-FG WFC Property Owner LP (DE) |
|--|---|

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

New York Life Enterprises LLC

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

NYLIFE LLC

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

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

NYL Investors LLC

NYL Investors (U.K.) Limited (GBR)
NYL Investors REIT Manager LLC (DE)
NYLIM Holdings NCVAD, GP, LLC (DE)
 McMorgan Northern California Value Add/Development Fund I, LP (DE)
 MNCVAD-OFC Bridgepointe CA LLC (DE)
 MNCVAD-OFC RIDDER PARK CA LLC (DE)
 MNCVAD-GRAYMARK RIDDER PARK LLC (DE)
 MNCVAD-OFC ONE BAY CA LLC (DE)
 MNCVAD-HARVEST ONE BAY LLC (DE)
 MNCVAD-IND RICHMOND CA LLC (DE)
NYL Investors NCVAD II GP, LLC (DE)
 McMorgan Northern California Value Add/Development Fund II, LP (DE)
 MNCVAD II-MF HENLEY CA LLC (DE)
 MNCVAD II-SP HENLEY JV LLC (DE)
 MNCVAD II-SP HENLEY OWNER LLC (DE)
 MNCVAD II-OFC 770 L Street CA LLC (DE)
 MNCVAD II-MF UNION CA LLC (DE)
 MNCVAD II- HOLLIDAY UNION JV LLC (DE)
 MNCVAD II-OFC HARBORS CA LLC (DE)
 MNCVAD II-SEAGATE HARBORS LLC (DE)
 MNCVAD II-OFC 630 K Street CA LLC (DE)
MSSDF Member LLC (DE)
 Madison Square Structured Debt Fund LP (DE)
MSSDF GP LLC (DE)
 MSSDF REIT LLC (DE)
 MSSDF REIT Funding Sub I LLC (DE)
MSVEF GP LLC (DE)
MCPF GP LLC (DE)
Madison Core Property Fund LP (DE)
 MCPF Holdings Manager LLC (DE)
 MCPF MA Holdings LLC (DE)
 MCPF Holdings LLC (DE)
 MADISON-IND TAMARAC FL LLC (DE)
MIREF 1500 Quail, LLC (DE)
MIREF Mill Creek, LLC (DE)
MIREF Gateway, LLC (DE)
MIREF Gateway Phases II and III, LLC (DE)
MIREF Delta Court, LLC (DE)
MIREF Fremont Distribution Center, LLC (DE)
MIREF Century, LLC (DE)
MIREF Saddle River LLC (DE)
MIREF Newpoint Commons, LLC (DE)
MIREF Northsight, LLC (DE)
MIREF Riverside, LLC (DE)
MIREF Corporate Woods, LLC (DE)
MIREF Bedminster, LLC (DE)
Barton's Lodge Apartments, LLC (DE)
MIREF Marketpointe, LLC (DE)

MIREF 101 East Crossroads, LLC (DE)
 101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-IND Logistics NC LLC (DE)
 MCPF-LRC Logistics LLC (DE)
MADISON-MF Desert Mirage AZ LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-IND Fenton MO LLC (DE)
MADISON-IND Hitzert Roadway MO LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF Henderson NV LLC (DE)
 MCPF-SP Henderson LLC (DE)
 MADISON-SP Henderson LLC (DE)
MADISON-IND VISTA LOGISTICS OR LLC (DE)
 MADISON-SPECHT VISTA LOGISTICS LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
 MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF CRESTONE AZ LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC

New York Life Investment Management Asia Limited (CYM)

MacKay Shields LLC (DE)

MacKay Shields Core Plus Opportunities Fund GP LLC (DE)

MacKay Shields Core Plus / Opportunities Fund LP (DE)

MacKay Municipal Managers Opportunities GP LLC (DE)

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

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

MacKay Municipal Managers Credit Opportunities GP, LLC (DE)

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

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

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

MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)

MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)

MacKay Municipal Short Term Opportunities Fund GP LLC (DE)

MacKay Municipal Short Term Opportunities Fund LP (DE)

Plainview Funds plc (IRL)

Plainview Funds plc - MacKay Shields Unconstrained Bond Portfolio (IRL)

MacKay Shields Statutory Trust – High Yield Bond Series (CT)

Plainview Funds plc - MacKay Shields High Yield Crossover Portfolio (IRL)

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

MacKay Shields High Yield Active Core Fund LP (DE)

MacKay Shields Credit Strategy Fund Ltd (CYM)

MacKay Shields Credit Strategy Partners LP (DE)

MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)

MacKay Shields Core Fixed Income Fund GP LLC (DE)

MacKay Shields Core Fixed Income Fund LP (DE)

MacKay Shields Select Credit Opportunities Fund GP LLC (DE)

MacKay Shields Select Credit Opportunities Fund LP (DE)

MacKay Shields High Yield Crossover Fund LP (DE)

MacKay Shields (International) Ltd. (GBR)

MacKay Shields (Services) Ltd. (GBR)

MacKay Shields UK LLP (GBR)

MacKay Municipal Managers Puerto Rico Opportunities GP LLC (DE)

MacKay Puerto Rico Opportunities Funds, L.P. (DE)

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

MacKay Municipal Managers California Opportunities GP LLC (DE)

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

MacKay Municipal New York Opportunities GP LLC (DE)

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

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

MacKay Municipal Capital Trading GP LLC (DE)

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

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

MacKay Municipal Managers Strategic Opportunities GP LLC (DE)

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

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

MacKay Cornerstone US Equity Market Neutral Fund LP (DE)

MacKay Shields Intermediate Bond Fund GP LLC (DE)

MacKay Shields Intermediate Bond Fund LP (DE)

MacKay Shields General Partner (L/S) LLC (DE)

MacKay Shields Long/Short Fund LP (DE)

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

MacKay Municipal Managers Opportunities Allocation GP LLC (DE)

MacKay Municipal Opportunities Allocation Master Fund LP (DE)

MacKay Municipal Opportunities Allocation Fund A LP (DE)

MacKay Municipal Opportunities Allocation Fund B LP (DE)

MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)

MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)

MacKay Municipal Managers High Yield Select GP LLC (DE)

MacKay Municipal High Yield Select Fund LP (DE)

MacKay Flexible Income Fund GP LLC (DE)

MacKay Flexible Income Fund LP (DE)

MacKay Municipal Managers High Income Opportunities GP LLC (DE)

MacKay Municipal High Income Opportunities Master Fund LP (DE)

MacKay Municipal High Income Opportunities Fund A LP (DE)

MacKay Municipal High Income Opportunities Fund B LP (DE)

Cascade CLO Manager, LLC (DE)

MKS CLO Holdings GP LLC (DE)

MKS CLO Holdings, LP (CYM)

MKS CLO Advisors, LLC (DE)

MacKay Shields Europe Investment Management Limited (IRL)

MacKay Shields European Credit Opportunity Fund Limited (NJ)

MKS TALF Opportunities Fund GP, LLC (DE)

MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP (CYM)

MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP (CYM)

MacKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP (DE)

MacKay Shields TALF 2.0 Opportunities Master Fund LP (DE)

Cornerstone Capital Management Holdings LLC (DE)

Madison Square Investors Asian Equity Market Neutral Fund GP, LLC (DE)

Cornerstone US Equity Market Neutral Fund, LLC (DE)

Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)

Cornerstone Capital Management Large-Cap Enhanced Index Fund, L.P. (DE)

New York Life Investments Alternatives LLC (DE)

Madison Capital Funding LLC (DE)

MCF Co-Investment GP LLC (DE)

MCF Co-Investment GP LP (DE)

Madison Capital Funding Co-Investment Fund LP (DE)

Madison Avenue Loan Fund GP LLC (DE)

Madison Avenue Loan Fund LP (DE)

MCF Fund I LLC (DE)

MCF Hanwha Fund LLC (DE)

Ironshore Investment BL I Ltd. (BMU)

MCF CLO IV LLC (DE)

MCF CLO V LLC (DE)

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

GPP VI Blocker C LLC (DE)
 GPP VI Blocker D LLC (DE)
 GPP VI Blocker E LLC (DE)
 GoldPoint Private Credit GenPar GP, LLC (DE)
 GoldPoint Private Credit Fund, LP (DE)
 NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)
 NYLCAP 2010 Co-Invest GenPar L.P. (DE)
 NYLCAP 2010 Co-Invest L.P. (DE)
 NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)
 NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)
 GoldPoint Partners Canada GenPar, Inc. (CAN)
 NYLCAP Select Manager Canada Fund, LP (CAN)
 NYLCAP Canada II GenPar, Inc. (CAN)
 NYLCAP Select Manager Canada Fund II, L.P. (CAN)
 NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
 NYLIM Mezzanine Offshore Partners II, LP (CYM)
 NYLIM Mezzanine Partners II GenPar, LP (DE)
 New York Life Investment Management Mezzanine Partners II, LP (DE)
 NYLIM Mezzanine Partners II Parallel Fund, LP (DE)
 NYLIM Mezzanine II Parallel Luxco S.à.r.l. (LUX)
 NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
 NYLCAP Mezzanine Partners III GenPar, LP (DE)
 NYLCAP Mezzanine Partners III-K, LP (DE)
 NYLCAP Mezzanine Partners III, LP (DE)
 NYLCAP Mezzanine Partners III Parallel Fund, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco D, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker D, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco F, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker F, LP (DE)
 NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
 NYLCAP Select Manager GenPar GP, LLC (DE)
 NYLCAP Select Manager GenPar, LP (DE)
 NYLCAP Select Manager Fund, LP (DE)
 NYLCAP Select Manager Cayman Fund, LP (CYM)
 NYLCAP Select Manager II GenPar GP, LLC (DE)
 NYLCAP Select Manager II GenPar GP, L.P. (CYM)
 NYLCAP Select Manager Fund II, L.P. (CYM)
 NYLCAP India Funding LLC (DE)
 NYLIM-JB Asset Management Co., LLC (MUS)
 New York Life Investment Management India Fund II, LLC (MUS)
 New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
 NYLCAP India Funding III LLC (DE)
 NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
 NYLIM Jacob Ballas India Fund III, LLC (MUS)
 NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)

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

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)

PASCPEF VI GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VI, LP (DE)
 Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
 PASCPEF VII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VII, LP (DE)
 Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
 PASCPEF VII Carry Parent, LLC (DE)
 PASCPEF VII Carry, LLC (DE)
 PASCPEF VIII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VIII, LP (DE)
 Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)
 PASCPEF IX GP, LLC (DE)
 PA Small Company Private Equity Fund IX, LP (DE)
 PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
 Cuyahoga Capital Partners IV Management Group LLC (DE)
 Cuyahoga Capital Partners IV LP (DE)
 Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
 Cuyahoga Capital Emerging Buyout Partners LP (DE)
 PA Real Assets Carry Parent, LLC (DE)
 PA Real Assets Carry, LLC (DE)
 PA Real Assets Carry Parent II, LLC (DE)
 PA Real Assets Carry II, LLC (DE)
 PA Emerging Manager Carry Parent, LLC (DE)
 PA Emerging Manager Carry, LLC (DE)
 PA Emerging Manager Carry Parent II, LLC (DE)
 PA Emerging Manager Carry II, LLC (DE)
 RIC I GP, LLC (DE)
 Richmond Coinvestment Partners I, LP (DE)
 RIC I Carry Parent, LLC (DE)
 RIC I Carry, LLC (DE)
 PASF V GP, LLC (DE)
 Private Advisors Secondary Fund V, LP (DE)
 PASF V Carry Parent, LLC (DE)
 PASF V Carry, LLC (DE)
 PASF VI GP, LLC (DE)
 PA Secondary Fund VI, LP (DE)
 PARAF GP, LLC (DE)
 Private Advisors Real Assets Fund, LP (DE)
 PARAF Carry Parent, LLC (DE)
 PARAF Carry, LLC (DE)
 PASCIF GP, LLC (DE)
 Private Advisors Small Company Coinvestment Fund, LP (DE)
 Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
 PASCIF II GP, LLC (DE)
 Private Advisors Small Company Coinvested Fund II, LP (DE)
 PASCIF Carry Parent, LLC (DE)
 PASCIF Carry, LLC (DE)
 PARAF II GP LLC (DE)

Private Advisors Real Assets Fund II, LP (DE)
 Private Advisors Hedged Equity Fund, Ltd. (CYM)
 Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)
 Private Advisors Hedged Equity Master Fund, Ltd. (CYM)
 UVF GP, LLC (DE)
 Undiscovered Value Fund, LP (DE)
 Undiscovered Value Fund, Ltd. (CYM)
 Undiscovered Value Master Fund SPC (CYM)
 Washington Pike GP, LLC (DE)
 Washington Pike LP (DE)
 RidgeLake Partners GP, LLC (DE)
 RidgeLake Partners, LP (DE)
 NYLCAP Holdings (Mauritius) (MUS)
 Jacob Ballas Capital India PVT, Ltd. (MUS)
 Industrial Assets Holdings Limited (MUS)
 JB Ceresra Investment Management LLP (MUS)
 NYLIM Service Company LLC (DE)
 NYL Workforce GP LLC (DE)
 New York Life Investment Management LLC (DE)
 NYLIM Fund II GP, LLC (DE)
 NYLIM-TND, LLC (DE)
 New York Life Investment Management Hong Kong Limited (CHN)
 WFHG, GP LLC (DE)
 Workforce Housing Fund I-2007, LP (DE)
 Index IQ Holdings Inc. (DE)
 IndexIQ LLC (DE)
 IndexIQ Advisors LLC (DE)
 IndexIQ Active ETF Trust (DE)
 IQ MacKay Shields Municipal Insured ETF (DE)
 IQ MacKay Shields Municipal Intermediate ETF (DE)
 IQ Ultra Short Duration ETF (DE)
 IndexIQ ETF Trust (DE)
 IQ 50 Percent Hedged FTSE International ETF (DE)
 IQ 50 Percent Hedged FTSE Japan ETF (DE)
 IQ 500 International ETF (DE)
 IQ Chaikin US Large Cap ETF (DE)
 IQ Chaikin US Small Cap ETF (DE)
 IQ Enhanced Core Plus Bond US ETF (DE)
 IQ Global Resources ETF (DE)
 IQ Hedge Event-Driven Tracker ETF (DE)
 IQ Hedge Long/Short Tracker ETF (DE)
 IQ Leaders GTAA Tracker ETF (DE)
 IQ S&P High Yield Low Volatility Bd ETF (DE)
 IQ Short Duration Enhanced Cor Bd US ETF (DE)
 IQ Candriam ESG International Equity ETF (DE)
 IQ Candriam ESG US Equity ETF (DE)
 New York Life Investment Management Holdings International (LUX)
 New York Life Investment Management Holdings II International (LUX)

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 Group (LUX)
 CGH UK Acquisition Company Limited (GBR)
 Tristan Capital Partners Holdings Limited (GBR)
 Tristan Capital Holdings Limited (GBR)
 Tristan Capital Partners LLP (GBR)
 EPISO 4 Co-Investment LLP (GBR)
 EPISO 4 (GP) LLP (GBR)
 EPISO 4 Incentive Partners LLP (GBR)
 Tristan Capital Limited (GBR)
 Tristan Capital Partners LLP (GBR)
 CCP III Co-Investment (GP) Limited (GBR)
 CCP III Co-Investment LP (GBR)
 CCP IV Co-Investment LP (GBR)
 CCP III (GP) LLP (GBR)
 CCP III Incentive Partners (GP) Limited (GBR)
 CCP III Incentive Partners LP (GBR)
 CCP IV Incentive Partners LP (GBR)
 Curzon Capital Partners III (GP) Limited (GBR)
 CCP III (GP) LLP (GBR)
 EPISO 3 Co-Investment (GP) Limited (GBR)
 EPISO 3 Co-Investment LP (GBR)
 EPISO 3 Incentive Partners (GP) Limited (GBR)
 EPISO 3 Incentive Partners LP (GBR)
 EPISO 3 IOM Limited (IMN)
 CCP IV (GP) LLP (GBR)
 Curzon Capital Partners IV (GP) Limited (GBR)
 CCP 5 GP LLP (GBR)
 CCP 5 Pool Partnership GP Limited (NJ)
 CCP 5 Pool Partnership SLP (NJ)
 Tristan Capital Partners Asset Management Limited (GBR)
 TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)
 TCP Co-Investment (GP) S.à.r.l. (LUX)
 TCP Co-Investment SCSP (LUX)
 TCP Incentive Partners SCSP (LUX)
 TCP Incentive Partners (GP) S.à.r.l. (LUX)
 German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
 EPISO 4 (GP) S.à.r.l. (LUX)
 EPISO 4 (GP) II S.à.r.l. (LUX)
 Candriam Luxco S.à.r.l. (LUX)
 Candriam Luxembourg (LUX)
 Candriam Belgium (BEL)
 Candriam France (FRA)
 Candriam Monétaire SICAV (FRA)
 Candriam Switzerland LLC (CHE)
 Candriam GP (LUX)

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

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)

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| <ul style="list-style-type: none"> Candriam L Multi-Asset Income & Growth (LUX) Candriam L Multi-Asset Premia (LUX) Candriam Long Short Credit (LUX) Candriam Money Market (LUX) Candriam Money Market Euro AAA (LUX) Candriam Multi-Strategies (LUX) Candriam Quant (LUX) Candriam Quant Equities USA (LUX) Candriam Risk Arbitrage (FRA) Candriam SRI (LUX) Candriam SRI Bond Euro Aggregate Index (LUX) Candriam SRI Bond Emerging Markets (LUX) Candriam SRI Bond Euro (LUX) Candriam SRI Bond Euro Corporate (LUX) Candriam SRI Bond Global High Yield (LUX) Candriam SRI Defensive Asset Allocation (LUX) Candriam SRI Equity Climate Action (LUX) Candriam SRI Equity Emerging Markets (LUX) Candriam SRI Equity EMU (LUX) Candriam SRI Equity Europe (LUX) Candriam SRI Equity North America (LUX) Candriam SRI Equity Pacific (LUX) Candriam SRI Equity World (LUX) Candriam SRI Money Market Euro (LUX) Candriam Sustainable (LUX) Candriam Sustainable Euro Corporate Bonds (LUX) Candriam Sustainable Euro Bonds (LUX) Candriam Sustainable Euro Short Term Bonds (LUX) Candriam Sustainable Europe (LUX) Candriam Sustainable North America (LUX) Candriam Sustainable High (LUX) Candriam Sustainable World Bonds (LUX) Candriam World Alternative (LUX) Candriam World Alternative Alphamax (LUX) Candriam Patrimoine Obli-Inter (FRA) Paricor (LUX) Paricor Patrimonium (LUX) Ausbil Investment Management Limited (AUS) Ausbil Australia Pty. Ltd. (AUS) Ausbil Asset Management Pty. Ltd. (AUS) Ausbil Global Infrastructure Pty. Limited (AUS) ISPT Holding (AUS) Ausbil Investment Management Limited Employee Share Trust (AUS) Ausbil 130/30 Focus Fund (AUS) Ausbil IT - Ausbil Dividend Income Fund (AUS) Ausbil IT - Ausbil Active Sustainable Equity Fund (AUS) Ausbil Australian Active Equity Fund (AUS) Ausbil Australian Concentrated Equity Fund (AUS) | <ul style="list-style-type: none"> Ausbil Australian Emerging Leaders Fund (AUS) Ausbil Australian Geared Equity Fund (AUS) Ausbil Australian Smallcap Fund (AUS) Ausbil Balanced Fund (AUS) Ausbil EGS Focus Fund (AUS) Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS) Ausbil IT - Ausbil Global Resources Fund (AUS) Ausbil IT - Ausbil Global SmallCap Fund (AUS) Ausbil IT - Ausbil Microcap Fund (AUS) Ausbil IT - MacKay Shields Unconstrained Bond Fund (AUS) NYLIFE Distributors LLC (DE) |
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NYlife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
 CC Acquisitions, LP (DE)
 REEP-IND Cedar Farms TN LLC (DE)
 Cedar Farms JV LLC (DE)
 REEP-IND Continental NC LLC (DE)
 LRC-Patriot, LLC (DE)
 REEP-LRC Industrial LLC (DE)
 REEP-IND Forest Park NJ LLC (DE)
 FP Building 4 LLC (DE)
 FP Building 1-2-3 LLC (DE)
 FP Building 17, LLC (DE)
 FP Building 20, LLC (DE)
 FP Mantua Grove LLC (DE)
 FP Lot 1.01 LLC (DE)
 REEP-IND NJ LLC (DE)
 NJIND JV LLC (DE)
 NJIND Hook Road LLC (DE)
 NJIND Bay Avenue LLC (DE)
 NJIND Corbin Street LLC (DE)
 REEP-MF Cumberland TN LLC (DE)
 Cumberland Apartments, LLC (TN)
 REEP-MF Enclave TX LLC (DE)
 Enclave CAF LLC (DE)
 REEP-MF Marina Landing WA LLC (DE)
 REEP-SP Marina Landing LLC (DE)
 REEP-MF Mira Loma II TX LLC (DE)
 Mira Loma II, LLC (DE)
 REEP-MF Summitt Ridge CO LLC (DE)
 Summitt Ridge Apartments, LLC (DE)
 REEP-MF Woodridge IL LLC (DE)
 REEP-OF Centerpointe VA LLC (DE)
 Centerpointe (Fairfax) Holdings LLC (DE)
 REEP-OFC 575 Lex NY LLC (DE)
 REEP-OFC 575 Lex NY GP LLC (DE)
 Maple REEP-OFC 575 Lex Holdings LP (DE)
 Maple REEP-OFC 575 Lex Owner LLC (DE)
 REEP-RTL SASI GA LLC (DE)
 REEP-RTL Bradford PA LLC (DE)
 REEP-OFC Royal Centre GA LLC (DE)
 Royal Centre, LLC (DE)
 REEP-RTL CTC NY LLC (DE)
 REEP-OFC 5005 LBJ Freeway TX LLC (DE)
 5005 LBJ Tower LLC (DE)
 REEP-MF SPENCER NV LLC (DE)
 REEP-HZ SPENCER JV LLC (DE)
 REEP-HZ SPENCER LLC (DE)
 REEP-OFC/RTL MARKET ROSS TX LLC (DE)
 MARKET ROSS TX JV LLC (DE)

MARKET ROSS TX GARAGE OWNER LC (DE)
 MARKET ROSS TX OFFICE OWNER LLC (DE)
 MARKET ROSS TX RETAIL OWNER LLC (DE)
 REEP-OFC Mallory TN LLC (DE)
 3665 Mallory JV LLC (DE)
 REEP-OFC WATER RIDGE NC LLC (DE)
 REEP-OFC VIRIDIAN AZ LLC (DE)
 REEP-HINES VIRIDIAN JV LLC (DE)
 REEP-OFC 2300 Empire LLC (DE)
 REEP-MF Wynnewood PA LLC (DE)
 Wynnewood JV LLC (DE)
 REEP-MU Fayetteville NC LLC (DE)
 501 Fayetteville JV LLC (DE)
 501 Fayetteville Owner LLC (DE)
 REEP-MU SOUTH GRAHAM NC LLC (DE)
 401 SOUTH GRAHAM JV LLC (DE)
 401 SOUTH GRAHAM OWNER LLC (DE)
 REEP-IND COMMERCE CITY CO LLC (DE)
 REEP-BRENNAN COMMERCE CITY JV LLC (DE)
 REEP-MF ART TOWER OR LLC (DE)
 REEP-WP ART TOWER JV LLC (DE)
 REEP-OFC Mass Ave MA LLC (DE)

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13 If Control is Owner- ship Provide Percen- tage | 14 Ultimate Controlling Entity(ies)/Person(s) | 15 Is an SCA Filing Re- quired? (Y/N) | 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) | | | | | |
| 0826 | New York Life Group | 66915 | 13-5582869 | 1583827 | 0000071633 | | New York Life Insurance Company | NY | | | | | | | |
| 0826 | New York Life Group | 91596 | 13-3044743 | 3683691 | 0000727136 | | New York Life Insurance and Annuity Corporation | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| 0826 | New York Life Group | 81353 | 52-1530175 | | | | NYLIFE Insurance Company of Arizona | AZ | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 13-4199614 | | | | New York Life Enterprises LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 13-4081725 | 2928649 | 0001270096 | | NYLIFE LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 46-4293486 | | 0001606720 | | NYL Investors LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management Holdings LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 52-2206682 | | 0001513831 | | NYLIFE Real Estate Holdings, LLC | DE | DS | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 27-0166422 | | | | NYL Real Assets LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-2379075 | | | | NYL Emerging Manager LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYL Wind Investments LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLIC HKP Member LLC | DE | NIA | New York Life Insurance Company | Ownership | 67.974 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Insurance and Annuity Corporation | DE | NIA | New York Life Insurance Company | Ownership | 32.026 | New York Life Insurance Company | N | |
| | | | | | | | NYLIM Jacob Ballas India Holdings IV | MUS | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLIM Flatiron CLO 2004-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 27-4658141 | | | | NYLIM Flatiron CLO 2004-1 Equity Holdings LLC, Series A | DE | OTH | NYLIM Flatiron CLO 2004-1 Ltd. | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | NYLIM Flatiron CLO 2006-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | NYLIM Flatiron CLO 2006-1 Equity Holdings LLC, Series A | DE | OTH | NYLIM Flatiron CLO 2006-1 Ltd. | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | Flatiron CLO 2007-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | NYLIM Flatiron CLO 2007-1 Equity Holdings LLC, Series A | CYM | OTH | Flatiron CLO 2007-1 Ltd. | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 27-4706466 | | | | Flatiron CLO 2011-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 98-1011066 | | | | Flatiron CLO 2012-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 99-0372384 | | | | Flatiron CLO 2013-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 98-1075997 | | | | Flatiron CLO 2014-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 98-1089000 | | | | Flatiron CLO 2015-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 98-1180305 | | | | Flatiron CLO 2015-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 98-1330289 | | | | Flatiron CLO 17 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | Flatiron CLO 18 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | Flatiron CLO 18 Funding Ltd. | CYM | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Stratford CDO 2001-1 Ltd. | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 9 |
| | | | | 4007034 | | | Silverado CLO 2006-II Limited | CYM | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | | | | | Silverado CLO 2006-II Equity Holdings LLC, Series A | CYM | OTH | Silverado CLO 2006-II Limited | Influence | 0.000 | New York Life Insurance Company | N | 5 |
| | | | 27-4659041 | | | | Silver Spring, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Silver Spring Associates, L.P. | PA | NIA | Silver Spring, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-002 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-003 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-006 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-007-LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-008 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-009 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-017 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-018 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-021 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-025 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-031 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-036 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-041 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-043 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 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) | * |
| | | | | | | | SCP 2005-C21-044 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-048 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-061 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-063 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-067 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-069 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SCP 2005-C21-070 LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Ennis GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Ennis, L.P. | TX | NIA | NYMH-Ennis GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Freeport GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Freeport, L.P. | TX | NIA | NYMH-Freeport GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Houston GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Houston, L.P. | TX | NIA | NYMH-Houston GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Plano GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Plano, L.P. | TX | NIA | NYMH-Plano GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-San Antonio GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-San Antonio, L.P. | TX | NIA | NYMH-San Antonio GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Stephenville GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Stephenville, L.P. | TX | NIA | NYMH-Stephenville GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Taylor GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Taylor, L.P. | TX | NIA | NYMH-Taylor GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH Attleboro MA, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYMH-Farmingdale, NY, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLMDC-King of Prussia GP, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLMDC-King of Prussia Realty, LP | DE | NIA | NYLMDC King of Prussia GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-3304035 | | | | 2015 DIL PORTFOLIO HOLDINGS LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-3444658 | | | | PA 180 KOST RD LLC | DE | NIA | 2015 DIL PORTFOLIO HOLDINGS LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-2586171 | | | | 2017 CT REO HOLDINGS LLC | DE | NIA | New York Life Insurance Company | Ownership | 62.308 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Insurance and Annuity Corporation | | | | Ownership | 37.692 | New York Life Insurance Company | N | |
| | | | 82-2586171 | | | | 2017 CT REO HOLDINGS LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Cortlandt Town Center LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND 10 WEST AZ LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND 4700 Nall TX LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 37-1768259 | | | | REEP-IND Aegean MA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Alpha TX LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-2598877 | | | | REEP-IND MCP VIII NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND CHINO CA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND FREEDOM MA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 61-1738919 | | | | REEP-IND Fridley MN LLC | MN | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Green Oaks IL LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Kent LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 32-0442193 | | | | REEP-IND LYMAN MA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-4607723 | | | | REEP-IND MCP II NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-4626597 | | | | REEP-IND MCP III NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-4646530 | | | | REEP-IND MCP IV NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-4685915 | | | | REEP-IND MCP V NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-4592121 | | | | REEP-IND MCP VII NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND MCP III OWNER NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND RTG NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Simonton TX LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Valley View TX LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Valwood TX LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF 960 East Paces Ferry GA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-1945938 | | | | REEP-MF 960 EPF Opco GA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 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) | * |
| | | | 84-4102691 | | | | REEP-MF Emblem DE LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Gateway TAF UT LLC | DE | NIA | New York Life Insurance Company | Ownership | 99.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Gateway TAF UT LLC | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 1.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-WP Gateway TAB JV LLC | DE | NIA | REEP-MF Gateway TAF UT LLC | Ownership | 99.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-WP Gateway TAB JV LLC | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership | 1.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Issaquah WA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Mount Vernon GA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Mount Laurel NJ LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF NORTH PARK CA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF AVERY TX LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-AVERY OWNER LLC | DE | NIA | REEP-MF AVERY TX LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Verde NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Wallingford WA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC Bellevue WA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC WATER RIDGE NC HOLDCO LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC ONE WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC TWO WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC FOUR WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC FIVE WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC SIX WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC SEVEN WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC EIGHT WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC NINE WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC TEN WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC ELEVEN WATER RIDGE NC LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 81-2351415 | | | | REEP-MF FOUNTAIN PLACE MN LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 81-2456809 | | | | REEP-MF FOUNTAIN PLACE LLC | DE | NIA | REEP-MF FOUNTAIN PLACE MN LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC 2300 EMPIRE CA LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND 10 WEST 11 AZ LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-RTL Flemington NJ LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-RTL Mill Creek NJ LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP TAB ONE LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND Raritan Center LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND Talmadge Road LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND Melrich Road LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Building 18, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Building 19, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PTC Acquisitions, LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Martingale Road LLC | DE | NIA | New York Life Insurance Company | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Funding | CYM | OTH | New York Life Insurance Company | Other | 0.000 | New York Life Insurance Company | N | 6 |
| | | | | | | | New York Life Global Funding | DE | OTH | New York Life Insurance Company | Other | 0.000 | New York Life Insurance Company | N | 6 |
| | | | | | | | NYL Equipment Issuance Trust 2014-2 | DE | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 7 |
| | | | | | | | Government Energy Savings Trust 2003-A | NY | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 7 |
| | | | | | | | UFI-NOR Federal Receivables Trust, Series 2009B | NY | OTH | New York Life Insurance Company | Influence | 0.000 | New York Life Insurance Company | N | 7 |
| | | | | | | | JREP Fund Holdings I, L.P. | CYM | NIA | New York Life Insurance Company | Ownership | 12.500 | New York Life Insurance Company | N | |
| | | | | | | | Jaguar Real Estate Partners L.P. | CYM | NIA | New York Life Insurance Company | Ownership | 30.300 | New York Life Insurance Company | N | |
| | | | | | | | NYLIFE Office Holdings Member LLC | DE | NIA | New York Life Insurance Company | Ownership | 51.000 | New York Life Insurance Company | N | |
| | | | | | 0001711406 | | NYLIFE Office Holdings LLC | DE | NIA | NYLIFE Office Holdings Member LLC | Ownership | 51.000 | New York Life Insurance Company | N | |
| | | | | | 0001728620 | | NYLIFE Office Holdings REIT LLC | DE | NIA | NYLIFE Office Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC DRAKES LANDING LLC | DE | NIA | NYLIFE Office Holdings REIT LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 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) | * |
| | | | 47-2591038 | | 0001728621 | | REEP-OFC CORPORATE POINTE CA LLC REEP-OFC VON KARMAN CA LLC REEP-OFC ONE BOWDOIN SQUARE MA LLC REEP-OFC 525 N Tryon NC LLC 525 Charlotte Office LLC NYLIFE Office Holdings Acquisition REIT LLC | .DE .DE .DE .DE .DE .DE | NIA NIA NIA NIA NIA NIA | NYLIFE Office Holdings REIT LLC NYLIFE Office Holdings REIT LLC NYLIFE Office Holdings REIT LLC NYLIFE Office Holdings REIT LLC REEP-OFC 525 N Tryon NC LLC NYLIFE Office Holdings LLC NYLIFE Office Holdings Acquisition REIT LLC | Ownership Ownership Ownership Ownership Ownership Ownership Ownership | 100.000 100.000 100.000 100.000 100.000 100.000 100.000 | New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company | .N .N .N .N .N .N .N | |
| | | | | | 0001742549 | | REEP-OFC Westory DC LLC MSVEF Investor LLC MSVEF Feeder LP MSVEF REIT LLC Madison Square Value Enhancement Fund LP MSVEF-MF Evanston GP LLC MSVEF-MF Evanston II LP MSVEF-MF HUNTINGTON PARK GP LLC MSVEF-MF HUNTINGTON PARK WA LP MSVEF-OFC Tampa GP LLC MSVEF-OFC WFC Tampa FL LP MSVEF-FG WFC Tampa JV LP MSVEF-OFC WFC Tampa PO GP LLC MSVEF-FG WFC Property Owner LP SEAF Sichuan SME Investment Fund LLC New York Life International Holdings Limited New York Life International Holdings Limited | .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE | NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA | New York Life Insurance Company MSVEF Investor LLC MSVEF Feeder LP MSVEF REIT LLC Madison Square Value Enhancement Fund LP Madison Square Value Enhancement Fund LP MSVEF-MF Evanston GP LLC Madison Square Value Enhancement Fund LP MSVEF-MF HUNTINGTON PARK GP LLC Madison Square Value Enhancement Fund LP Madison Square Value Enhancement Fund LP MSVEF-OFC Tampa GP LLC MSVEF-OFC WFC Tampa FL LP MSVEF-FG WFC Tampa JV LP MSVEF-FG WFC Tampa PO GP LLC MSVEF-OFC WFC Tampa PO GP LLC New York Life Enterprises LLC New York Life Enterprises LLC | Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership | 100.000 100.000 55.560 55.560 51.000 51.000 51.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 39.980 84.380 | New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company | .N .N .N .N .N .N .N .N .N .N .N .N .N .N .N .N .N .N | |
| | | | 98-0412951 | | | | | | | | | | | | |
| | | | 98-0412951 | | | | | | | | | | | | |
| | | | | | | | MAX Ventures and Industries Limited MAX Ventures and Industries Limited NYL Cayman Holdings Ltd. NYL Worldwide Capital Investments, LLC Seguros Monterrey New York Life, S.A. de C.V. Seguros Monterrey New York Life, S.A. de C.V. Seguros Monterrey New York Life, S.A. de C.V. Administradora de Conductos SMNYL, S.A. de C.V. Agencias de Distribucion SMNYL, S.A. de C.V. Inmobiliaria SMNYL, S.A. de C.V. Inmobiliaria SMNYL, S.A. de C.V. Eagle Strategies LLC Fabric of Family LLC New York Life Capital Corporation New York Life Trust Company NYLIFE Securities LLC NYLINK Insurance Agency Incorporated NYLUK I Company NYLUK II Company Gresham Mortgage W Construction Company WUT | .IND .IND .CYM .DE .MEX .MEX .MEX .MEX .MEX .MEX .MEX .DE .DE .DE .NY .DE .DE .GBR .GBR .GBR .GBR .GBR | NIA | Limited New York Life Insurance Company New York Life Enterprises LLC NYL Cayman Holdings Ltd. New York Life Enterprises LLC New York Life Enterprises LLC NYL Worldwide Capital Investments Seguros Monterrey New York Life, S.A. de C.V. Seguros Monterrey New York Life, S.A. de C.V. Seguros Monterrey New York Life, S.A. de C.V. Agencias de Distribucion SMNYL, S.A. de C.V. C.V. C.V. NYLIFE LLC NYLIFE LLC NYLIFE LLC NYLIFE LLC NYLUK I Company NYLUK I Company NYLUK II Company NYLUK II Company NYLUK II Company | Ownership | 21.300 1.400 100.000 100.000 99.998 0.002 99.000 99.000 99.000 1.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 | New York Life Insurance Company | .N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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| | | | | | | | WIM (AIM) | GBR | NIA | NYLUK II Company | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | NYL Investors (U.K.) Limited | GBR | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | NYL Investors REIT Manager LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | NYLIM Holdings NCVAD GP LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | 0001570433 | | McMorgan Northern California Value Add/Development Fund I, LP | DE | NIA | NYLIM Holdings NCVAD GP LLC | Ownership..... | 50.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD-OFC Bridgepointe CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund I, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD-OFC RIDDER PARK CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund I, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD-GRAYMARK RIDDER PARK LLC | DE | NIA | MNCVAD-OFC RIDDER PARK CA LLC | Ownership..... | 97.500 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD-OFC ONEBAY CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund I, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD-HARVEST ONE BAY LLC | DE | NIA | MNCVAD-OFC ONEBAY CA LLC | Ownership..... | 95.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD-IND RICHMOND CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund I, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | 0001705770 | | NYL Investors NCVAD II GP, LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | McMorgan Northern California Value Add/Development Fund II, LP | DE | NIA | NYL Investors NCVAD II GP, LLC | Ownership..... | 50.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-MF HENLEY CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-SP HENLEY JV LLC | DE | NIA | MNCVAD II-MF HENLEY CA LLC | Ownership..... | 90.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-SP HENLEY OWNER LLC | DE | NIA | MNCVAD II-SP HENLEY JV LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-OFC 770 L Street CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-MF UNION CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II- HOLLIDAY UNION JV LLC | DE | NIA | MNCVAD II-MF UNION CA LLC | Ownership..... | 90.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-OFC HARBORS CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-SEAGATE HARBORS LLC | DE | NIA | MNCVAD II-OFC HARBORS CA LLC | Ownership..... | 90.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MNCVAD II-OFC 630 K Street CA LLC | DE | NIA | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MSSDF Member LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Madison Square Structured Debt Fund LP | DE | NIA | MSSDF Member LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MSSDF GP LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MSSDF REIT LLC | DE | NIA | MSSDF GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MSSDF REIT Funding Sub I LLC | DE | NIA | MSSDF REIT LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MSVEF GP LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MCPF GP LLC | DE | NIA | NYL Investors LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Madison Core Property Fund LP | DE | NIA | NYL Investors LLC | Management..... | 0.000 | New York Life Insurance Company | ..N | 11 |
| | | | | | | | MCPF Holdings Manager LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MCPF MA Holdings LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MCPF Holdings LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MADISON-IND TAMARAC FL | DE | NIA | MCPF Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF 1500 Quail, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Mill Creek, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Gateway, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Gateway Phases II and III, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Delta Court, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Fremont Distribution Center, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Century, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Saddle River LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MIREF Newport Commons, LLC | DE | NIA | Madison Core Property Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |

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| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | | | | | MIREF Northsight, LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Riverside, LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Corporate Woods, LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Bedminster, LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Bartons Lodge Apartments, LLC | DE | NIA | Madison Core Property Fund LP | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Marketpointe, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF 101 East Crossroads, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | 101 East Crossroads, LLC | DE | NIA | MIREF 101 East Crossroads, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Hawthorne, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Auburn 277, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Sumner North, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Wellington, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MIREF Warner Center, LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MF Duluth GA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-OFC Centerstone I CA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-OFC Centerstone III CA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MOB Centerstone IV CA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-OFC Centerpoint Plaza CA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-2279230 | | | | MADISON-IND Logistics NC LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-2283899 | | | | MCPF-LRC Logistics LLC | DE | NIA | MADISON-IND Logistics NC LLC | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MF Desert Mirage AZ LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-OFC One Main Place OR LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-IND Fenton MO LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-IND Hitzert Roadway MO LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MF Hoyt OR LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-RTL Clifton Heights PA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-IND Locust CA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-5640009 | | | | MADISON-OFC Weston Pointe FL LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MF Henderson NV LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MCPF-SP Henderson LLC | DE | NIA | MADISON-MF Henderson NV LLC | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-SP Henderson LLC | DE | NIA | MCPF-SP Henderson LLC | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-IND VISTA LOGISTICS OR LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-SPECHT VISTA LOGISTICS LLC | DE | NIA | MADISON-IND VISTA LOGISTICS OR LLC | Ownership | 95.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MF MCCADDEN CA LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-OFC 1201 WEST IL LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MCCAFFERY 1201 WEST IL LLC | DE | NIA | MADISON-OFC 1201 WEST IL LLC | Ownership | 92.500 | New York Life Insurance Company | N | |
| | | | | | | | MADISON-MF CRESTONE AZ LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-4019048 | | | | MADISON-MF TECH RIDGE TX LLC | DE | NIA | Madison Core Property Fund LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management Asia Limited | CYM | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 13-4080466 | | 0000061227 | | MackKay Shields LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 27-2850988 | | | | MackKay Shields Core Plus Opportunities Fund GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 27-2851036 | | 0001502131 | | MackKay Shields Core Plus / Opportunities Fund LP | DE | NIA | MackKay Shields Core Plus Opportunities Fund GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 27-0676586 | | | | MackKay Municipal Managers Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 26-2332835 | | 0001432467 | | MackKay Municipal Opportunities Master Fund, L.P. | DE | NIA | MackKay Municipal Managers Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 22-2267512 | | 0001432468 | | MackKay Municipal Opportunities Fund, L.P. | DE | NIA | MackKay Municipal Managers Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 27-0676650 | | | | MackKay Municipal Managers Credit Opportunities GP, LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

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| 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) | * |
| | | | 30-0523736 | | 0001460030 | | MackKay Municipal Credit Opportunities Master Fund, L.P. | DE | NIA | MackKay Municipal Managers Credit Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 30-0523739 | | 0001460023 | | MackKay Municipal Credit Opportunities Fund, L.P. | DE | NIA | MackKay Municipal Managers Credit Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 38-4019880 | | 0001700102 | | MackKay Municipal Credit Opportunities HL Fund, L.P. | DE | NIA | MackKay Municipal Managers Credit Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1374021 | | | | MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC | CYM | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1370729 | | 0001710885 | | MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP | CYM | NIA | MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 45-3040968 | | | | MackKay Municipal Short Term Opportunities Fund GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 45-3041041 | | 0001532022 | | MackKay Municipal Short Term Opportunities Fund LP | DE | NIA | MackKay Municipal Short Term Opportunities Fund GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Plainview Funds plc | IRL | NIA | MackKay Shields LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | Plainview Funds plc | IRL | NIA | MackKay Shields LLC | Board of Directors | 0.000 | New York Life Insurance Company | N | |
| | | | | | | | Plainview Funds plc - MackKay Shields Emerging Markets Credit Portfolio | IRL | NIA | New York Life Insurance Company | Management | 0.000 | New York Life Insurance Company | N | 2 |
| | | | | | | | Plainview Funds plc - MackKay Shields Emerging Markets Credit Portfolio | IRL | NIA | New York Life Insurance and Annuity Corporation | Management | 0.000 | New York Life Insurance Company | N | 2 |
| | | | | | | | Plainview Funds plc - MackKay Shields Unconstrained Bond Portfolio | IRL | NIA | New York Life Insurance Company | Management | 0.000 | New York Life Insurance Company | N | 2 |
| | | | | | | | Plainview Funds plc - MackKay Shields Unconstrained Bond Portfolio | IRL | NIA | MackKay Shields LLC | Ownership | 0.130 | New York Life Insurance Company | N | |
| | | | | | | | Plainview Funds plc - MackKay Shields Core Plus Opportunities Portfolio | IRL | NIA | MackKay Shields LLC | Management | 0.000 | New York Life Insurance Company | N | 2 |
| | | | 22-6861385 | | | | MackKay Shields Statutory Trust High Yield Bond Series | CT | NIA | Plainview Funds plc | Management | 0.000 | New York Life Insurance Company | N | 2 |
| | | | | | | | Plainview Funds plc - MackKay Shields High Yield Crossover Portfolio | IRL | NIA | New York Life Insurance Company | Management | 0.000 | New York Life Insurance Company | N | 2 |
| | | | | | | | Plainview Funds plc - MackKay Shields High Yield Crossover Portfolio | IRL | NIA | MackKay Shields LLC | Ownership | 3.320 | New York Life Insurance Company | N | |
| | | | 27-3064248 | | | | MackKay Shields High Yield Active Core Fund GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 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 | |

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| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | 98-1108940 | | | | MackKay Shields UK LLP | GBR | NIA | MackKay Shields (International) Ltd. | Ownership | 99.000 | New York Life Insurance Company | N | |
| | | | 98-1108940 | | | | MackKay Shields UK LLP | GBR | NIA | MackKay Shields (Services) Ltd. | Ownership | 1.000 | New York Life Insurance Company | N | |
| | | | 47-2950749 | | | | MackKay Municipal Managers Puerto Rico Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-2960789 | | 0001639566 | | MackKay Puerto Rico Opportunities Funds, L.P. | DE | NIA | MackKay Municipal Managers Puerto Rico Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1230069 | | 0001639564 | | MackKay Puerto Rico Opportunities Feeder Fund, L.P. | CYM | NIA | MackKay Municipal Managers Puerto Rico Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-3358622 | | | | MackKay Municipal Managers California Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MackKay Municipal Managers California Opportunities Fund, L.P. | DE | NIA | MackKay Municipal Managers California Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 81-2401724 | | | | MackKay Municipal New York Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 38-4002797 | | 0001685030 | | MackKay Municipal New York Opportunities Fund, L.P. | DE | NIA | MackKay Municipal New York Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001700100 | | MackKay Municipal Opportunity HL Fund LP | DE | NIA | MackKay Municipal New York Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 81-2575585 | | | | MackKay Municipal Capital Trading GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MackKay Municipal Capital Trading Master Fund, L.P. | DE | NIA | MackKay Municipal Capital Trading GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 37-1836504 | | | | MackKay Municipal Capital Trading Fund, L.P. | DE | NIA | MackKay Municipal Capital Trading GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 81-4932734 | | | | MackKay Municipal Managers Strategic Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 37-1846456 | | 0001701742 | | MackKay Municipal Strategic Opportunities Fund LP | DE | NIA | MackKay Municipal Managers Strategic Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-1728099 | | | | MackKay Shields US Equity Market Neutral Fund GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 27-4320205 | | 0001510983 | | MackKay Cornerstone US Equity Market Neutral Fund LP | DE | NIA | MackKay Shields US Equity Market Neutral Fund GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-1715543 | | | | MackKay Shields Intermediate Bond Fund GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-1716026 | | 0001715261 | | MackKay Shields Intermediate Bond Fund LP | DE | NIA | MackKay Shields Intermediate Bond Fund GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 13-4080466 | | | | MackKay Shields General Partner (L/S) LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 13-4185570 | | | | MackKay Shields Long/Short Fund LP | DE | NIA | MackKay Shields General Partner (L/S) LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 02-0633343 | | | | MackKay Shields Long/Short Fund (Master) LP | DE | NIA | MackKay Shields General Partner (L/S) LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MackKay Municipal Managers Opportunities Allocation GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-3051488 | | | | MackKay Municipal Managers Opportunities Allocation Master Fund LP | DE | NIA | MackKay Municipal Managers Opportunities Allocation GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-3085547 | | | | MackKay Municipal Managers Opportunities Allocation Fund A LP | DE | NIA | MackKay Municipal Managers Opportunities Allocation GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-3088001 | | | | MackKay Municipal Managers Opportunities Allocation Fund B LP | DE | NIA | MackKay Municipal Managers Opportunities Allocation GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 83-3010096 | | | | MackKay Municipal U.S. Infrastructure Opportunities Fund LP | DE | NIA | MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 84-2017635 | | | | MackKay Municipal Managers High Yield Select GP LLC | DE | NIA | MackKay Shields LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 84-2046842 | | 0001783642 | | MackKay Municipal High Yield Select Fund LP | DE | NIA | MackKay Municipal Managers High Yield Select GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

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| | | | | | 0001811009 | | MackKay Flexible Income Fund GP LLC | DE | NIA | MackKay Shields LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Flexible Income Fund LP | DE | NIA | MackKay Flexible Income Fund GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Municipal Managers High Income Opportunities GP LLC | DE | NIA | MackKay Shields LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Municipal High Income Opportunities Master Fund LP | DE | NIA | MackKay Municipal Managers High Income Opportunities GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Municipal High Income Opportunities Fund A LP | DE | NIA | MackKay Municipal High Income Opportunities Master Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Municipal High Income Opportunities Fund B LP | DE | NIA | MackKay Municipal High Income Opportunities Master Fund LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 46-5492608 | | | | Cascade CLO Manager LLC | DE | NIA | MackKay Shields LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MKS CLO Holdings GP LLC | DE | NIA | Cascade CLO Manager LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MKS CLO Holdings, LP | CYM | NIA | MKS CLO Holdings GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MKS CLO Advisors, LLC | DE | NIA | MackKay Shields LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Shields Europe Investment Management Limited | IRL | NIA | MackKay Shields LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Shields European Credit Opportunity Fund Limited | NJ | NIA | MackKay Shields LLC | Ownership..... | 67.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Shields European Credit Opportunity Fund Limited | NJ | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 33.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MKS TALF Opportunities Fund GP, LLC | DE | NIA | MackKay Shields LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP | CYM | NIA | MKS TALF Opportunities Fund GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | MackKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP | CYM | NIA | MKS TALF Opportunities Fund GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 85-0866088 | | | | MackKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP | DE | NIA | MKS TALF Opportunities Fund GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 85-0860318 | | | | MackKay Shields TALF 2.0 Opportunities Master Fund LP | DE | NIA | MKS TALF Opportunities Fund GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | 0001453415 | | Cornerstone Capital Management Holdings LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Madison Square Investors Asian Equity Market Neutral Fund GP, LLC | DE | NIA | Cornerstone Capital Management Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Cornerstone US Equity Market Neutral Fund, LLC | DE | NIA | Cornerstone Capital Management Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC | DE | NIA | Cornerstone Capital Management Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | 0001329043 | | Cornerstone Capital Management Large-Cap Enhanced Index Fund, LP | DE | NIA | Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 85-1664787 | | | | New York Life Investments Alternatives LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 36-4715120 | | | | Madison Capital Funding LLC | DE | DS | New York Life Insurance Company | Ownership..... | 55.000 | New York Life Insurance Company | ..N | |
| | | | 36-4715120 | | | | Madison Capital Funding LLC | DE | DS | New York Life Insurance and Annuity Corporation | Ownership..... | 45.000 | New York Life Insurance Company | ..N | |
| | | | 26-2806813 | | | | MCF Co-Investment GP LLC | DE | NIA | Madison Capital Funding LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 26-2806864 | | | | MCF Co-Investment GP LP | DE | NIA | MCF Co-Investment GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | 0001538585 | | Madison Capital Funding Co-Investment Fund LP | DE | NIA | MCF Co-Investment GP LP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 26-2806918 | | 0001538584 | | Madison Avenue Loan Fund GP LLC | DE | NIA | Madison Capital Funding LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 80-0920962 | | | | Madison Avenue Loan Fund LP | DE | NIA | Madison Avenue Loan Fund GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 61-1711540 | | 0001577927 | | MCF Fund I LLC | DE | NIA | Madison Capital Funding LLC | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | 30-1143853 | | | | MCF Hanwha Fund LLC | DE | NIA | Madison Capital Funding LLC | Other..... | 0.000 | New York Life Insurance Company | ..N | ..1 |
| | | | | | | | Ironshore Investment BL I Ltd. | BMU | NIA | Madison Capital Funding LLC | Other..... | 0.000 | New York Life Insurance Company | ..N | ..1 |
| | | | 46-2213974 | | | | MCF CLO IV LLC | DE | NIA | New York Life Insurance Company | Ownership..... | 6.700 | New York Life Insurance Company | ..N | |

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| 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) | * |
| | | | 46-2213974 | | | | MCF CLO IV LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 81-4067250 | | | | MCF CLO V LLC | DE | NIA | New York Life Insurance Company | Ownership | 5.000 | New York Life Insurance Company | N | |
| | | | 81-4067250 | | | | MCF CLO V LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 82-1943737 | | | | MCF CLO VI LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 82-2734635 | | | | MCF CLO VII LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | MCF CLO VIII Ltd | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | MCF CLO VIII LLC | DE | NIA | MCF CLO VIII Ltd | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | MCF CLO IX Ltd | CYM | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | MCF CLO IX LLC | DE | NIA | MCF CLO IX Ltd | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 36-4883128 | | | | MCF KB Fund LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 61-1907486 | | | | MCF KB Fund II LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | MCF Hyundai Fund LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 37-1749427 | | | | Montpelier Carry Parent, LLC | DE | NIA | Madison Capital Funding LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Montpelier Carry, LLC | DE | NIA | Montpelier Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 46-2042988 | | | | Montpelier GP, LLC | DE | NIA | Madison Capital Funding LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 46-2042988 | | 0001570694 | | Montpelier Fund, L.P. | DE | NIA | Montpelier GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 35-2537165 | | | | MCF Mezzanine Carry I LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 32-0469843 | | | | MCF Mezzanine Fund I LLC | DE | NIA | New York Life Insurance Company | Ownership | 66.670 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Insurance and Annuity Corporation | Ownership | 33.330 | New York Life Insurance Company | N | |
| | | | 32-0469843 | | | | MCF Mezzanine Fund I LLC | DE | NIA | | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | MCF PD Fund GP LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 98-1450997 | | | | MCF PD Fund LP | DE | NIA | MCF PD Fund GP LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | MCF Senior Debt Fund 2019-I GP LLC | DE | NIA | Madison Capital Funding LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | 83-4242231 | | | | MCF Senior Debt Fund 2019-I LP | DE | NIA | MCF Senior Debt Fund 2019-I GP LLC | Other | 0.000 | New York Life Insurance Company | N | 1 |
| | | | | | | | Warwick Seller Representative, LLC | DE | NIA | Madison Capital Funding LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Young America Holdings, LLC | DE | NIA | Madison Capital Funding LLC | Ownership | 36.350 | New York Life Insurance Company | N | |
| | | | | | | | YAC.ECOM Incorporated | MN | NIA | Young America Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | 2644154 | | | Young America, LLC | MN | NIA | Young America Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Global Fulfillment Services, Inc. | AZ | NIA | Young America, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | SourceOne Worldwide, Inc. | MN | NIA | Young America, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | YA Canada Corporation | CAN | NIA | Young America, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Zenith Products Holdings, Inc | DE | NIA | Madison Capital Funding LLC | Ownership | 16.360 | New York Life Insurance Company | N | |
| | | | | | 0001347648 | | ZPC Holding Corp. | DE | NIA | Zenith Products Holdings Inc. | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Zenith Products Corporation | DE | NIA | ZPC Holding Corp. | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Investments Alternatives LLC | | | | | |
| | | | | | | | GoldPoint Partners LLC | DE | NIA | | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001513540 | | New York Life Capital Partners, LLC | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001513533 | | New York Life Capital Partners, LP | DE | NIA | New York Life Capital Partners, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001293285 | | New York Life Capital Partners II, LLC | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001293286 | | New York Life Capital Partners II, LP | DE | NIA | New York Life Capital Partners II, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Capital Partners III GenPar GP, LLC | DE | NIA | | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Capital Partners III GenPar, LP | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | | | | 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 | | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Capital Partners III GenPar, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Capital Partners III-A, LP | DE | NIA | | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Capital Partners IV GenPar GP, LLC | DE | NIA | | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Capital Partners IV GenPar, LP | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Capital Partners IV GenPar GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Capital Partners IV GenPar, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Capital Partners IV, LP | DE | NIA | | Ownership | 100.000 | New York Life Insurance Company | N | |

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| | | | | | | | New York Life Capital Partners IV-A, LP | DE | NIA | New York Life Capital Partners IV GenPar, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Core Opportunities Fund, L.P. | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Mezzanine Partners IV GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Mezzanine Partners IV GenPar LP | DE | NIA | GoldPoint Mezzanine Partners IV GenPar GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001670568 | | GoldPoint Mezzanine Partners Co-Investment Fund A, LP | DE | NIA | GoldPoint Mezzanine Partners IV GenPar LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001652367 | | GoldPoint Mezzanine Partners IV, LP | DE | NIA | GoldPoint Mezzanine Partners IV GenPar LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco A, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco Preferred A, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco B, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco C, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco D, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco E, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezz IV ECI Aggregator LP | DE | NIA | GPP Mezzanine Blocker Holdco E, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco F, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco G, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco H, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Mezzanine Blocker Holdco I, LP | DE | NIA | GoldPoint Mezzanine Partners IV, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Mezzanine Partners Offshore IV, L.P. | CYM | NIA | GoldPoint Mezzanine Partners IV GenPar GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V GenPar GP LLC | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V GenPar, L.P. | DE | NIA | GoldPoint Partners Co-Investment V GenPar GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001670563 | | GoldPoint Partners Co-Investment Fund-A, LP | DE | NIA | GoldPoint Partners Co-Investment V GenPar, L.P. | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001562188 | | GoldPoint Partners Co-Investment V, L.P. | DE | NIA | GoldPoint Partners Co-Investment V GenPar, L.P. | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V ECI Blocker Holdco B, LP | DE | NIA | GoldPoint Partners Co-Investment V, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP | DE | NIA | GoldPoint Partners Co-Investment V, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V ECI Blocker D, LP | DE | NIA | GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V ECI Blocker E, LP | DE | NIA | GoldPoint Partners Co-Investment V, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V ECI Blocker Holdco F, LP | DE | NIA | GoldPoint Partners Co-Investment V, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment V ECI Blocker Holdco G,LP | DE | NIA | GoldPoint Partners Co-Investment V, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Private Debt V GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Private Debt Offshore V, LP | CYM | NIA | GoldPoint Partners Private Debt V GenPar GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Private Debt V GenPar GP, LP | DE | NIA | GoldPoint Partners Private Debt V GenPar GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Private Debt V, LP | DE | NIA | GoldPoint Partners Private Debt V GenPar GP, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Private Debt Blocker Holdco A, LLC | DE | NIA | GoldPoint Partners Private Debt V, LP | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP Private Debt V-ECI Aggregator LP | DE | NIA | GPP Private Debt Blocker Holdco A, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

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 FA I, LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager III GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager III GenPar, L.P. | CYM | NIA | GoldPoint Partners Select Manager III GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001644721 | | GoldPoint Partners Select Manager Fund III, L.P. | CYM | NIA | GoldPoint Partners Select Manager III GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager Fund III AIV, L.P. | DE | NIA | GoldPoint Partners Select Manager III GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager IV GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager IV GenPar, L.P. | DE | NIA | GoldPoint Partners Select Manager IV GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001725867 | | GoldPoint Partners Select Manager Fund IV, L.P. | DE | NIA | GoldPoint Partners Select Manager IV GenPar, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager V GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager V GenPar, L.P. | DE | NIA | GoldPoint Partners Select Manager V GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager Fund V, L.P. | DE | NIA | GoldPoint Partners Select Manager V GenPar, L.P. | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Canada III GenPar, Inc | CAN | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager Canada Fund III, L.P. | CAN | NIA | GoldPoint Parners Canada III GenPar, Inc .. | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Parners Canada IV GenPar Inc | CAN | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Select Manager Canada Fund IV, L.P. | CAN | NIA | GoldPoint Parners Canada IV GenPar Inc | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment VI GenPar GP LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Partners Co-Investment VI GenPar, LP | DE | NIA | GoldPoint Partners Co-Investment VI GenPar GP LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001712763 | | GoldPoint Partners Co-Investment VI LP | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP VI – ECI Aggregator LP | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP VI Blocker A LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP VI Blocker B LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP VI Blocker C LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP VI Blocker D LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GPP VI Blocker E LLC | DE | NIA | GoldPoint Partners Co-Investment VI GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | 0001718352 | | GoldPoint Private Credit GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | GoldPoint Private Credit Fund, LP | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLCAP 2010 Co-Invest GenPar GP, LLC | DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLCAP 2010 Co-Invest GenPar L.P. | DE | NIA | NYLCAP 2010 Co-Invest GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLCAP 2010 Co-Invest L.P. | DE | NIA | NYLCAP 2010 Co-Invest GenPar L.P. | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. | DE | NIA | NYLCAP 2010 Co-Invest L.P. | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLCAP 2010 Co-Invest ECI Blocker B L.P. | DE | NIA | NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. | Ownership..... | 100.000 | New York Life Insurance Company | N | |

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

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| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | | | | | Goldpoint Partners Canada GenPar, Inc. | .CAN | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Select Manager Canada Fund, LP | .CAN | NIA | NYLCAP Canada GenPar, Inc. | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Canada II GenPar, Inc. | .CAN | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Select Manager Canada Fund II, L.P. .. | .CAN | NIA | NYLCAP Canada II GenPar, Inc. | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLIM Mezzanine Partners II GenPar GP, LLC .. | .DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLIM Mezzanine Offshore Partners II, LP | .CYM | NIA | NYLIM Mezzanine Partners II GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLIM Mezzanine Partners II GenPar, LP | .DE | NIA | NYLIM Mezzanine Partners II GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | 0001372441 | | New York Life Investment Management Mezzanine Partners II, LP | .DE | NIA | NYLIM Mezzanine Partners II GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | 0001387095 | | NYLIM Mezzanine Partners II Parallel Fund, LP | .DE | NIA | NYLIM Mezzanine Partners II GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLIM Mezzanine II Parallel Luxco S.a.r.l. .. | .LUX | NIA | NYLIM Mezzanine Partners II Parallel Fund, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III GenPar GP, LLC | .DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III GenPar, LP | .DE | NIA | NYLCAP Mezzanine Partners III GenPar GP, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | 0001482545 | | NYLCAP Mezzanine Partners III-K, LP | .DE | NIA | NYLCAP Mezzanine Partners III GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III, LP | .DE | NIA | NYLCAP Mezzanine Partners III GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | 0001539552 | | NYLCAP Mezzanine Partners III Parallel Fund, LP | .DE | NIA | NYLCAP Mezzanine Partners III GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest, LP | .DE | NIA | NYLCAP Mezzanine Partners III GenPar, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest | .DE | NIA | NYLCAP Mezzanine Partners III 2012 Co-Invest, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | ECI Blocker Holdco B, LP | .DE | NIA | Invest EC1 Blocker Holdco B, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest | .DE | NIA | NYLCAP Mezzanine Partners III 2012 Co-Invest EC1 Blocker B, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest | .DE | NIA | NYLCAP Mezzanine Partners III 2012 Co-Invest | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | ECI Blocker Holdco D, LP | .DE | NIA | Invest, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest | .DE | NIA | NYLCAP Mezzanine Partners III 2012 Co-Invest | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | ECI Blocker D, LP | .DE | NIA | Invest EC1 Blocker Holdco D, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest | .DE | NIA | NYLCAP Mezzanine Partners III 2012 Co-Invest | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | ECI Blocker Holdco F,LP | .DE | NIA | Invest, LP | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP Mezzanine Partners III 2012 Co-Invest | .DE | NIA | NYLCAP Mezzanine Partners III 2012 Co-Invest | 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 | |
| | | | | | 0001356865 | | New York Life Investment Management India Fund (FVICI) II, LLC | .MUS | NIA | New York Life Investment Management India Fund II, LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |
| | | | | | | | NYLCAP India Funding III LLC | .DE | NIA | GoldPoint Partners LLC | Ownership..... | 100.000 | New York Life Insurance Company | ...N | |

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

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|------------|------------|-------------------|------------|--------------|------------|--|--|-----------------------|-----------------------------------|--|--|--|--|-----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | | | | | NYLIM-Jacob Ballas Asset Management Co. III, LLC | .MUS | .NIA | NYLCAP India Funding III LLC | Ownership | 24.660 | New York Life Insurance Company | .N | .4 |
| | | | | | 0001435025 | | NYLIM Jacob Ballas India Fund III, LLC | .MUS | .NIA | NYLIM-Jacob Ballas Asset Management Company III, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | NYLIM Jacob Ballas Capital India (FVCI) III, LLC | .MUS | .NIA | NYLIM Jacob Ballas India Fund III, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | NYLIM Jacob Ballas India (FII) III, LLC | .MUS | .NIA | NYLIM Jacob Ballas India Fund III, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | Evolve Asset Management, Ltd. | .CYM | .NIA | GoldPoint Partners LLC | Ownership | 24.500 | New York Life Insurance Company | .N | |
| | | | | | | | EIF Managers Limited | .MUS | .NIA | Evolve Asset Management, Ltd. | Ownership | 58.720 | New York Life Insurance Company | .N | |
| | | | | | | | EIF Managers II Limited | .MUS | .NIA | Evolve Asset Management, Ltd. | Ownership | 55.000 | New York Life Insurance Company | .N | |
| | | | | | | | | | | New York Life Investments Alternatives LLC | | | | | |
| | | | 54-1886751 | | | | PA Capital LLC | .DE | .NIA | | Ownership | 67.000 | New York Life Insurance Company | .N | |
| | | | 84-2631913 | | | | BMG PAMP GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 84-2611868 | | | | BMG PA Private Markets (Delaware) LP | .DE | .NIA | BMG PAMP GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 84-2611868 | | | | BMG Private Markets (Cayman) LP | .CYM | .NIA | BMG PAMP GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 84-2641258 | | | | PACD MM, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 84-2106547 | | | | PA Capital Direct, LLC | .DE | .NIA | PACD MM, LLC | Other | 0.000 | New York Life Insurance Company | .N | .8 |
| | | | | | | | PA Credit Program Carry Parent, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 82-1396530 | | | | PA Credit Program Carry, LLC | .DE | .NIA | PA Credit Program Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-2572635 | | | | PACIF Carry Parent, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-2591793 | | | | PACIF Carry, LLC | .DE | .NIA | PACIF Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PACIF GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 20-4877177 | | 0001368975 | | Private Advisors Coinvestment Fund, LP | .DE | .NIA | PACIF GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PACIF II GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 26-1662477 | | 0001489910 | | Private Advisors Coinvestment Fund II, LP | .DE | .NIA | PACIF II GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-2591588 | | | | PACIF II Carry Parent, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-2591860 | | | | PACIF II Carry, LLC | .DE | .NIA | PACIF II Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PACIF III GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 46-1360141 | | 0001562375 | | Private Advisors Coinvestment Fund III, LP | .DE | .NIA | PACIF III GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 46-2548534 | | | | PACIF III Carry Parent, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 80-0916710 | | | | PACIF III Carry, LLC | .DE | .NIA | PACIF III Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PACIF IV GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 47-4247870 | | 0001646588 | | Private Advisors Coinvestment Fund IV, LP | .DE | .NIA | PACIF IV GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PACIF IV Carry Parent, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 47-4489053 | | | | PACIF IV Carry, LLC | .DE | .NIA | PACIF IV Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PAMMF GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 83-1689912 | | 0001762448 | | PA Middle Market Fund, LP | .DE | .NIA | PAMMF GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 03-0532213 | | 0001322607 | | PA Hedged Equity Fund, L.P. | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | Private Advisors Hedged Equity Fund (QP), L.P. | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 54-2051483 | | 0001459910 | | Private Advisors Hedged Equity Master Fund | .DE | .NIA | PA Hedged Equity Fund, L.P. | Other | 0.000 | New York Life Insurance Company | .N | .8 |
| | | | 20-5904617 | | | | PASOF GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PA Strategic Opportunities Fund, LP | .DE | .NIA | PASOF GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | PASCBF III GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | Private Advisors Small Company Buyout Fund III, LP | .DE | .NIA | PASCBF III GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 20-4838202 | | 0001374891 | | PASCBF IV GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | Private Advisors Small Company Buyout Fund IV, LP | .DE | .NIA | PASCBF IV GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 26-1662399 | | 0001442524 | | PASCBF IV Carry Parent, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-2573409 | | | | PASCBF IV Carry, LLC | .DE | .NIA | PASCBF IV Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-2591925 | | | | PASCBF V GP, LLC | .DE | .NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | Private Advisors Small Company Buyout Fund V, LP | .DE | .NIA | PASCBF V GP, LLC | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | 45-4078336 | | 0001537995 | | | | | | | | | | |

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| 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) | * |
| | | | 46-1799496 | | 0001576987 | | Private Advisors Small Company Buyout V – ERISA Fund, LP | DE | NIA | PASCBF V GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 46-2714292 | | | | PASCBF V Carry Parent, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 35-2476750 | | | | PASCBF V Carry, LLC | DE | NIA | PASBF V Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PASCOPEF VI Carry Parent, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-4523581 | | | | PASCOPEF VI Carry, LLC | DE | NIA | PASCOPEF VI Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PASCOPEF VI GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Private Advisors Small Company Private Equity Fund VI, LP | DE | NIA | PASCOPEF VI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 46-4301623 | | 0001595889 | | Private Advisors Small Company Private Equity Fund VI (Cayman), LP | CYM | NIA | PASCOPEF VI GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1223903 | | 0001635254 | | PASCOPEF VII GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Private Advisors Small Company Private Equity Fund VII, LP | DE | NIA | PASCOPEF VII GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-5430553 | | 0001657189 | | Private Advisors Small Company Private Equity Fund VII (Cayman), LP | CYM | NIA | PASCOPEF VII GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1286549 | | 0001711424 | | PASCOPEF VII Carry Parent, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-5442078 | | | | PASCOPEF VII Carry, LLC | DE | NIA | PASCOPEF VII Carry Parent LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PASCOPEF VIII GP LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-2059912 | | | | Private Advisors Small Company Private Equity Fund VIII, LP | DE | NIA | PASCOPEF VIII GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-2042371 | | 0001711426 | | Private Advisors Small Company Private Equity Fund VIII (Cayman), LP | DE | NIA | PASCOPEF VIII GP LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PASCOPEF IX GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PA Small Company Private Equity Fund IX, LP | DE | NIA | PASCOPEF IX GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PA Small Company Private Equity Fund IX, (Cayman), LP | CYM | NIA | PASCOPEF IX GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 26-4331000 | | | | Cuyahoga Capital Partners IV Management Group LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 26-4331219 | | 0001514824 | | Cuyahoga Capital Partners IV LP | DE | NIA | Cuyahoga Capital Partners IV Management Group LLC | Other | 0.000 | New York Life Insurance Company | N | B |
| | | | 26-3698069 | 3835342 | | | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Cuyahoga Capital Emerging Buyout Partners LP | | | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | Other | 0.000 | New York Life Insurance Company | N | B |
| | | | 26-3698209 | 3835351 | | | PA Real Assets Carry Parent, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-4479441 | | | | 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 | |

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| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | 47-5323045 | | 0001656546 | | Private Advisors Real Assets Fund, LP | DE | NIA | PARAF GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-5392508 | | | | PARAF Carry Parent, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PARAF Carry, LLC | DE | NIA | PARAF Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PASCCIF GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-5230804 | | 0001660017 | | Private Advisors Small Company Coinvestment Fund, LP | DE | NIA | PASCCIF GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 81-4614299 | | 0001691962 | | Private Advisors Small Company Coinvestment Fund ERISA, LP | DE | NIA | PASCCIF GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | PASCCIF II GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Private Advisors Small Company Coinvestment Fund II, LP | DE | NIA | PASCCIF II GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 47-5472308 | | | | PASCCIF Carry Parent, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-3120890 | | | | PASCCIF Carry, LLC | DE | NIA | PASCCIF Carry Parent, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 82-3541209 | | | | PARAF II GP LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | 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 | B |
| | | | 20-1079864 | | 0001459910 | | Private Advisors Hedged Equity Fund (QP), Ltd. | CYM | NIA | PA Capital LLC | Other | 0.000 | New York Life Insurance Company | N | B |
| | | | 98-0626772 | | | | Private Advisors Hedged Equity Master Fund, Ltd. | CYM | NIA | Private Advisors Hedged Equity Fund (QP), Ltd. | Other | 0.000 | New York Life Insurance Company | N | B |
| | | | 46-5163324 | | 0001605509 | | UVF GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1164867 | | 0001605502 | | Undiscovered Value Fund, LP | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 98-1164329 | | | | Undiscovered Value Fund, Ltd. | CYM | NIA | PA Capital LLC | Other | 0.000 | New York Life Insurance Company | N | B |
| | | | | | | | Undiscovered Value Master Fund SPC | CYM | NIA | Undiscovered Value Fund, Ltd. | Other | 0.000 | New York Life Insurance Company | N | B |
| | | | | | | | Washington Pike GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Washington Pike, LP | DE | NIA | Washington Pike GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | RidgeLake Partners GP, LLC | DE | NIA | PA Capital LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | RidgeLake Partners, LP | DE | NIA | RidgeLake Partners GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management | | | | | | | | |
| | | | | | | | NYLCAP Holdings (Mauritius) | MUS | NIA | Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Jacob Ballas Capital India PVT, Ltd. | MUS | NIA | NYLCAP Holdings (Mauritius) | Ownership | 23.300 | New York Life Insurance Company | N | |
| | | | | | | | Industrial Assets Holdings Limited | MUS | NIA | NYLCAP Holdings (Mauritius) | Ownership | 28.020 | New York Life Insurance Company | N | |
| | | | | | | | JB Cestra Investment Management LLP | MUS | NIA | NYLCAP Holdings (Mauritius) | Ownership | 12.580 | New York Life Insurance Company | N | |
| | | | 22-3704242 | | 0001103598 | | New York Life Investment Management | | | | | | | | |
| | | | | | | | NYLIM Service Company LLC | DE | NIA | Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management | | | | | | | | |
| | | | | | | | NYL Workforce GP LLC | DE | NIA | Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 52-2206685 | | 0001133639 | | New York Life Investment Management LLC | DE | NIA | New York Life Investment Management | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLIM Fund II GP, LLC | DE | NIA | Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NYLIM-TND, LLC | DE | NIA | New York Life Investment Management LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management Hong Kong Limited | CHN | NIA | NYLIM Fund II GP, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | WFHG, GP LLC | DE | NIA | New York Life Investment Management LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | 4643807 | 0001406803 | | Workforce Housing Fund I - 2007, LP | DE | NIA | New York Life Investment Management LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management | | | WFHG, GP LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | IndexIQ Holdings Inc. | DE | NIA | New York Life Investment Management | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 56-2581173 | | 0001364028 | | IndexIQ, Inc. | DE | NIA | Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 02-0811751 | | 0001483922 | | IndexIQ LLC | DE | NIA | New York Life Investment Management | Ownership | 74.370 | New York Life Insurance Company | N | |
| | | | 02-0811751 | | 0001483922 | | IndexIQ LLC | DE | NIA | Holdings LLC | Ownership | 25.630 | New York Life Insurance Company | N | |
| | | | 02-0811753 | | 0001415996 | | IndexIQ Advisors LLC | DE | NIA | IndexIQ Holdings Inc. | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | IndexIQ Active ETF Trust | DE | NIA | IndexIQ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

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| 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) | | | | | |
| | | | | | | | IQ MacKay Shields Municipal Insured ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 21.230 | New York Life Insurance Company | N | |
| | | | | | | | IQ MacKay Shields Municipal Intermediate ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 74.240 | New York Life Insurance Company | N | |
| | | | | | | | IQ Ultra Short Duration ETF | DE | NIA | New York Life Insurance Company | Ownership..... | 14.710 | New York Life Insurance Company | N | |
| | | | | | | | IndexIQ ETF Trust | DE | NIA | IndexIQ LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | IQ 50 Percent Hedged FTSE International ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 53.070 | New York Life Insurance Company | N | |
| | | | | | | | IQ 500 International ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 99.650 | New York Life Insurance Company | N | |
| | | | | | | | IQ Chaikin US Large Cap ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 8.960 | New York Life Insurance Company | N | |
| | | | | | | | IQ Chaikin US Small Cap ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 70.220 | New York Life Insurance Company | N | |
| | | | | | | | IQ Hedge Event-Driven Tracker ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 57.900 | New York Life Insurance Company | N | |
| | | | | | | | IQ Hedge Long/Short Tracker ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 41.090 | New York Life Insurance Company | N | |
| | | | | | | | IQ S&P High Yield Low Volatility Bd ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 52.730 | New York Life Insurance Company | N | |
| | | | | | | | IQ Short Duration Enhanced Cor Bd US ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 79.990 | New York Life Insurance Company | N | |
| | | | | | | | IQ Candriam ESG International Equity ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 89.220 | New York Life Insurance Company | N | |
| | | | | | | | IQ Candriam ESG International Equity ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 9.410 | New York Life Insurance Company | N | |
| | | | | | | | IQ Candriam ESG US Equity ETF | DE | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 87.630 | New York Life Insurance Company | N | |
| | | | | | | | IQ Candriam ESG US Equity ETF | DE | NIA | New York Life Insurance and Annuity Corporation | Ownership..... | 9.240 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management Holdings International | LUX | NIA | New York Life Investment Management Holdings LLC | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | New York Life Investment Management Holdings II International | LUX | NIA | New York Life Investment Management Holdings International | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Group | LUX | NIA | New York Life Investment Management Holdings II International | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | CGH UK Acquisition Company Limited | GBR | NIA | Candriam Group | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Tristan Capital Partners Holdings Limited | GBR | NIA | CGH UK Acquisition Company Limited | Ownership..... | 40.000 | New York Life Insurance Company | N | |
| | | | | | | | Tristan Capital Holdings Limited | GBR | NIA | Tristan Capital Partners Holdings Limited | Ownership..... | 40.000 | New York Life Insurance Company | N | |
| | | | | | | | EPISO 4 Co-Investment LLP | GBR | NIA | Tristan Capital Partners Holdings Limited | Ownership..... | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | EPISO 4 (GP) LLP | GBR | NIA | EPISO 4 Co-Investment LLP | Ownership..... | 16.000 | New York Life Insurance Company | N | |
| | | | | | | | EPISO 4 Incentive Partners LLP | GBR | NIA | Tristan Capital Partners Holdings Limited | Ownership..... | 4.700 | New York Life Insurance Company | N | |
| | | | | | | | CCP 5 Co-Investment LLP | GBR | NIA | Tristan Capital Partners Holdings Limited | Ownership..... | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | Tristan Capital Limited | GBR | NIA | Tristan Capital Partners Holdings Limited | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Tristan Capital Partners LLP | GBR | NIA | Tristan Capital Limited | Ownership..... | 92.000 | New York Life Insurance Company | N | |
| | | | | | | | CCP III Co-Investment (GP) Limited | GBR | NIA | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | CCP III Co-Investment LP | GBR | NIA | 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 | |

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| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Y/N) | * |
| | | | | | | | EPISO 3 Co-Investment (GP) Limited | .GBR | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | EPISO 3 Co-Investment LP | .GBR | NIA..... | EPISO 3 Co-Investment (GP) Limited | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | EPISO 3 Incentive Partners (GP) Limited | .GBR | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | EPISO 3 Incentive Partners LP | .GBR | NIA..... | EPISO 3 Incentive Partners (GP) Limited | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | EPISO 3 IOM Limited | .IMN | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | CCP IV (GP) LLP | .GBR | NIA..... | Tristan Capital Partners LLP | Ownership..... | 50.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Curzon Capital Partners IV (GP) Limited | .GBR | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | CCP 5 GP LLP | .GBR | NIA..... | Tristan Capital Partners LLP | Ownership..... | 33.000 | New York Life Insurance Company | ..N | |
| | | | | | | | CCP 5 Pool Partnership GP Limited | .NJ | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | CCP 5 Pool Partnership SLP | .NJ | NIA..... | CCP 5 Pool Partnership GP Limited | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Tristan Capital Partners Asset Management Limited | .GBR | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | TCP Poland Spolka z ograniczona odpowiedzialnoscia | .POL | NIA..... | Tristan Capital Partners Asset Management Limited | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | TCP Co-Investment (GP) S.á.r.l. | .LUX | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | TCP Co-Investment SCSP | .LUX | NIA..... | TCP Co-Investment (GP) S.á.r.l. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | TCP Incentive Partners SCSP | .LUX | NIA..... | TCP Co-Investment (GP) S.á.r.l. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | TCP Incentive Partners (GP) S.á.r.l. | .LUX | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | German Property Performance Partners Investors Feeder Verwaltungs GmbH | .DEU | NIA..... | TCP Incentive Partners (GP) S.á.r.l. | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | EPISO 4 (GP) S.á.r.l. | .LUX | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | EPISO 4 (GP) II S.á.r.l. | .LUX | NIA..... | Tristan Capital Partners LLP | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Luxco S.á.r.l. | .LUX | NIA..... | Candriam Group | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Luxembourg | .LUX | NIA..... | Candriam Group | Ownership..... | 90.972 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Belgium | .BEL | NIA..... | Candriam Luxembourg | Ownership..... | 99.990 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Belgium | .BEL | NIA..... | Candriam Group | Ownership..... | 0.010 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam France | .FRA | NIA..... | Candriam Luxembourg | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Monétaire SICAV | .FRA | NIA..... | Candriam Belgium | Ownership..... | 1.320 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Monétaire SICAV | .FRA | NIA..... | Candriam France | Ownership..... | 0.600 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Monétaire SICAV | .FRA | NIA..... | Cordius CIG | Ownership..... | 0.010 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Switzerland LLC | .CHE | NIA..... | Candriam Luxembourg | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam GP | .LUX | NIA..... | Candriam Luxembourg | Ownership..... | 100.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Cordius | .LUX | NIA..... | Candriam Luxembourg | Ownership..... | 16.120 | New York Life Insurance Company | ..N | |
| | | | | | | | Cordius | .LUX | NIA..... | Candriam Belgium | Ownership..... | 3.780 | New York Life Insurance Company | ..N | |
| | | | | | | | Cordius | .LUX | NIA..... | Candriam France | Ownership..... | 3.780 | New York Life Insurance Company | ..N | |
| | | | | | | | Cordius CIG | .LUX | NIA..... | Candriam Luxembourg | Ownership..... | 68.040 | New York Life Insurance Company | ..N | |
| | | | | | | | Cordius CIG | .LUX | NIA..... | Candriam Belgium | Ownership..... | 15.980 | New York Life Insurance Company | ..N | |
| | | | | | | | Cordius CIG | .LUX | NIA..... | Candriam France | Ownership..... | 15.980 | New York Life Insurance Company | ..N | |
| | | | | | | | IndexIQ | .LUX | NIA..... | Candriam Luxembourg | Ownership..... | 35.000 | New York Life Insurance Company | ..N | |
| | | | | | | | IndexIQ Factors Sustainable Corporate Euro Bond | .LUX | NIA..... | Cordius CIG | Ownership..... | 41.000 | New York Life Insurance Company | ..N | |
| | | | | | | | IndexIQ Factors Sustainable Sovereign Euro Bond | .LUX | NIA..... | Cordius CIG | Ownership..... | 36.000 | New York Life Insurance Company | ..N | |
| | | | | | | | IndexIQ Factors Sustainable Europe Equity | .LUX | NIA..... | Cordius CIG | Ownership..... | 19.000 | New York Life Insurance Company | ..N | |
| | | | | | | | IndexIQ Factors Sustainable EMU Equity | .LUX | NIA..... | Cordius CIG | Ownership..... | 1.400 | New York Life Insurance Company | ..N | |
| | | | | | | | IndexIQ Factors Sustainable Japan Equity | .LUX | NIA..... | Cordius CIG | Ownership..... | 33.000 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Absolute Return | .LUX | NIA..... | Candriam Luxembourg | Ownership..... | 3.160 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Absolute Return | .LUX | NIA..... | New York Life Insurance and Annuity Corporation | Ownership..... | 8.800 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Absolute Return | .LUX | NIA..... | Cordius CIG | Ownership..... | 6.370 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Absolute Return | .LUX | NIA..... | Candriam France | Ownership..... | 1.160 | New York Life Insurance Company | ..N | |
| | | | | | | | Candriam Absolute Return Equity Market Neutral | .LUX | NIA..... | Candriam Luxembourg | Ownership..... | 4.050 | New York Life Insurance Company | ..N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13 If Control is Owner- ship Provide Percen- tage | 14 Ultimate Controlling Entity(ies)/Person(s) | 15 Is an SCA Filing Re- quired? (Y/N) | 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) | | | | | |
| | | | | | | | Candriam Absolute Return Equity Market Neutral | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 4.710 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Absolute Return Equity Market Neutral | .LUX | .NIA | Cordius CIG | Ownership | 8.600 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Absolute Return Equity Market Neutral | .LUX | .NIA | Candriam France | Ownership | 1.560 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Absolute Return Long Short Digital Equity | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.220 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Absolute Return Long Short Digital Equity | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 20.500 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Absolute Return Long Short Digital Equity | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Alternative | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.270 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Alternative | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 74.020 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Alternative | .LUX | .NIA | Cordius CIG | Ownership | 18.540 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Alternative Systemat | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.270 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Alternative Systemat | .LUX | .NIA | Cordius CIG | Ownership | 18.540 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Alternative Systemat | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 74.020 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.060 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Capital Securities | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Convertible Defensive | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.040 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Convertible Opportunities | .LUX | .NIA | Candriam Luxembourg | Ownership | 37.690 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Credit Opportunities | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Emerging Debt Local Currencies | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.050 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Emerging Debt Local Currencies | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Emerging Markets | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.020 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Emerging Markets Total Return | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.080 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Euro Corporate | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.030 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Euro Government | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.040 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Euro High Yield | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Euro Short Term | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Euro Long Term | .LUX | .NIA | Cordius CIG | Ownership | 0.020 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Global High Yield | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.030 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Global Sovereign Quality | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds International | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.160 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds International | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Bonds Total Return | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.030 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Diversified Futures | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Diversified Futures | .LUX | .NIA | Candriam France | Ownership | 0.670 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Equities L Emerging Markets | .LUX | .NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam Fund Sustainable Euro Corporate Bonds Fossil Free | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam GF | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 68.980 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam GF | .LUX | .NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam GF AUSBIL Global Essential Infrastructure | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 100.000 | New York Life Insurance Company | .N | |
| | | | | | | | Candriam GF Short Duration US High Yield Bonds | .LUX | .NIA | New York Life Insurance and Annuity Corporation | Ownership | 34.220 | New York Life Insurance Company | .N | |

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) | * |
| | | | | | | | Candriam GF Short Duration US High Yield Bonds | .LUX | NIA | Cordius CIG | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam GF U.S. Equity Opportunities | .LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 60.680 | New York Life Insurance Company | N | |
| | | | | | | | Candriam GF U.S. Equity Opportunities | .LUX | NIA | Cordius CIG | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam GF US High Yield Corporate Bonds | .LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 80.670 | New York Life Insurance Company | N | |
| | | | | | | | Candriam GF US High Yield Corporate Bonds | .LUX | NIA | Cordius CIG | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam GF US Corporate Bonds | .LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 92.140 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Global Alpha | .LUX | NIA | Candriam Luxembourg | Ownership | 0.120 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Global Alpha | .LUX | NIA | Cordius CIG | Ownership | 1.870 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Index Arbitrage | .LUX | NIA | Candriam Luxembourg | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L | .LUX | NIA | Candriam Luxembourg | Ownership | 0.060 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L | .LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 1.680 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L | .LUX | NIA | Cordius CIG | Ownership | 0.620 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Balanced Asset Allocation | .LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Conservative Asset Allocation | .LUX | NIA | Candriam Luxembourg | Ownership | 0.180 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Conservative Asset Allocation | .LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Defensive Asset Allocation | .LUX | NIA | Cordius CIG | Ownership | 0.050 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Dynamic Asset Allocation | .LUX | NIA | Cordius CIG | Ownership | 5.220 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Multi-Asset Income | .LUX | NIA | Candriam Luxembourg | Ownership | 0.060 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Multi-Asset Income & Growth | .LUX | NIA | Candriam Luxembourg | Ownership | 0.040 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Multi-Asset Premia | .LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 24.330 | New York Life Insurance Company | N | |
| | | | | | | | Candriam L Multi-Asset Premia | .LUX | NIA | Cordius CIG | Ownership | 8.150 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Long Short Credit | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Money Market | .LUX | NIA | Candriam France | Ownership | 0.640 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Money Market | .LUX | NIA | Candriam Luxembourg | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Money Market Euro AAA | .LUX | NIA | Candriam Luxembourg | Ownership | 0.110 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Money Market Euro AAA | .LUX | NIA | Candriam France | Ownership | 4.210 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Multi-Strategies | .LUX | NIA | Candriam Belgium | Ownership | 16.180 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Multi-Strategies | .LUX | NIA | Candriam France | Ownership | 24.810 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Multi-Strategies | .LUX | NIA | Candriam Luxembourg | Ownership | 56.980 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Multi-Strategies | .LUX | NIA | Cordius CIG | Ownership | 2.000 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Risk Arbitrage | .LUX | NIA | Candriam Luxembourg | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI | .LUX | NIA | Candriam Belgium | Ownership | 0.090 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI | .LUX | NIA | Candriam France | Ownership | 0.030 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Bond Euro Aggregate Index | .LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Bond Emerging Markets | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Bond Emerging Markets | .LUX | NIA | Candriam France | Ownership | 0.180 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Bond Euro | .LUX | NIA | Candriam Luxembourg | Ownership | 0.050 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Bond Euro Corporate | .LUX | NIA | Candriam Luxembourg | Ownership | 0.030 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Bond Global High Yield | .LUX | NIA | Candriam Luxembourg | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Defensive Asset Allocation | .LUX | NIA | Candriam Belgium | Ownership | 8.760 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Equity Emerging Markets | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Equity EMU | .LUX | NIA | Candriam Luxembourg | Ownership | 0.020 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Equity Europe | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Equity North America | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Equity Pacific | .LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam SRI Equity World | .LUX | NIA | Candriam Luxembourg | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Sustainable | .LUX | NIA | Cordius CIG | Ownership | 0.030 | New York Life Insurance Company | N | |

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) | * |
| | | | | | | | Candriam Sustainable Euro Bonds | LUX | NIA | Cordius CIG | Ownership | 0.450 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Sustainable Euro Short Term Bonds | LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Sustainable High | LUX | NIA | Cordius CIG | Ownership | 0.010 | New York Life Insurance Company | N | |
| | | | | | | | Candriam Sustainable World Bonds | LUX | NIA | Cordius CIG | Ownership | 0.370 | New York Life Insurance Company | N | |
| | | | | | | | Candriam World Alternative | LUX | NIA | Candriam Luxembourg | Ownership | 0.060 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Insurance and Annuity Corporation | Ownership | 29.760 | New York Life Insurance Company | N | |
| | | | | | | | Candriam World Alternative | LUX | NIA | New York Life Insurance and Annuity Corporation | Ownership | 37.200 | New York Life Insurance Company | N | |
| | | | | | | | Candriam World Alternative Alphamax | LUX | NIA | Candriam Luxembourg | Ownership | 0.080 | New York Life Insurance Company | N | |
| | | | | | | | Paricor | LUX | NIA | Cordius CIG | Ownership | 0.060 | New York Life Insurance Company | N | |
| | | | | | | | Paricor Patrimonium | LUX | NIA | Cordius CIG | Ownership | 0.070 | New York Life Insurance Company | N | |
| | | | | | | | | | | New York Life Investment Management Holdings II International | Ownership | 79.030 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Investment Management Limited | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Australia Pty. Ltd. | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Asset Management Pty. Ltd. | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Global Infrastructure Pty. Limited | AUS | NIA | Ausbil Investment Management Limited | Ownership | 55.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Global Infrastructure Pty. Limited | AUS | NIA | Ausbil Investment Management Limited | Ownership | 45.000 | New York Life Insurance Company | N | 13 |
| | | | | | | | ISPT Holding | AUS | NIA | Ausbil Investment Management Limited | Ownership | 0.370 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Investment Management Limited Employee Share Trust | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | | | | Ausbil Investment Management Limited Employee Share Trust | Ownership | 100.000 | New York Life Insurance Company | N | 12 |
| | | | | | | | Ausbil 130/30 Focus Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 41.760 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – Ausbil Dividend Income Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 50.530 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – Ausbil Active Sustainable Equity Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Australian Active Equity Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Australian Concentrated Equity Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Australian Emerging Leaders Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Australian Geared Equity Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Australian Smallcap Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil Balanced Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil EGS Focus Fund | AUS | NIA | Ausbil Investment Management Limited | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – Ausbil Global Essential Infrastructure Fund | AUS | NIA | Employee Share Trust | Ownership | 57.770 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – Ausbil Global Resources Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 91.410 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – Ausbil Global SmallCap Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 74.120 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – Ausbil Microcap Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 16.160 | New York Life Insurance Company | N | |
| | | | | | | | Ausbil IT – MacKay Shields Unconstrained Bond Fund | AUS | NIA | New York Life Insurance and Annuity Corporation | Ownership | 99.180 | New York Life Insurance Company | N | |
| | | | 56-2412827 | | 0000914898 | | NYLIFE Distributors LLC | DE | NIA | New York Life Investment Management Holdings LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 3663273 | | | | Huntsville NYL LLC | DE | NIA | NYLIFE Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 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) | * |
| | | | | | | | CC Acquisitions, LP | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Cedar Farms TN LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Cedar Farms JV LLC | DE | NIA | REEP-IND Cedar Farms TN LLC | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | 61-1724274 | | | | REEP-IND Continental NC LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 46-3561738 | | | | LRC-Patriot, LLC | DE | NIA | REEP-IND Continental NC LLC | Ownership | 93.000 | New York Life Insurance Company | N | |
| | | | 35-2496884 | | | | REEP-LRC Industrial LLC | DE | NIA | LRC-Patriot, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND Forest Park NJ LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Building 4 LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Building 1-2-3 LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Building 17, LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Building 20, LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Mantua Grove LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | FP Lot 1.01 LLC | DE | NIA | REEP-IND Forest Park NJ LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND NJ LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND JV LLC | DE | NIA | REEP-IND NJ LLC | Ownership | 93.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND Hook Road LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND Bay Avenue LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | NJIND Corbin Street LLC | DE | NIA | NJIND JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Cumberland TN LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Cumberland Apartments, LLC | TN | NIA | REEP-MF Cumberland TN LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Enclave TX LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Enclave CAF LLC | DE | NIA | REEP-MF Enclave TX LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Marina Landing WA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-SP Marina Landing LLC | DE | NIA | REEP-MF Marina Landing WA LLC | Ownership | 98.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Mira Loma II TX LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Mira Loma II, LLC | DE | NIA | REEP-MF Mira Loma II TX LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Summitt Ridge CO LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Summitt Ridge Apartments, LLC | DE | NIA | REEP-MF Summitt Ridge CO LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Woodridge IL LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OF Centerpointe VA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Centerpointe Fairfax Holdings LLC | DE | NIA | REEP-OF Centerpointe VA LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC 575 Lex NY LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC 575 Lex NY GP LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Maple REEP-OFC 575 Lex Holdings LP | DE | NIA | REEP-OFC 575 Lex NY GP LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | Maple REEP-OFC 575 Lex Owner LLC | DE | NIA | REEP-OFC 575 Lex NY GP LLC | Ownership | 50.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-RTL SASI GA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-RTL Bradford PA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC Royal Centre GA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Royal Centre, LLC | DE | NIA | REEP-OFC Royal Centre GA LLC | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-RTL CTC NY LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC 5005 LBJ Freeway TX LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 97.000 | New York Life Insurance Company | N | |
| | | | | | | | 5005 LBJ Tower LLC | DE | NIA | REEP-OFC 5005 LBJ Freeway TX LLC | Ownership | 97.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF SPENCER NV LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-HZ SPENCER JV LLC | DE | NIA | REEP-MF SPENCER 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 | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 37-1842612 | | | | MARKET ROSS TX JV LLC | DE | NIA | REEP-OFC/RTL MARKET ROSS TX LLC | Ownership | 98.700 | New York Life Insurance Company | N | |
| | | | 61-1808552 | | | | MARKET ROSS TX GARAGE OWNER LC | DE | NIA | MARKET ROSS TX JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 36-4852864 | | | | MARKET ROSS TX OFFICE OWNER LLC | DE | NIA | MARKET ROSS TX JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | 32-0511592 | | | | MARKET ROSS TX RETAIL OWNER LLC | DE | NIA | MARKET ROSS TX JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC Mallory TN LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | 3665 Mallory JV LLC | DE | NIA | REEP-OFC Mallory TN LLC | Ownership | 90.900 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC Water Ridge NC LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC Viridian AZ LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 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) | * |
| | | | 30-1018932 | | | | REEP-Hines Viridian JV LLC | DE | NIA | REEP-OFC Viridian AZ LLC | Ownership | 73.031 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC 2300 EMPIRE LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF Wynnewood PA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | Wynnewood JV LLC | DE | NIA | REEP-MF Wynnewood PA LLC | Ownership | 92.500 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MU Fayetteville NC LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | 501 Fayetteville JV LLC | DE | NIA | REEP-MU Fayetteville NC LLC | Ownership | 85.000 | New York Life Insurance Company | N | |
| | | | | | | | 501 Fayetteville Owner LLC | DE | NIA | 501 Fayetteville JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MU SOUTH GRAHAM NC LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | 401 SOUTH GRAHAM JV LLC | DE | NIA | REEP-MU SOUTH GRAHAM NC LLC | Ownership | 90.000 | New York Life Insurance Company | N | |
| | | | | | | | 401 SOUTH GRAHAM OWNER LLC | DE | NIA | 401 SOUTH GRAHAM JV LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-IND COMMERCE CITY CO LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-BRENNAN COMMERCE CITY JV LLC | DE | NIA | REEP-IND COMMERCE CITY CO LLC | Ownership | 95.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF ART TOWER OR LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-MF ART TOWER JV LLC | DE | NIA | REEP-MF ART TOWER OR LLC | Ownership | 95.000 | New York Life Insurance Company | N | |
| | | | | | | | REEP-OFC Mass Ave MA LLC | DE | NIA | NYLife Real Estate Holdings, LLC | Ownership | 100.000 | New York Life Insurance Company | N | |

| Asterisk | Explanation |
|----------|--|
| 1 | Contractual Client – Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio. |
| 2 | Control of this entity is pursuant to an investment management contract with New York Life Investment Management Holdings LLC or affiliate, not through ownership of voting interests. |
| 3 | GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares. |
| 4 | GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares. |
| 5 | Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. |
| 6 | Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company. |
| 7 | Energy Contracts and Aircraft Loans Investments – with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation. |
| 8 | Control of this entity is pursuant to an investment management contract with Private Advisors LLC, or affiliate, not through ownership of voting interests. |
| 9 | Investment Pool – Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. |
| 10 | One share held by Candriam Luxco S.à.r.l. |
| 11 | Control of this entity is pursuant to a management contract with NYL Investors LLC. |
| 12 | Ausbil Investment Management Limited has sole authority over the management of the fund. |
| 13 | 45% of Ausbil Global Infrastructure Pty. Limited is owned by employees of the company. |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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.

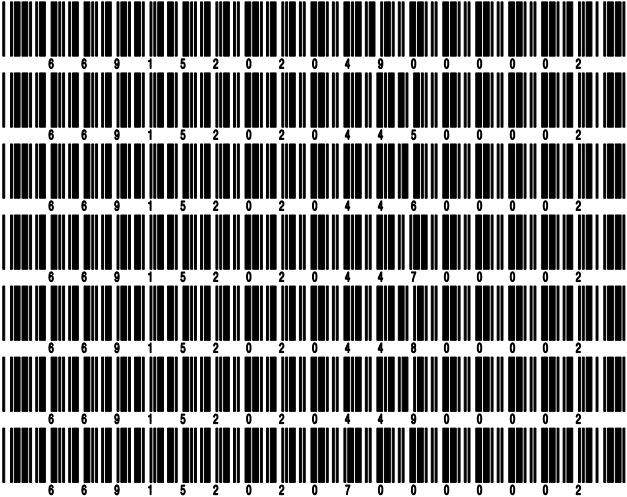
| | Response |
|---|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | YES |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. | NO |

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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. Collateral assignments | 58,915,522 | | 58,915,522 | 60,734,317 |
| 2505. Administrative and other fees due and unpaid | 7,262,967 | | 7,262,967 | 7,686,566 |
| 2506. Federal employees' group life conversion pool fund | 4,940,361 | | 4,940,361 | 4,940,361 |
| 2507. Miscellaneous | 211,129,953 | 211,129,953 | | |
| 2508. Aircraft | 6,914,471 | 6,914,471 | | |
| 2509. Amount due for undelivered securities | 1,975,528 | 1,975,528 | | |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 291,138,802 | 220,019,952 | 71,118,850 | 73,361,244 |

Additional Write-ins for Liabilities Line 25

| | 1 Current Statement Date | 2 December 31 Prior Year |
|--|--------------------------------|--------------------------------|
| 2504. Unfunded postretirement obligations for employees and agents | 371,433,585 | 384,400,644 |
| 2505. Obligations under structured settlement agreements | 143,820,335 | 146,943,383 |
| 2506. Liability for interest on claims | 25,151,257 | 24,311,998 |
| 2507. Other payable | 17,194,293 | 18,705,072 |
| 2508. Contingent liability | 13,515,792 | 14,186,363 |
| 2509. Deferred gains liability | 10,850,653 | 10,433,334 |
| 2510. Reserves required on certain group annuity separate accounts | 5,917,302 | 4,749,326 |
| 2511. Adjustment to agents' progress sharing plan liability | 4,767,744 | 5,131,189 |
| 2512. Deferred liability rebate commission | 4,103,338 | 4,373,891 |
| 2513. Deferred rent payable | 3,355,118 | 4,567,811 |
| 2514. Tax credit payable | | 2,760,000 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 600,109,417 | 620,563,011 |

Additional Write-ins for Summary of Operations Line 27

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 2704. Interest on benefit plans for employees and agents | (610,679) | 55,563,021 | 94,043,552 |
| 2705. Change in special reserves on certain group policies | (1,432,617) | 23,814,732 | (22,719,162) |
| 2706. Other expenses | (5,692,722) | (3,337,260) | (8,083,034) |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (7,736,018) | 76,040,493 | 63,241,356 |

Additional Write-ins for Summary of Operations Line 53

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 5304. Ceding commission | | (1,351,448) | (2,702,895) |
| 5305. Change in special reserves on certain group annuity contracts | (1,167,976) | (141,681) | (169,321) |
| 5397. Summary of remaining write-ins for Line 53 from overflow page | (1,167,976) | (1,493,129) | (2,872,216) |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | 1,984,797,515 | 1,486,020,318 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 62,044,349 | 726,628,997 |
| 2.2 Additional investment made after acquisition | 17,466,747 | 97,344,585 |
| 3. Current year change in encumbrances | (53,552,558) | (256,728,725) |
| 4. Total gain (loss) on disposals | | 5,009,742 |
| 5. Deduct amounts received on disposals | | 10,018,714 |
| 6. Total foreign exchange change in book/adjusted carrying value | | |
| 7. Deduct current year's other than temporary impairment recognized | | 95,200 |
| 8. Deduct current year's depreciation | 38,756,572 | 63,363,488 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 1,971,999,481 | 1,984,797,515 |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 1,971,999,481 | 1,984,797,515 |

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 | 18,322,138,020 | 17,553,604,265 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 1,011,345,052 | 3,103,643,619 |
| 2.2 Additional investment made after acquisition | 111,701,679 | 240,818,198 |
| 3. Capitalized deferred interest and other | 5,342,589 | 7,695,638 |
| 4. Accrual of discount | 2,183,119 | 4,606,100 |
| 5. Unrealized valuation increase (decrease) | | (11,122,906) |
| 6. Total gain (loss) on disposals | | |
| 7. Deduct amounts received on disposals | 410,490,244 | 2,541,865,805 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 4,628,735 | 35,241,089 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 10. Deduct current year's other than temporary impairment recognized | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 19,037,591,480 | 18,322,138,020 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 19,037,591,480 | 18,322,138,020 |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 19,037,591,480 | 18,322,138,020 |

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 | 10,305,559,474 | 9,674,059,982 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 362,408,552 | 345,343,251 |
| 2.2 Additional investment made after acquisition | 729,189,427 | 1,392,705,893 |
| 3. Capitalized deferred interest and other | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease) | (38,361,639) | 500,937,146 |
| 6. Total gain (loss) on disposals | 2,561,358 | (4,870,508) |
| 7. Deduct amounts received on disposals | 418,064,830 | 1,239,056,777 |
| 8. Deduct amortization of premium and depreciation | 68,690,014 | 125,244,823 |
| 9. Total foreign exchange change in book/adjusted carrying value | 6,818,042 | (50,351,925) |
| 10. Deduct current year's other than temporary impairment recognized | 92,631,086 | 187,962,764 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 10,788,789,284 | 10,305,559,474 |
| 12. Deduct total nonadmitted amounts | 126,308,858 | 433,469,912 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 10,662,480,426 | 9,872,089,563 |

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 | 123,134,746,208 | 116,394,514,045 |
| 2. Cost of bonds and stocks acquired | 9,548,953,313 | 21,242,546,721 |
| 3. Accrual of discount | 207,376,330 | 419,434,526 |
| 4. Unrealized valuation increase (decrease) | (670,542,956) | 734,224,182 |
| 5. Total gain (loss) on disposals | 304,077,475 | 222,471,054 |
| 6. Deduct consideration for bonds and stocks disposed of | 8,830,209,801 | 15,798,566,035 |
| 7. Deduct amortization of premium | 76,939,997 | 137,824,848 |
| 8. Total foreign exchange change in book/adjusted carrying value | (173,763,766) | 96,239,706 |
| 9. Deduct current year's other than temporary impairment recognized | 165,479,258 | 83,681,147 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 21,696,670 | 45,388,004 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 123,299,914,218 | 123,134,746,208 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 123,299,914,218 | 123,134,746,208 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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) | 74,484,368,571 | 33,690,151,274 | 29,950,217,722 | (735,197,006) | 74,484,368,571 | 77,489,105,117 | | 74,933,504,278 |
| 2. NAIC 2 (a) | 33,621,133,900 | 1,977,908,030 | 1,726,472,209 | 426,898,137 | 33,621,133,900 | 34,299,467,858 | | 33,142,745,117 |
| 3. NAIC 3 (a) | 3,748,761,641 | 241,711,653 | 156,363,025 | 157,941,073 | 3,748,761,641 | 3,992,051,342 | | 3,464,545,840 |
| 4. NAIC 4 (a) | 2,869,663,128 | 213,555,783 | 142,423,747 | 39,054,257 | 2,869,663,128 | 2,979,849,421 | | 2,738,310,302 |
| 5. NAIC 5 (a) | 377,178,605 | 14,918,980 | 42,307,986 | 154,583,828 | 377,178,605 | 504,373,427 | | 362,608,870 |
| 6. NAIC 6 (a) | 62,907,406 | 4,637,202 | 11,831,340 | 53,860,990 | 62,907,406 | 109,574,258 | | 76,272,028 |
| 7. Total Bonds | 115,164,013,251 | 36,142,882,922 | 32,029,616,029 | 97,141,279 | 115,164,013,251 | 119,374,421,423 | | 114,717,986,435 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | | | | | | | | 330 |
| 9. NAIC 2 | 34,323,374 | | | | 34,323,374 | 34,323,374 | | 29,681,774 |
| 10. NAIC 3 | 5,285,453 | | 5,285,453 | | 5,285,453 | | | 5,285,453 |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | 11,775,165 | | | 155,355 | 11,775,165 | 11,930,520 | | 13,270,148 |
| 13. NAIC 6 | 24,179,623 | 2,275,000 | 1,680,450 | 2,228,450 | 24,179,623 | 27,002,623 | | 28,826,291 |
| 14. Total Preferred Stock | 75,563,615 | 2,275,000 | 6,965,903 | 2,383,805 | 75,563,615 | 73,256,517 | | 77,063,996 |
| 15. Total Bonds and Preferred Stock | 115,239,576,866 | 36,145,157,922 | 32,036,581,932 | 99,525,084 | 115,239,576,866 | 119,447,677,940 | | 114,795,050,431 |

(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 \$5,578,605,964 ; NAIC 2 \$263,287,804 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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 | 62,218,476 | xxx | 62,263,876 | 127,828 | |

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 | 39,694,463 | 15,621,072 |
| 2. Cost of short-term investments acquired | 84,074,679 | 245,808,045 |
| 3. Accrual of discount | 197,581 | 652,313 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | (5,250) | 1,605,175 |
| 6. Deduct consideration received on disposals | 61,641,249 | 223,388,594 |
| 7. Deduct amortization of premium | 58,248 | 568,541 |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | 43,500 | 35,007 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 62,218,476 | 39,694,463 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 62,218,476 | 39,694,463 |

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) | 424,880,497 |
| 2. | Cost Paid/(Consideration Received) on additions | 51,752,590 |
| 3. | Unrealized Valuation increase/(decrease) | 172,700,406 |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 4,891,990 |
| 6. | Considerations received/(paid) on terminations | 8,556,971 |
| 7. | Amortization | (10,626,396) |
| 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) | 635,042,116 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 635,042,116 |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | |
|------|--|-------------------------------|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | (1,237,790) |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | (17,335,553) |
| 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 | (54,059) |
| 3.14 | Section 1, Column 18, prior year | (8,221,104)8,167,0458,167,045 |
| 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 | (54,059) |
| 3.24 | Section 1, Column 19, prior year | (8,221,104) |
| 3.25 | SSAP No. 108 adjustments | 8,167,0458,167,045 |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | (258,072,370) |
| 4.2 | Less: | |
| | 4.21 Amount used to adjust basis of hedged item | |
| | 4.22 Amount recognized | (258,072,370) |
| | 4.23 SSAP No. 108 adjustments | (258,072,370) |
| 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) | (18,573,343) |
| 7. | Deduct total nonadmitted amounts | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | (18,573,343) |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| 17305AA*4 | Long Bond Replication | 1.F | 300,000,000 | 300,466,930 | 320,989,413 | 03/06/2020 | 09/20/2021 | Bond Forward | | (10,221,108) | 806213-AD-6 233851-BW-3 82620K-AE-3 0010EP-AN-8 195869-AP-7 90351D-AB-3 26884T-AP-7 | SCENTRE GROUP TRUST 1 / SCENTRE GR DAIMLER FINANCE NORTH AMERICA LLC SIEMENS FINANCIERINGSMAATSCHAPPIJ AEP TEXAS INC COLONIAL PIPELINE CO UBS GROUP FUNDING JERSEY LTD ERAC USA FINANCE LLC JACKSON NATIONAL LIFE GLOBAL FUNDI | 1FE 2FE 1FE 1FE 1FE 1FE 2FE | 4,692,255 9,789,474 7,240,418 2,983,229 17,971,973 1,448,619 4,345,204 | 4,830,331 10,424,064 8,035,465 3,325,920 19,779,300 1,643,517 4,602,300 |
| | | | | | | | | | | | 46849L-TC-5 C4862F-AB-8 N7338B-AC-5 42241B-AD-1 56081F-AQ-3 Q3393*-AH-4 G5147*-AC-0 41242*-AT-9 Q3971B-AA-7 74170*-AC-3 56081F-AT-7 G2044B-BA-2 F8568B-AD-1 56081F-AX-8 77519B-AP-5 Q8773B-AE-8 Q6235F-AL-6 97786F-AK-8 97670M-A*-7 | ISLAND TIMBERLANDS FINANCE CORP RED ELECTRICA FINANCE B.V. HEARST COMMUNICATIONS INC MAJOR LEAGUE BASEBALL TRUST ELECTRANET PTY LTD JOHNSON MATTHEY PLC HARDWOOD FUNDING LLC GPT RE LTD PRIME PROPERTY FUND LLC MAJOR LEAGUE BASEBALL TRUST COMPASS GROUP PLC SONEPAR SA MAJOR LEAGUE BASEBALL TRUST ROGERS GROUP INC STOCKLAND TRUST MANAGEMENT LTD MIRVAC GROUP FINANCE LTD WOLSELEY CAPITAL INC WISCONSIN GAS LLC TPF EQUITY REIT OPERATING PARTNERS | 1FE 2PL 1 1 1FE 2 1 1FE 1FE 1 1 2 1FE 2 1 2FE 1 | 2,995,759 3,500,000 4,000,000 4,500,000 500,000 3,000,000 13,000,000 3,000,000 1,300,000 4,100,000 3,300,000 8,000,000 13,000,000 8,800,000 6,500,000 11,700,000 10,000,000 15,000,000 7,500,000 | 3,334,440 4,264,173 4,691,776 5,224,586 553,688 3,334,266 14,168,564 3,359,357 1,433,782 4,719,619 3,806,666 9,083,129 14,332,951 9,675,672 7,216,342 12,889,142 11,111,415 16,256,523 8,328,581 |
| | | | | | | | | | | | 87278*-AD-4 74170*-AJ-8 45167B-B*-4 553530-BB-2 | PRIME PROPERTY FUND LLC IDEX CORPORATION MSC INDUSTRIAL DIRECT CO INC FOOTBALL CLUB TERM NOTES 2033 TRUS | 1 1 2FE 2 | 38,200,000 7,700,000 37,000,000 4,800,000 | 42,298,184 8,579,032 39,567,530 5,436,118 |
| | | | | | | | | | | | 34489*-AA-7 353514-E*-9 Q31100-MF-8 | FRANKLIN ELECTRIC CO INC AMETEK INC | 1FE 2 2 | 2,900,000 25,700,000 12,000,000 | 3,283,908 28,264,968 13,355,213 |
| 17305AA#2 | Long Bond Replication | 1.G | 250,000,000 | 250,247,449 | 262,196,565 | 03/12/2020 | 03/21/2022 | Bond Forward | | (6,629,047) | 36160B-AA-3 49245P-AA-4 00913R-AC-0 26884T-AT-9 | ENGIE SA KERRY GROUP FINANCIAL SERVICES AIR LIQUIDE FINANCE SA ERAC USA FINANCE LLC | 1FE 2FE 1FE 2FE | 2,542,219 20,928,612 4,894,067 1,698,441 | 2,640,576 21,897,778 5,112,170 1,718,700 |
| | | | | | | | | | | | 46849L-SS-1 90352J-AA-1 2027AO-JX-8 892330-AB-7 654740-BH-1 05565E-AW-5 78440P-AE-8 78440P-AE-8 78440P-AE-8 78440P-AE-8 49245P-AA-4 36294B-AH-7 693483-AD-1 741531-FA-0 G2978F-AE-3 42251F-AH-7 G1696F-AX-4 | UBS GROUP FUNDING SWITZERLAND AG COMMONWEALTH BANK OF AUSTRALIA TOYOTA INDUSTRIES CORPORATION NISSAN MOTOR ACCEPTANCE CORP BMW US CAPITAL LLC SK TELECOM CO LTD SK TELECOM CO LTD SK TELECOM CO LTD SK TELECOM CO LTD KERRY GROUP FINANCIAL SERVICES GS CALTEX CORP POSCO PRICOA GLOBAL FUNDING I ELECTRICITY SUPPLY BOARD HEB GROCERY COMPANY, L.P. BUNZL FINANCE PLC CORE LABORATORIES (US) INTEREST HO | 1FE 1FE 1FE 1FE 2FE 1FE 1FE 1FE 1FE 2FE 2FE 2FE 1FE 1 1 2 | 5,447,794 3,250,000 2,697,918 8,100,000 6,793,736 4,498,215 1,448,171 1,300,234 1,450,564 1,451,027 5,819,746 5,932,552 3,189,364 3,299,874 16,500,000 3,000,000 2,100,000 | 5,818,584 3,399,305 2,903,094 8,495,361 6,759,336 4,766,580 1,550,543 1,390,142 1,550,543 1,550,543 6,166,916 6,339,249 3,420,608 3,585,483 19,226,254 3,470,684 2,321,030 |
| | | | | | | | | | | | 21867*-AB-4 G4622F-AF-6 786584-A#-9 | HOWARD DE WALDEN ESTATES LIMITED SAFRAN | 2 1 1 | 7,500,000 5,500,000 9,000,000 | 8,113,555 6,058,104 9,936,073 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | | Book/Adjusted | | | | | Book/Adjusted | | | | NAIC | Book/Adjusted | |
| Number | Description | Designation or Other Description | Notional Amount | Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Carrying Value | Fair Value | CUSIP | Description | Description | Carrying Value | Fair Value |
| | | | | | | | | | | | 41242*-AP-7 | HARDWOOD FUNDING LLC | 1FE | 1,925,926 | 2,048,943 |
| | | | | | | | | | | | 41242*-AP-7 | HARDWOOD FUNDING LLC | 1FE | 2,074,074 | 2,206,554 |
| | | | | | | | | | | | 00003#-AB-9 | A&E TELEVISION NETWORKS LLC | 1 | 4,000,000 | 4,238,662 |
| | | | | | | | | | | | | NEW YORK STATE ELECTRIC & GAS CORP | | | |
| | | | | | | | | | | | 649840-B#-1 | | 1 | 5,700,000 | 5,958,520 |
| | | | | | | | | | | | F0164#-AB-8 | AIR LIQUIDE FINANCE | 1 | 5,000,000 | 5,260,830 |
| | | | | | | | | | | | 497266-B*-6 | KIRBY CORPORATION | 2 | 5,610,000 | 5,881,387 |
| | | | | | | | | | | | 461127-CH-7 | INTERTEK FINANCE PLC | 2 | 7,000,000 | 7,392,983 |
| | | | | | | | | | | | 497266-B*-6 | KIRBY CORPORATION | 2 | 4,590,000 | 4,812,044 |
| | | | | | | | | | | | G1696#-AZ-9 | BUNZL FINANCE PLC | 2 | 3,400,000 | 3,559,475 |
| | | | | | | | | | | | 77519#-AM-2 | ROGERS GROUP INC | 2 | 4,300,000 | 4,753,747 |
| | | | | | | | | | | | 910637-T#-6 | THE UNITED ILLUMINATING COMPANY | 1 | 2,400,000 | 2,617,897 |
| | | | | | | | | | | | 06235#-AE-2 | MIRVAC GROUP FINANCE LTD | 1 | 1,600,000 | 1,734,821 |
| | | | | | | | | | | | G8228*-AC-6 | SMITH & NEPHEW PLC | 1 | 14,500,000 | 15,984,129 |
| | | | | | | | | | | | 83379#-AC-9 | SODEXO INC | 1 | 7,000,000 | 7,763,508 |
| | | | | | | | | | | | Q9194#-AF-4 | TRANSPOWER NEW ZEALAND LIMITED | 1 | 2,707,390 | 2,885,434 |
| | | | | | | | | | | | G8228*-AJ-1 | SMITH & NEPHEW PLC | 1 | 26,500,000 | 28,537,079 |
| | | | | | | | | | | | 44929#-AH-7 | LCRE REIT HOLDINGS | 2 | 5,400,000 | 5,649,153 |
| | | | | | | | | | | | C9716#-AB-5 | WASTE CONNECTIONS INC | 2FE | 9,100,000 | 9,523,689 |
| | | | | | | | | | | | 311900-AA-1 | FASTENAL COMPANY | 1 | 7,800,000 | 8,437,088 |
| | | | | | | | | | | | 37636#-AK-6 | GIVALAUDAN UNITED STATES INC | 2 | 300,667 | 314,287 |
| | | | | | | | | | | | 74273#-AB-9 | PRIT CORE REALTY HOLDINGS LLC | 2 | 996,855 | 1,074,174 |
| 17305AA#0 | Long Bond Replication | 2.A | 200,000,000 | 204,128,007 | 222,405,114 | 03/17/2020 | 03/26/2021 | Bond Forward | | 10,930,529 | 980236-AL-7 | WOODSIDE FINANCE LTD | 2FE | 5,749,536 | 5,853,558 |
| | | | | | | | | | | | 233851-AF-1 | DAIMLER FINANCE NA LLC | 2FE | 2,746,275 | 2,834,370 |
| | | | | | | | | | | | 714264-AD-0 | PERNOD-RICARD SA | 2FE | 1,964,560 | 2,059,064 |
| | | | | | | | | | | | 714264-AD-0 | PERNOD-RICARD SA | 2FE | 2,425,277 | 2,534,232 |
| | | | | | | | | | | | 07274E-AF-0 | BAYER US FINANCE LLC | 2FE | 2,949,735 | 3,028,500 |
| | | | | | | | | | | | 26867L-AG-5 | END FINANCE LLC | 2FE | 8,895,903 | 9,185,423 |
| | | | | | | | | | | | | SCENTRE GROUP TRUST 1 / SCENTRE GR | | | |
| | | | | | | | | | | | 806213-AC-8 | | 1FE | 3,048,467 | 3,064,366 |
| | | | | | | | | | | | 654740-AS-8 | NISSAN MOTOR ACCEPTANCE CORP | 2FE | 749,645 | 736,440 |
| | | | | | | | | | | | 233851-CX-8 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 999,923 | 1,013,500 |
| | | | | | | | | | | | 23636T-AC-4 | DANONE SA | 2FE | 2,000,000 | 2,032,620 |
| | | | | | | | | | | | 233851-CS-1 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 4,098,553 | 4,191,676 |
| | | | | | | | | | | | | WEA FINANCE LLC /WESTFIELD UK & EU | | | |
| | | | | | | | | | | | 92928Q-AC-2 | | 1FE | 599,665 | 608,760 |
| | | | | | | | | | | | 07274N-AE-3 | BAYER US FINANCE II LLC | 2FE | 3,667,558 | 4,029,748 |
| | | | | | | | | | | | 605277-AA*-5 | MISS. BUS FIN CORP (MISS PWR) | 2 | 11,250,000 | 12,119,282 |
| | | | | | | | | | | | 24713#-AD-8 | DELOITTE & TOUCHE USA LLP | 1 | 5,000,000 | 5,340,816 |
| | | | | | | | | | | | | ADVANTAGE CAPITAL HAWAII INVESTORS | | | |
| | | | | | | | | | | | 00834#-AB-4 | III | 1 | 103,429 | 84,532 |
| | | | | | | | | | | | 24715#-AF-1 | DELOITTE LLP | 1 | 2,500,000 | 2,631,227 |
| | | | | | | | | | | | | ROCHESTER GAS AND ELECTRIC CORPORA | | | |
| | | | | | | | | | | | 771367-CH-6 | | 1 | 4,100,000 | 4,229,498 |
| | | | | | | | | | | | G1696#-AW-6 | BUNZL FINANCE PLC | 2 | 1,400,000 | 1,442,354 |
| | | | | | | | | | | | 720186-E#-0 | PIEDMONT NATURAL GAS COMPANY INC | 1 | 4,000,000 | 4,123,837 |
| | | | | | | | | | | | | FONTERRA COOPERATIVE GROUP LIMITED | | | |
| | | | | | | | | | | | Q3920#-AF-6 | | 1 | 21,000,000 | 21,635,210 |
| | | | | | | | | | | | 154051-E*-3 | CENTRAL MAINE POWER COMPANY | 1 | 14,000,000 | 14,477,918 |
| | | | | | | | | | | | G1108#-AE-8 | THE BRITISH LAND COMPANY PLC | 1 | 4,500,000 | 4,691,318 |
| | | | | | | | | | | | G2044#-AX-3 | COMPASS GROUP PLC | 1 | 5,000,000 | 5,204,897 |
| | | | | | | | | | | | 842638-H*-2 | SOUTHERN CONNECTICUT GAS COMPANY | 1 | 4,400,000 | 4,559,771 |
| | | | | | | | | | | | | DOMINION ENERGY SOUTH CAROLINA INC | | | |
| | | | | | | | | | | | 837004-D#-6 | | 1 | 10,200,000 | 10,471,793 |
| | | | | | | | | | | | 56081#-AM-2 | MAJOR LEAGUE BASEBALL TRUST | 1FE | 7,140,000 | 7,467,157 |
| | | | | | | | | | | | | THAMES WATER UTILITIES CAYMAN FINA | | | |
| | | | | | | | | | | | G8781#-AA-5 | | 2 | 500,000 | 524,587 |
| | | | | | | | | | | | 910637-S#-7 | THE UNITED ILLUMINATING COMPANY | 1 | 600,000 | 623,122 |
| | | | | | | | | | | | 27805#-EF-5 | EATON CORP | 2 | 5,400,000 | 5,525,683 |
| | | | | | | | | | | | 29717P-B#-5 | ESSEX PORTFOLIO LP | 2 | 2,700,000 | 2,777,542 |
| | | | | | | | | | | | 29717P-B#-3 | ESSEX PORTFOLIO LP | 2 | 9,000,000 | 9,309,271 |
| | | | | | | | | | | | 41242*-AR-3 | HARDWOOD FUNDING LLC | 1FE | 1,811,311 | 1,850,953 |
| | | | | | | | | | | | 44929#-AG-9 | LCRE REIT HOLDINGS | 2 | 5,900,000 | 6,392,123 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| 61747YPB8 | Long Bond Replication | 2.B | 250,000,000 | 250,955,765 | 251,059,843 | 03/10/2020 | 09/16/2021 | Bond Forward | | (13,082,790) | 05279#-AF-6 | AUTOLIV ASP INC | 2FE | 5,750,000 | 5,857,101 |
| | | | | | | | | | | | 806407-CF-7 | HENRY SCHEIN INC | 1 | 12,500,000 | 12,786,651 |
| | | | | | | | | | | | 450319-AF-5 | ITC MIDWEST LLC | 1 | 778,172 | 858,828 |
| | | | | | | | | | | | Q5995*-AA-6 | MERIDIAN FINCO PTY LTD | 2FE | 4,500,000 | 4,634,486 |
| | | | | | | | | | | | | TELEDYNE TECHNOLOGIES INCORPORATED | | | |
| | | | | | | | | | | | 879360-BB-3 | | 2 | 15,000,000 | 15,421,718 |
| | | | | | | | | | | | C9716#-AA-7 | WASTE CONNECTIONS INC | 2FE | 5,200,000 | 5,280,657 |
| | | | | | | | | | | | 23636T-AA-8 | DANONE SA | 2FE | 6,096,083 | 6,357,603 |
| | | | | | | | | | | | 49245P-AA-4 | KERRY GROUP FINANCIAL SERVICES | 2FE | 13,796,077 | 14,581,098 |
| | | | | | | | | | | | 49245P-AA-4 | KERRY GROUP FINANCIAL SERVICES | 2FE | 3,505,588 | 3,710,602 |
| | | | | | | | | | | | 09659W-2A-1 | BNP PARIBAS SA | 1FE | 3,098,465 | 3,208,779 |
| | | | | | | | | | | | | HARLEY-DAVIDSON FINANCIAL SERVICES | | | |
| | | | | | | | | | | | 41283L-AQ-8 | | 2FE | 49,968 | 50,179 |
| | | | | | | | | | | | 141781-FB-8 | CARGILL INC | 1 | 5,103,226 | 5,823,450 |
| | | | | | | | | | | | 141781-FB-8 | CARGILL INC | 1 | 121,434 | 138,572 |
| | | | | | | | | | | | Q8773#-AT-3 | STOCKLAND FINANCE PTY LTD | 1FE | 6,000,000 | 6,607,240 |
| | | | | | | | | | | | 910637-NF-0 | THE UNITED ILLUMINATING COMPANY | 1 | 3,500,000 | 3,884,144 |
| | | | | | | | | | | | G0646#-AM-1 | ASSOCIATED BRITISH FOODS PLC | 1 | 5,000,000 | 5,251,240 |
| | | | | | | | | | | | 07132#-AD-4 | BATTELLE MEMORIAL INSTITUTE | 1 | 10,000,000 | 10,467,183 |
| | | | | | | | | | | | C8973B-AA-9 | GAZ METRO INC | 1 | 13,500,000 | 14,242,562 |
| | | | | | | | | | | | 154051-EF-9 | CENTRAL MAINE POWER COMPANY | 1 | 2,500,000 | 2,605,366 |
| | | | | | | | | | | | 955306-BB-3 | WEST PHARMACEUTICAL SERVICES INC | 2 | 2,000,000 | 2,109,727 |
| | | | | | | | | | | | W0805#-AM-0 | ASSA ABLLOY FINANCIAL SERVICES AB | 1 | 2,600,000 | 2,745,036 |
| | | | | | | | | | | | 479142-CF-6 | JOHNSON MATTHEY PLC | 1 | 17,000,000 | 17,911,234 |
| | | | | | | | | | | | 57169*-AR-8 | MARS INC | 1 | 2,000,000 | 2,116,420 |
| | | | | | | | | | | | 23386#-AG-7 | DAIRY FARMERS OF AMERICA INC | 2 | 2,700,000 | 2,866,712 |
| | | | | | | | | | | | P7341*-AA-4 | OCEAN SPRAY CHILE SPA | 2FE | 12,000,000 | 12,600,960 |
| | | | | | | | | | | | 37636#-AK-6 | GIVAUDAN UNITED STATES INC | 2 | 7,500,000 | 7,857,183 |
| | | | | | | | | | | | | ADVANTAGE CAPITAL STATE TAX CREDIT | | | |
| | | | | | | | | | | | 00511B-AA-8 | | 1 | 619,560 | 295,137 |
| | | | | | | | | | | | 04317B-AE-8 | ARTHUR J GALLAGHER & CO | 2 | 6,700,000 | 6,974,530 |
| | | | | | | | | | | | P7341*-AB-2 | OCEAN SPRAY CHILE SPA | 2FE | 4,100,000 | 4,410,288 |
| | | | | | | | | | | | | TPF EQUITY REIT OPER PARTN LP/TPF | | | |
| | | | | | | | | | | | 87278*-AC-6 | REIT | 1 | 71,000,000 | 74,535,757 |
| | | | | | | | | | | | | ADVANTAGE CAPITAL 2014 NATIONAL TA | | | |
| | | | | | | | | | | | 00839#-AA-1 | | 1FE | 765,364 | 886,194 |
| | | | | | | | | | | | G7332#-AF-0 | RRPF ENGINE LEASING LIMITED | 2FE | 3,000,000 | 3,088,091 |
| | | | | | | | | | | | 27965#-AL-6 | EDENS LIMITED PARTNERSHIP | 2 | 8,000,000 | 8,249,194 |
| | | | | | | | | | | | 97786#-AJ-1 | WOLSELEY CAPITAL INC | 2FE | 17,400,000 | 18,263,623 |
| | | | | | | | | | | | | TELEDYNE TECHNOLOGIES INCORPORATED | | | |
| REPL22 | Long Bond Replication | 1Z | 200,000,000 | 200,280,200 | 232,629,181 | 06/04/2020 | 06/02/2022 | Bond Forward | | 8,752,966 | 879360-C*-4 | | 2 | 16,500,000 | 17,326,731 |
| | | | | | | | | | | | 311900-AF-3 | FASTENAL COMPANY | 1 | 4,800,000 | 4,977,800 |
| | | | | | | | | | | | 60688X-AJ-4 | MIZUHO BANK LTD | 1FE | 4,495,334 | 4,843,935 |
| | | | | | | | | | | | 12626P-AM-5 | CRH AMERICA INC | 2FE | 7,220,236 | 7,968,886 |
| | | | | | | | | | | | 638602-BP-6 | NATIONWIDE BUILDING SOCIETY | 1FE | 6,985,376 | 7,850,570 |
| | | | | | | | | | | | 268317-AS-3 | ELECTRICITE DE FRANCE SA | 1FE | 2,239,088 | 2,525,355 |
| | | | | | | | | | | | 114259-AN-4 | BROOKLYN UNION GAS CO | 1FE | 3,700,000 | 4,064,709 |
| | | | | | | | | | | | 74256L-AJ-3 | PRINCIPAL LIFE GLOBAL FUNDING II | 1FE | 3,644,020 | 4,027,045 |
| | | | | | | | | | | | 714264-AM-0 | PERNOD-RICARD SA | 2FE | 7,174,579 | 8,128,800 |
| | | | | | | | | | | | 980236-AN-3 | WOODSIDE FINANCE LTD | 2FE | 3,898,294 | 4,120,623 |
| | | | | | | | | | | | 23636T-AE-0 | DANONE SA | 2FE | 4,650,000 | 5,094,866 |
| | | | | | | | | | | | 09659W-2D-5 | BNP PARIBAS SA | 1FE | 2,571,997 | 2,783,163 |
| | | | | | | | | | | | 57629W-CG-3 | MASSMUTUAL GLOBAL FUNDING II | 1FE | 2,446,711 | 2,656,535 |
| | | | | | | | | | | | 07274N-AJ-2 | BAYER US FINANCE II LLC | 2FE | 1,797,397 | 2,066,598 |
| | | | | | | | | | | | | VOLKSWAGEN GROUP OF AMERICA FINANC | | | |
| | | | | | | | | | | | 92866B-BB-7 | | 2FE | 3,173,334 | 3,398,012 |
| | | | | | | | | | | | | CHEVRON PHILLIPS CHEMICAL CO LLC / | | | |
| | | | | | | | | | | | 166754-AW-1 | | 2FE | 3,999,680 | 4,584,800 |
| | | | | | | | | | | | 798237-FF-5 | SAN JOSE WATER | 1 | 7,384,154 | 9,790,772 |
| | | | | | | | | | | | 91319#-AG-6 | SUEZ WATER RESOURCES INC | 1 | 7,500,000 | 8,728,869 |
| | | | | | | | | | | | 03028P-CG-3 | AMERICAN TRANSMISSION COMPANY | 1 | 4,200,000 | 4,861,392 |
| | | | | | | | | | | | 74273B-AC-7 | PRIT CORE REALTY HOLDINGS LLC | 2 | 3,600,000 | 4,012,888 |
| | | | | | | | | | | | 56081#-AQ-3 | MAJOR LEAGUE BASEBALL TRUST | 1FE | 2,400,000 | 2,657,703 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| REPL23 | Long Bond Replication | 1Z | 100,000,000 | 100,231,096 | 118,307,430 | 06/05/2020 | 06/03/2022 | Bond Forward | | 7,404,763 | 28501*-AT-2 | ELECTRIC TRANSMISSION TEXAS LLC | 2 | 1,200,000 | 1,320,303 |
| | | | | | | | | | | | 23357*-AB-7 | DTE GAS COMPANY | 1 | 2,900,000 | 3,261,195 |
| | | | | | | | | | | | 68228*-AD-4 | SMITH & NEPHEW PLC | 1 | 14,500,000 | 16,698,915 |
| | | | | | | | | | | | 83379*-AD-7 | SODEXO INC | 1 | 3,000,000 | 3,486,875 |
| | | | | | | | | | | | 05279*-AH-2 | AUTOLIV ASP INC | 2FE | 6,750,000 | 7,607,354 |
| | | | | | | | | | | | 28501*-AW-5 | ELECTRIC TRANSMISSION TEXAS LLC | 2 | 11,100,000 | 12,057,477 |
| | | | | | | | | | | | 74170*-AL-3 | PRIME PROPERTY FUND LLC | 1 | 8,350,000 | 9,252,531 |
| | | | | | | | | | | | C9716*-AC-3 | WASTE CONNECTIONS INC | 2FE | 14,600,000 | 15,359,542 |
| | | | | | | | | | | | 74264*-AC-0 | PRISA LHC LLC | 1 | 2,100,000 | 2,346,667 |
| | | | | | | | | | | | 553530-AA-5 | MSC INDUSTRIAL DIRECT CO INC | 2 | 36,000,000 | 39,918,280 |
| | | | | | | | | | | | 151895-DD-5 | CENTERPOINT PROPERTIES TRUST | 2 | 7,300,000 | 7,945,700 |
| | | | | | | | | | | | 031100-L8-7 | AMETEK INC | 2 | 1,500,000 | 1,648,977 |
| | | | | | | | | | | | 70432*-AA-9 | PAYCHEX OF NEW YORK LLC | 2 | 2,000,000 | 2,300,084 |
| | | | | | | | | | | | 761152-A*-8 | RESMED INC | 2 | 5,900,000 | 6,506,796 |
| | | | | | | | | | | | 26884T-AL-6 | ERAC USA FINANCE LLC | 2FE | 3,522,218 | 3,711,684 |
| | | | | | | | | | | | | WEA FINANCE LLC /WESTFIELD UK & EU | | | |
| | | | | | | | | | | | 92890H-AC-6 | | 1FE | 5,715,144 | 5,906,082 |
| | | | | | | | | | | | 65364U-AK-2 | NIAGARA MOHAWK POWER CORPORATION | 1FE | 5,200,000 | 5,709,080 |
| | | | | | | | | | | | 771196-BE-1 | ROCHE HOLDINGS INC | 1FE | 6,542,434 | 7,258,972 |
| | | | | | | | | | | | | SCENTRE GROUP TRUST 1 / SCENTRE GR | | | |
| | | | | | | | | | | | 806213-AB-0 | | 1FE | 1,144,066 | 1,197,760 |
| | | | | | | | | | | | 980236-AH-5 | WOODSIDE FINANCE LTD | 2FE | 6,598,158 | 6,917,262 |
| | | | | | | | | | | | 57629H-CE-8 | MASSMUTUAL GLOBAL FUNDING II | 1FE | 3,149,404 | 3,369,398 |
| | | | | | | | | | | | 225401-AG-3 | CREDIT SUISSE GROUP AG | 2FE | 2,375,000 | 2,552,294 |
| | | | | | | | | | | | 42210*-BD-9 | HE BUTT GROCERY | 1 | 21,000,000 | 25,310,342 |
| | | | | | | | | | | | 461127-C8-9 | INTERTEK FINANCE PLC | 2 | 13,000,000 | 14,214,235 |
| 94978*A04 | Long Bond Replication | 1.G | 100,000,000 | 101,271,476 | 128,361,859 | 02/07/2020 | 02/04/2022 | Bond Forward | | 14,580,769 | | THAMES WATER UTILITIES CAYMAN FINA | | | |
| | | | | | | | | | | | 68781*-AB-3 | | 2 | 7,500,000 | 8,234,081 |
| | | | | | | | | | | | | FOOTBALL CLUB TERM NOTES 2024 TRUST | | | |
| | | | | | | | | | | | 34486*-AA-0 | | 1FE | 5,800,000 | 6,379,100 |
| | | | | | | | | | | | 74170*-AD-1 | PRIME PROPERTY FUND LLC | 1 | 2,500,000 | 2,758,126 |
| | | | | | | | | | | | 83379*-AC-9 | SODEXO INC | 1 | 4,184,671 | 4,436,290 |
| | | | | | | | | | | | C9716*-AJ-8 | WASTE CONNECTIONS INC | 2 | 7,000,000 | 7,456,535 |
| | | | | | | | | | | | | FOOTBALL CLUB TERM NOTES 2032 TRUS | | | |
| | | | | | | | | | | | 34502*-AA-0 | | 1FE | 2,200,000 | 2,388,637 |
| | | | | | | | | | | | | FOOTBALL CLUB TERM NOTES 2032-A TR | | | |
| | | | | | | | | | | | 34502*-AA-8 | | 1FE | 2,800,000 | 3,102,790 |
| | | | | | | | | | | | 121897-WQ-1 | BURLINGTON NORTHERN, INC. | 1FE | 2,548,330 | 2,899,168 |
| | | | | | | | | | | | 121897-WQ-1 | BURLINGTON NORTHERN, INC. | 1FE | 6,112,319 | 6,958,003 |
| | | | | | | | | | | | 121897-WQ-1 | BURLINGTON NORTHERN, INC. | 1FE | 60,639 | 68,987 |
| | | | | | | | | | | | 121897-WQ-1 | BURLINGTON NORTHERN, INC. | 1FE | 145,446 | 165,570 |
| | | | | | | | | | | | 191219-AQ-7 | COCA-COLA ENTERPRISES INC | 1FE | 9,226,055 | 10,603,466 |
| | | | | | | | | | | | 191219-AQ-7 | COCA-COLA ENTERPRISES INC | 1FE | 598,812 | 688,567 |
| | | | | | | | | | | | 191219-AQ-7 | COCA-COLA ENTERPRISES INC | 1FE | 299,560 | 344,283 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 12,658,422 | 14,577,764 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 6,324,936 | 7,288,882 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 606,411 | 698,358 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 303,001 | 349,180 |
| | | | | | | | | | | | 651333-DR-4 | NEWFOUNDLAND, PROVINCE OF | 1FE | 5,103,226 | 6,021,807 |
| | | | | | | | | | | | 651333-DR-4 | NEWFOUNDLAND, PROVINCE OF | 1FE | 460,407 | 533,301 |
| | | | | | | | | | | | 651333-DR-4 | NEWFOUNDLAND, PROVINCE OF | 1FE | 121,434 | 143,292 |
| | | | | | | | | | | | 669827-DH-6 | NOVA SCOTIA, PROVINCE OF | 1FE | 8,358,917 | 9,293,215 |
| | | | | | | | | | | | 669827-DH-6 | NOVA SCOTIA, PROVINCE OF | 1FE | 400,440 | 445,199 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 6,861,905 | 7,902,078 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 3,428,636 | 3,951,038 |
| | | | | | | | | | | | 651333-DR-4 | NEWFOUNDLAND, PROVINCE OF | 1FE | 5,209,733 | 6,034,410 |
| | | | | | | | | | | | 669827-DH-6 | NOVA SCOTIA, PROVINCE OF | 1FE | 4,531,171 | 5,037,516 |
| | | | | | | | | | | | 742718-BJ-7 | PROCTER & GAMBLE CO | 1FE | 10,364,383 | 11,510,600 |
| | | | | | | | | | | | 386088-AF-5 | GRAND METRO INVESTMENT CORP. | 1FE | 1,164,468 | 1,274,801 |
| | | | | | | | | | | | 313747-AS-6 | FEDERAL REALTY INVS TRST | 1FE | 1,744,916 | 1,784,598 |
| | | | | | | | | | | | 133131-AT-9 | CAMDEN PROPERTY TRUST | 1FE | 2,144,012 | 2,231,335 |
| | | | | | | | | | | | 69349L-AK-4 | PNC BANK NATIONAL ASSOCIATION | 1FE | 849,128 | 894,387 |
| | | | | | | | | | | | 756109-AN-4 | REALTY INCOME CORP | 1FE | 98,869 | 104,741 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 606822-AL-8 | ..... | 1FE | 150,000 | 155,420 |
| | | | | | | | | | | | 404280-BJ-7 | HSBC HOLDINGS PLC | 1FE | 200,000 | 207,192 |
| | | | | | | | | | | | 830505-AW-3 | SKANDINAVISKA ENSKILDA BANKEN AB | 1FE | 249,807 | 259,573 |
| | | | | | | | | | | | 875127-BB-7 | TAMPA ELECTRIC COMPANY | 1FE | 49,649 | 50,938 |
| | | | | | | | | | | | 744448-CH-2 | PUBLIC SERVICE CO OF COLORADO | 1FE | 544,932 | 572,182 |
|  |  |  |  |  |  |  |  |  |  |  | ..... | PPL ELECTRIC UTILITIES CORPORATION | ..... | ..... | ..... |
| | | | | | | | | | | | 69351U-AQ-6 | ..... | 1FE | 99,461 | 102,716 |
| | | | | | | | | | | | 744448-CH-2 | PUBLIC SERVICE CO OF COLORADO | 1FE | 99,050 | 104,033 |
| | | | | | | | | | | | 875127-BB-7 | TAMPA ELECTRIC COMPANY | 1FE | 99,350 | 101,876 |
| | | | | | | | | | | | 875127-BB-7 | TAMPA ELECTRIC COMPANY | 1FE | 99,496 | 101,876 |
| | | | | | | | | | | | 172967-LG-4 | CITIGROUP INC | 2FE | 899,801 | 932,733 |
| | | | | | | | | | | | 06051G-GK-9 | BANK OF AMERICA CORP | 1FE | 1,100,000 | 1,140,238 |
| | | | | | | | | | | | 875127-BB-7 | TAMPA ELECTRIC COMPANY | 1FE | 497,649 | 509,380 |
| | | | | | | | | | | | 06406R-AC-1 | BANK OF NEW YORK MELLON CORP/THE | 1FE | 650,000 | 673,069 |
| | | | | | | | | | | | 38141G-WJ-9 | GOLDMAN SACHS GROUP INC/THE | 2FE | 1,050,000 | 1,088,462 |
| | | | | | | | | | | | 95000U-2B-8 | WELLS FARGO & COMPANY | 1FE | 1,249,607 | 1,302,263 |
| | | | | | | | | | | | 025816-BM-0 | AMERICAN EXPRESS COMPANY | 2FE | 2,099,353 | 2,174,844 |
| | | | | | | | | | | | 60687Y-AL-3 | MIZUHO FINANCIAL GROUP INC | 1FE | 2,050,000 | 2,130,278 |
| | | | | | | | | | | | 110122-BG-2 | BRISTOL-MYERS SQUIBB CO | 1FE | 357,742 | 369,474 |
| 94978*ASO | Long Bond Replication | 1.C | 150,000,000 | 150,372,372 | 197,415,477 | 02/24/2020 | 02/23/2022 | Bond Forward | | 13,902,966 | 039483-AM-4 | ARCHER DANIELS | 1FE | 8,343,304 | 10,973,763 |
| | | | | | | | | | | | 039483-AM-4 | ARCHER DANIELS | 1FE | 399,693 | 525,707 |
| | | | | | | | | | | | 654894-AF-1 | NOBLE AFFILIATES INC. | 2FE | 6,479,770 | 6,913,844 |
| | | | | | | | | | | | 654894-AF-1 | NOBLE AFFILIATES INC. | 2FE | 310,418 | 331,213 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 14,457,820 | 19,871,659 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 628,601 | 863,985 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 628,601 | 863,985 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 10,888,551 | 14,794,759 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 692,612 | 951,966 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 761,545 | 1,034,746 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 627,345 | 767,870 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 1,254,690 | 1,535,740 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 627,345 | 767,870 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 941,017 | 1,151,805 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 4,705,088 | 5,759,026 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 1,254,690 | 1,535,740 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 30,053 | 36,785 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 60,107 | 73,571 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 30,053 | 36,785 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 45,080 | 55,178 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 225,401 | 275,891 |
| | | | | | | | | | | | 880451-AS-8 | TENNESSEE GAS PL | 2FE | 60,107 | 73,571 |
| | | | | | | | | | | | 208251-AE-8 | CONOCO INC | 1FE | 953,398 | 1,393,660 |
| | | | | | | | | | | | 654894-AF-1 | NOBLE AFFILIATES INC. | 2FE | 3,512,710 | 3,747,744 |
| | | | | | | | | | | | 684065-AT-2 | CONSOLIDATED EDISON INC | 2FE | 7,523,143 | 9,262,890 |
| | | | | | | | | | | | 459051-FX-1 | INTL BK RECON & DEV | 1FE | 9,928,125 | 13,289,066 |
| | | | | | | | | | | | 459051-FX-1 | INTL BK RECON & DEV | 1FE | 2,921,112 | 3,936,658 |
| | | | | | | | | | | | 126650-BJ-8 | CVS CAREMARK CORP | 2FE | 5,277,104 | 6,653,726 |
| | | | | | | | | | | | 110122-BB-3 | BRISTOL-MYERS SQUIBB CO | 1FE | 2,240,405 | 2,582,078 |
| | | | | | | | | | | | 961214-DK-6 | WESTPAC BANKING CORP | 1FE | 1,249,253 | 1,416,863 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 1,750,000 | 1,997,520 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 652,054 | 741,936 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 326,083 | 370,968 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 326,123 | 370,968 |
| | | | | | | | | | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1FE | 2,092,427 | 2,393,601 |
| | | | | | | | | | | | 09247X-AN-1 | BLACKROCK INC | 1FE | 2,243,539 | 2,536,380 |
| | | | | | | | | | | | 278865-BD-1 | ECOLAB INC | 1FE | 1,396,710 | 1,586,578 |
| | | | | | | | | | | | 03073E-AP-0 | AMERISOURCEBERGEN CORPORATION | 2FE | 1,497,162 | 1,677,150 |
| | | | | | | | | | | | 756109-AU-8 | REALTY INCOME CORPORATION | 1FE | 1,497,454 | 1,649,835 |
| | | | | | | | | | | | 313747-AY-3 | FEDERAL REALTY INVESTMENT TRUST | 1FE | 1,493,227 | 1,570,410 |
| | | | | | | | | | | | 86562M-AY-6 | SUMITOMO MITSUI FINANCIAL GROUP IN | 1FE | 1,550,000 | 1,729,103 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9 | 10 | 11 | 12 | 13 | 14 NAIC Designation or Other | 15 | 16 |
| Number | Description | Description | Notional Amount | | | | | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | Description | Book/Adjusted Carrying Value | Fair Value |
| | | | | | | | | | | | 86562N-AY-6 | SUMITOMO MITSUI FINANCIAL GROUP IN | 1FE | 1,697,982 | 1,896,435 |
| | | | | | | | | | | | 902133-AU-1 | TYCO ELECTRONICS GROUP SA | 1FE | 1,262,095 | 1,382,285 |
| | | | | | | | | | | | 69353R-FJ-2 | PNC BANK NATIONAL ASSOCIATION | 1FE | 3,040,278 | 3,414,597 |
| | | | | | | | | | | | 961214-DW-0 | WESTPAC BANKING CORP | 1FE | 3,191,109 | 3,649,408 |
| | | | | | | | | | | | 61744Y-AP-3 | MORGAN STANLEY | 1FE | 1,850,000 | 2,106,225 |
| | | | | | | | | | | | 06406R-AF-4 | BANK OF NEW YORK MELLON/THE | 1FE | 3,198,740 | 3,674,112 |
| | | | | | | | | | | | | NATIONAL RURAL UTILITIES COOPERATI | | | |
| | | | | | | | | | | | 637432-NP-6 | | 1FE | 3,741,401 | 4,205,813 |
| | | | | | | | | | | | 50540R-AU-6 | LABORATORY CORPORATION OF AMERICA | 2FE | 245,650 | 280,093 |
| | | | | | | | | | | | 50540R-AU-6 | LABORATORY CORPORATION OF AMERICA | 2FE | 1,426,376 | 1,624,537 |
| | | | | | | | | | | | | AMERICAN HONDA FINANCE CORPORATION | | | |
| | | | | | | | | | | | 02665W-CE-9 | | 1FE | 5,138,074 | 5,831,242 |
| | | | | | | | | | | | 576360-AJ-3 | MASTERCARD INC | 1FE | 948,235 | 1,091,189 |
| | | | | | | | | | | | 09247X-AN-1 | BLACKROCK INC | 1FE | 1,606,670 | 1,860,012 |
| | | | | | | | | | | | 911312-BM-7 | UNITED PARCEL SERVICE INC | 1FE | 817,238 | 962,277 |
| | | | | | | | | | | | 45866F-AF-1 | INTERCONTINENTAL EXCHANGE INC | 1FE | 1,495,077 | 1,710,669 |
| | | | | | | | | | | | 46647P-AR-7 | JPMORGAN CHASE & CO | 1FE | 1,950,000 | 2,250,125 |
| | | | | | | | | | | | 882508-BG-7 | TEXAS INSTRUMENTS INC | 1FE | 1,854,405 | 2,186,750 |
| | | | | | | | | | | | 882508-BG-7 | TEXAS INSTRUMENTS INC | 1FE | 332,624 | 392,494 |
| | | | | | | | | | | | 89236T-EM-3 | TOYOTA MOTOR CREDIT CORP | 1FE | 1,822,403 | 2,125,530 |
| | | | | | | | | | | | 110122-BB-3 | BRISTOL-MYERS SQUIBB CO | 1FE | 2,351,803 | 2,754,216 |
| | | | | | | | | | | | 92343V-DY-7 | VERIZON COMMUNICATIONS INC | 2FE | 2,410,201 | 2,830,872 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 1,096,245 | 1,293,820 |
| | | | | | | | | | | | 57629W-CH-1 | MASSMUTUAL GLOBAL FUNDING II | 1FE | 2,695,429 | 3,027,024 |
| | | | | | | | | | | | 278865-BD-1 | ECOLAB INC | 1FE | 472,960 | 509,972 |
| | | | | | | | | | | | 91319A-A8-1 | SUEZ WATER NEW JERSEY INC | 1 | 1,300,000 | 1,495,768 |
| | | | | | | | | | | | 41242*-AQ-5 | HARDWOOD FUNDING LLC | 1FE | 2,545,455 | 2,854,459 |
| 94978*AU5 | Long Bond Replication | 2.B | 250,000,000 | 252,393,042 | 313,016,902 | 03/02/2020 | 09/02/2021 | Bond Forward | | 12,727,416 | 136375-BD-3 | CANADIAN NATL RAILWAY | 1FE | 6,775,504 | 9,374,853 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 30,114 | 41,390 |
| | | | | | | | | | | | 655844-AJ-7 | NORFOLK SOUTHERN CORP | 2FE | 30,114 | 41,390 |
| | | | | | | | | | | | 66526H-CH-9 | NORTHERN INDIANA PUB SERVICE | 2FE | 12,578,858 | 16,351,635 |
| | | | | | | | | | | | 66526H-CH-9 | NORTHERN INDIANA PUB SERVICE | 2FE | 8,347,533 | 10,628,562 |
| | | | | | | | | | | | 66526H-CH-9 | NORTHERN INDIANA PUB SERVICE | 2FE | 602,599 | 783,337 |
| | | | | | | | | | | | 66526H-CH-9 | NORTHERN INDIANA PUB SERVICE | 2FE | 399,895 | 509,170 |
| | | | | | | | | | | | 136375-BD-3 | CANADIAN NATL RAILWAY | 1FE | 2,943,098 | 4,071,960 |
| | | | | | | | | | | | 66526H-CH-9 | NORTHERN INDIANA PUB SERVICE | 2FE | 6,818,543 | 8,863,629 |
| | | | | | | | | | | | 66526H-CH-9 | NORTHERN INDIANA PUB SERVICE | 2FE | 4,525,455 | 5,761,359 |
| | | | | | | | | | | | 136375-BD-3 | CANADIAN NATL RAILWAY | 1FE | 4,936,071 | 6,891,150 |
| | | | | | | | | | | | 51808B-AE-2 | LASMO (USA) INC | 2FE | 1,882,777 | 2,161,340 |
| | | | | | | | | | | | 293562-AD-6 | EOG RESOURCES CORP | 1FE | 1,043,120 | 1,273,030 |
| | | | | | | | | | | | 459051-FX-1 | INTL BK RECON & DEV | 1FE | 13,863,168 | 18,204,200 |
| | | | | | | | | | | | 049560-AA-3 | ATMOS ENERGY CORP | 1FE | 1,580,501 | 1,905,900 |
| | | | | | | | | | | | 06406R-AB-3 | BANK OF NEW YORK MELLON CORP/THE | 1FE | 1,450,000 | 1,644,924 |
| | | | | | | | | | | | 66989H-AN-8 | NOVARTIS CAPITAL CORP | 1FE | 2,931,450 | 3,304,295 |
| | | | | | | | | | | | 87971M-BF-9 | TELUS CORPORATION | 2FE | 3,597,282 | 3,994,416 |
| | | | | | | | | | | | 14040H-BN-4 | CAPITAL ONE FINANCIAL CORPORATION | 2FE | 1,397,025 | 1,546,076 |
| | | | | | | | | | | | 404280-BK-4 | HSBC HOLDINGS PLC | 1FE | 1,300,000 | 1,436,812 |
| | | | | | | | | | | | 832696-AR-9 | JM SMUCKER CO/THE | 2FE | 1,049,729 | 1,158,896 |
| | | | | | | | | | | | 695156-AT-6 | PACKAGING CORP OF AMERICA | 2FE | 1,446,492 | 1,597,306 |
| | | | | | | | | | | | 695156-AT-6 | PACKAGING CORP OF AMERICA | 2FE | 752,585 | 826,193 |
| | | | | | | | | | | | 084659-AM-3 | BERKSHIRE HATHAWAY ENERGY CO | 1FE | 3,190,618 | 3,619,008 |
| | | | | | | | | | | | 142339-AH-3 | CARLISLE COMPANIES INCORPORATED | 2FE | 1,157,473 | 1,260,906 |
| | | | | | | | | | | | 142339-AH-3 | CARLISLE COMPANIES INCORPORATED | 2FE | 1,106,593 | 1,206,084 |
| | | | | | | | | | | | 20030N-CH-2 | COMCAST CORPORATION | 1FE | 2,044,168 | 2,360,780 |
| | | | | | | | | | | | 26884A-BJ-1 | ERP OPERATING LP | 1FE | 3,035,764 | 3,453,149 |
| | | | | | | | | | | | 90265E-AN-0 | UDR INC | 2FE | 780,853 | 875,088 |
| | | | | | | | | | | | 20030N-CH-2 | COMCAST CORPORATION | 1FE | 994,721 | 1,151,600 |
| | | | | | | | | | | | 50540R-AU-6 | LABORATORY CORPORATION OF AMERICA | 2FE | 295,112 | 336,111 |
| | | | | | | | | | | | 046353-AN-8 | ASTRAZENECA PLC | 2FE | 2,026,259 | 2,338,854 |
| | | | | | | | | | | | 431282-AQ-5 | HIGHWOODS REALTY LP | 2FE | 2,030,527 | 2,192,557 |
| | | | | | | | | | | | 49456B-AP-6 | KINDER MORGAN INC | 2FE | 2,293,015 | 2,606,613 |
| | | | | | | | | | | | 693506-BP-1 | PPG INDUSTRIES INC | 1FE | 5,144,211 | 5,950,207 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|--|-----------------------|--|--------------------|-------------------|-------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|------------------------------------|--|------------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| | | NAIC | | Book/Adjusted | | | | | | | | 14 | | | |
| Number | Description | Designation or Other Description | Notional Amount | Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| | | | | | | | | | | | 606822-AV-6 | MITSUBISHI UFJ FINANCIAL GROUP INC | 1FE | 2,000,000 | 2,300,500 |
| | | | | | | | | | | | 96145D-AH-8 | WESTROCK CO | 2FE | 2,796,172 | 3,135,748 |
| | | | | | | | | | | | | TRANSCONTINENTAL GAS PIPE LINE COM | | | |
| | | | | | | | | | | | 893574-AK-9 | | 2FE | 1,841,753 | 2,071,168 |
| | | | | | | | | | | | 134429-BG-3 | CAMPBELL SOUP COMPANY | 2FE | 3,546,765 | 4,086,725 |
| | | | | | | | | | | | 845011-AA-3 | SOUTHWEST GAS CORP | 1FE | 3,544,900 | 3,954,097 |
| | | | | | | | | | | | 03040W-AQ-8 | AMERICAN WATER CAPITAL CORP | 2FE | 1,733,620 | 1,981,764 |
| | | | | | | | | | | | 539439-AR-0 | LLOYDS BANKING GROUP PLC | 1FE | 1,645,287 | 1,914,561 |
| | | | | | | | | | | | 904764-BC-0 | UNILEVER CAPITAL CORP | 1FE | 5,235,666 | 6,117,843 |
| | | | | | | | | | | | 744320-CC-7 | PRUDENTIAL FINANCIAL INC | 1FE | 3,550,000 | 4,101,209 |
| | | | | | | | | | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1FE | 1,202,355 | 1,397,613 |
| | | | | | | | | | | | 808513-AU-9 | CHARLES SCHWAB CORPORATION (THE) | 1FE | 844,647 | 981,683 |
| | | | | | | | | | | | 98978V-AL-7 | ZOETIS INC | 2FE | 1,659,815 | 1,930,968 |
| | | | | | | | | | | | 00037B-AF-9 | ABB FINANCE USA INC | 1FE | 4,450,000 | 5,220,295 |
| | | | | | | | | | | | 370334-CG-7 | GENERAL MILLS INC | 2FE | 1,322,893 | 1,568,456 |
| | | | | | | | | | | | 571903-AY-9 | MARRIOTT INTERNATIONAL INC | 2FE | 1,938,652 | 1,963,397 |
| | | | | | | | | | | | 79466L-AF-1 | SALESFORCE.COM INC | 1FE | 3,849,222 | 4,494,336 |
| | | | | | | | | | | | 12541W-AA-8 | CH ROBINSON WORLDWIDE INC | 2FE | 1,940,528 | 2,221,499 |
| | | | | | | | | | | | 91159H-HS-2 | US BANCORP | 1FE | 4,240,627 | 5,059,795 |
| | | | | | | | | | | | | PUBLIC SERVICE ELECTRIC AND GAS CO | | | |
| | | | | | | | | | | | 74456Q-BU-9 | | 1FE | 1,943,963 | 2,253,498 |
| | | | | | | | | | | | 609207-AM-7 | MONDELEZ INTERNATIONAL INC | 2FE | 3,868,767 | 4,631,835 |
| | | | | | | | | | | | 760759-AT-7 | REPUBLIC SERVICES INC | 2FE | 4,349,999 | 5,138,276 |
| | | | | | | | | | | | | CONSOLIDATED EDISON COMPANY OF NEW | | | |
| | | | | | | | | | | | 209111-FP-3 | | 1FE | 2,949,603 | 3,442,886 |
| | | | | | | | | | | | 487836-BW-7 | KELLOGG COMPANY | 2FE | 3,888,664 | 4,596,774 |
| | | | | | | | | | | | 369550-BC-1 | GENERAL DYNAMICS CORPORATION | 1FE | 2,936,467 | 3,440,172 |
| | | | | | | | | | | | 377372-AN-7 | GLAXOSMITHKLINE CAPITAL INC | 1FE | 2,474,936 | 2,913,867 |
| | | | | | | | | | | | 377372-AN-7 | GLAXOSMITHKLINE CAPITAL INC | 1FE | 1,005,229 | 1,177,320 |
| | | | | | | | | | | | | FIDELITY NATIONAL INFORMATION SERV | | | |
| | | | | | | | | | | | 31620M-AY-2 | | 2FE | 2,841,898 | 3,364,226 |
| | | | | | | | | | | | 02361D-AS-9 | AMEREN ILLINOIS COMPANY | 1FE | 2,947,810 | 3,404,300 |
| | | | | | | | | | | | | FIDELITY NATIONAL INFORMATION SERV | | | |
| | | | | | | | | | | | 31620M-AY-2 | | 2FE | 946,097 | 1,121,409 |
| | | | | | | | | | | | 25243Y-AZ-2 | DIAGEO CAPITAL PLC | 1FE | 4,885,189 | 5,706,001 |
| | | | | | | | | | | | 57772K-AD-3 | MAXIM INTEGRATED PRODUCTS INC | 2FE | 1,829,479 | 2,074,762 |
| | | | | | | | | | | | 801060-AD-6 | SANOFI SA | 1FE | 11,728,908 | 13,872,080 |
| | | | | | | | | | | | 12572Q-AJ-4 | CME GROUP INC | 1FE | 3,549,515 | 4,265,148 |
| | | | | | | | | | | | | PUBLIC SERVICE COMPANY OF COLORADO | | | |
| | | | | | | | | | | | 744448-CP-4 | | 1FE | 2,844,929 | 3,309,791 |
| | | | | | | | | | | | 91324P-DK-5 | UNITEDHEALTH GROUP INC | 1FE | 2,396,582 | 2,838,672 |
| | | | | | | | | | | | 931142-EE-9 | WALMART INC | 1FE | 7,132,427 | 8,466,744 |
| | | | | | | | | | | | 377372-AN-7 | GLAXOSMITHKLINE CAPITAL INC | 1FE | 1,898,736 | 2,214,539 |
| | | | | | | | | | | | 883556-BX-9 | THERMO FISHER SCIENTIFIC INC | 2FE | 1,611,774 | 1,895,908 |
| | | | | | | | | | | | 69349L-AR-9 | PNC BANK NATIONAL ASSOCIATION | 1FE | 3,542,906 | 4,158,719 |
| | | | | | | | | | | | 678858-BT-7 | OKLAHOMA GAS AND ELECTRIC COMPANY | 1FE | 2,346,264 | 2,650,307 |
| | | | | | | | | | | | 524660-AY-3 | LEGGETT & PLATT INC | 2FE | 527,723 | 560,109 |
| | | | | | | | | | | | 904764-BC-0 | UNILEVER CAPITAL CORP | 1FE | 2,330,834 | 2,712,629 |
| | | | | | | | | | | | | PUBLIC SERVICE ELECTRIC AND GAS CO | | | |
| | | | | | | | | | | | 74456Q-BX-3 | | 1FE | 2,399,665 | 2,757,576 |
| | | | | | | | | | | | 69349L-AR-9 | PNC BANK NATIONAL ASSOCIATION | 1FE | 2,345,768 | 2,752,955 |
| | | | | | | | | | | | 524660-AY-3 | LEGGETT & PLATT INC | 2FE | 2,237,555 | 2,393,193 |
| | | | | | | | | | | | 26441Y-BA-4 | DUKE REALTY LP | 2FE | 989,853 | 1,163,414 |
| | | | | | | | | | | | 02343U-AH-8 | AMCOR FINANCE USA INC | 2FE | 4,043,497 | 4,656,852 |
| | | | | | | | | | | | 75513E-AP-6 | RAYTHEON TECH CORP | 2FE | 3,957,959 | 4,043,700 |
| | | | | | | | | | | | 75513E-AP-6 | RAYTHEON TECH CORP | 2FE | 7,915,919 | 8,087,400 |
| | | | | | | | | | | | 129466-AM-0 | MIDAMERICAN ENERGY HOLDINGS | 1FE | 8,109,863 | 11,222,250 |
| | | | | | | | | | | | 129466-AM-0 | MIDAMERICAN ENERGY HOLDINGS | 1FE | 5,419,145 | 7,436,611 |
| | | | | | | | | | | | 136375-BD-3 | CANADIAN NATL RAILWAY | 1FE | 242,467 | 335,487 |
| | | | | | | | | | | | 349631-AG-6 | FORTUNE BRANDS INC | 2FE | 48,731 | 59,941 |
| | | | | | | | | | | | 349631-AG-6 | FORTUNE BRANDS INC | 2FE | 121,893 | 149,851 |
| | | | | | | | | | | | 349631-AG-6 | FORTUNE BRANDS INC | 2FE | 121,563 | 149,851 |
| 94978*BD2 | Long Bond Replication | 1.C | 150,000,000 | 152,517,035 | 200,936,616 | 03/03/2020 | 09/02/2022 | Bond Forward | | 6,250,161 | | | | | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 913017-AT-6 | UNITED TECHNOLOGIES CORP | 2FE | 6,791,861 | 9,173,579 |
| | | | | | | | | | | | 913017-AT-6 | UNITED TECHNOLOGIES CORP | 2FE | 4,920,903 | 6,421,506 |
| | | | | | | | | | | | 913110-AC-9 | UNITED UTILITIES | 2FE | 1,367,852 | 1,741,214 |
| | | | | | | | | | | | 913110-AC-9 | UNITED UTILITIES | 2FE | 3,363,019 | 4,287,260 |
| | | | | | | | | | | | 913110-AC-9 | UNITED UTILITIES | 2FE | 120,525 | 153,423 |
| | | | | | | | | | | | 913110-AC-9 | UNITED UTILITIES | 2FE | 120,348 | 153,423 |
| | | | | | | | | | | | 775371-AU-1 | ROHM & HAAS CO | 3FE | 9,000,000 | 12,709,890 |
| | | | | | | | | | | | 775371-AU-1 | ROHM & HAAS CO | 3FE | 9,804,824 | 13,521,911 |
| | | | | | | | | | | | 129466-AM-0 | MIDAMERICAN ENERGY HOLDINGS | 1FE | 2,322,671 | 3,187,119 |
| | | | | | | | | | | | 129466-AM-0 | MIDAMERICAN ENERGY HOLDINGS | 1FE | 2,703,500 | 3,740,750 |
| | | | | | | | | | | | 913110-AC-9 | UNITED UTILITIES | 2FE | 1,461,743 | 1,862,167 |
| | | | | | | | | | | | 244199-AW-5 | DEERE & CO | 1FE | 2,647,499 | 3,397,475 |
| | | | | | | | | | | | 244199-AW-5 | DEERE & CO | 1FE | 2,082,969 | 2,717,980 |
| | | | | | | | | | | | 826200-AD-9 | SIEMENS FINANCIERINGSMAT | 1FE | 1,747,030 | 2,267,248 |
| | | | | | | | | | | | 46647P-AM-8 | JP MORGAN CHASE & CO | 1FE | 4,250,000 | 4,747,335 |
| | | | | | | | | | | | 61744Y-AP-3 | MORGAN STANLEY | 1FE | 1,232,357 | 1,423,125 |
| | | | | | | | | | | | 92277G-AM-9 | VENTAS REALTY LP | 2FE | 3,031,308 | 3,231,994 |
| | | | | | | | | | | | 95040Q-AD-6 | WELLTOWER INC | 2FE | 1,999,344 | 2,235,180 |
| | | | | | | | | | | | 95040Q-AD-6 | WELLTOWER INC | 2FE | 951,055 | 1,061,711 |
| | | | | | | | | | | | 95040Q-AD-6 | WELLTOWER INC | 2FE | 951,494 | 1,061,711 |
| | | | | | | | | | | | 95040Q-AD-6 | WELLTOWER INC | 2FE | 952,283 | 1,061,711 |
| | | | | | | | | | | | 29364D-AV-2 | ENTERGY ARKANSAS INC | 1FE | 949,535 | 1,097,032 |
| | | | | | | | | | | | 49271V-AF-7 | KEURIG DR PEPPER INC | 2FE | 948,948 | 1,139,468 |
| | | | | | | | | | | | 91913V-AV-2 | VALERO ENERGY CORPORATION | 2FE | 3,897,167 | 4,414,488 |
| | | | | | | | | | | | 92857W-BK-5 | VODAFONE GROUP PLC | 2FE | 1,187,198 | 1,427,172 |
| | | | | | | | | | | | 74340X-BH-3 | PROLOGIS LP | 1FE | 1,690,387 | 2,014,160 |
| | | | | | | | | | | | 98389B-AV-2 | XCEL ENERGY INC | 2FE | 2,336,559 | 2,765,574 |
| | | | | | | | | | | | 45866F-AJ-3 | INTERCONTINENTAL EXCHANGE INC | 1FE | 1,639,626 | 1,932,989 |
| | | | | | | | | | | | | ONCOR ELECTRIC DELIVERY COMPANY LL | | | |
| | | | | | | | | | | | 68233J-BH-6 | INTERCONTINENTAL EXCHANGE INC | 1FE | 1,649,342 | 1,935,665 |
| | | | | | | | | | | | 45866F-AJ-3 | INTERCONTINENTAL EXCHANGE INC | 1FE | 1,143,331 | 1,347,234 |
| | | | | | | | | | | | 95040Q-AD-6 | WELLTOWER INC | 2FE | 1,685,107 | 1,899,903 |
| | | | | | | | | | | | 98978V-AN-3 | ZOETIS INC | 2FE | 2,346,261 | 2,767,689 |
| | | | | | | | | | | | 776743-AF-3 | ROPER TECHNOLOGIES INC | 2FE | 1,998,310 | 2,343,720 |
| | | | | | | | | | | | 717081-EP-4 | PFIZER INC | 1FE | 2,346,860 | 2,768,770 |
| | | | | | | | | | | | 29446M-AB-8 | EQUINOR ASA | 1FE | 7,139,974 | 8,223,072 |
| | | | | | | | | | | | 88579Y-BC-4 | 3M CO | 1FE | 3,450,000 | 4,013,282 |
| | | | | | | | | | | | 103730-AC-4 | BP CAPITAL MARKETS AMERICA INC | 1FE | 3,450,000 | 3,950,457 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 1,698,466 | 1,999,540 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 649,047 | 764,530 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 149,780 | 176,430 |
| | | | | | | | | | | | 89152U-AH-5 | TOTAL CAPITAL SA | 1FE | 4,600,000 | 5,327,214 |
| | | | | | | | | | | | 743315-AV-5 | PROGRESSIVE CORPORATION (THE) | 1FE | 6,839,586 | 8,193,148 |
| | | | | | | | | | | | 71344B-EG-9 | PEPSICO INC | 1FE | 24,085,608 | 33,881,595 |
| | | | | | | | | | | | 485170-BD-5 | KANSAS CITY SOUTHERN RAILWAY CO | 2FE | 749,700 | 791,625 |
| 94978* AW1 | Long Bond Replication | 2.B | 250,000,000 | 250,190,759 | 292,275,121 | 03/04/2020 | 09/03/2021 | Bond Forward | | 12,312,368 | 589331-AD-9 | MERCK & CO INC | 1FE | 527,449 | 652,225 |
| | | | | | | | | | | | | ALEXANDRIA REAL ESTATE EQUITIES IN | | | |
| | | | | | | | | | | | 015271-AK-5 | ALEXANDRIA REAL ESTATE EQUITIES IN | 2FE | 1,897,915 | 2,167,482 |
| | | | | | | | | | | | | ALEXANDRIA REAL ESTATE EQUITIES IN | | | |
| | | | | | | | | | | | 015271-AK-5 | ALEXANDRIA REAL ESTATE EQUITIES IN | 2FE | 552,579 | 627,429 |
| | | | | | | | | | | | 961214-DK-6 | WESTPAC BANKING CORP | 1FE | 999,402 | 1,133,490 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 1,450,000 | 1,655,088 |
| | | | | | | | | | | | 87971M-BF-9 | TELUS CORPORATION | 2FE | 2,897,810 | 3,217,724 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 551,738 | 627,792 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 250,833 | 285,360 |
| | | | | | | | | | | | 87938W-AT-0 | TELEFONICA EMISIONES SAU | 2FE | 250,864 | 285,360 |
| | | | | | | | | | | | 404280-BK-4 | HSBC HOLDINGS PLC | 1FE | 1,050,000 | 1,160,502 |
| | | | | | | | | | | | 91324P-CY-6 | UNITEDHEALTH GROUP INC | 1FE | 1,693,870 | 1,937,677 |
| | | | | | | | | | | | 09247X-AN-1 | BLACKROCK INC | 1FE | 1,744,975 | 1,972,740 |
| | | | | | | | | | | | 46647P-AF-3 | JPMORGAN CHASE & CO | 1FE | 1,250,000 | 1,395,113 |
| | | | | | | | | | | | 91159H-HR-4 | US BANCORP | 1FE | 1,699,270 | 1,898,628 |
| | | | | | | | | | | | 126408-HH-9 | CSX CORP | 2FE | 2,148,150 | 2,402,453 |

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

S105.8

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 437076-BT-8 | HOME DEPOT INC | 1FE | 1,047,958 | 1,165,668 |
| | | | | | | | | | | | 98978V-AL-7 | ZOETIS INC | 2FE | 1,991,675 | 2,206,820 |
| | | | | | | | | | | | 637417-AK-2 | NATIONAL RETAIL PROPERTIES INC | 2FE | 2,592,048 | 2,716,506 |
| | | | | | | | | | | | 278062-AG-9 | EATON CORPORATION | 2FE | 3,100,000 | 3,425,841 |
| | | | | | | | | | | | 92826C-AH-5 | VISA INC | 1FE | 1,939,144 | 2,150,031 |
| | | | | | | | | | | | 66765R-CE-4 | NORTHWEST NATURAL GAS COMPANY | 1FE | 550,000 | 586,949 |
| | | | | | | | | | | | 369550-AZ-1 | GENERAL DYNAMICS CORPORATION | 1FE | 2,852,772 | 3,147,834 |
| | | | | | | | | | | | 74460D-AC-3 | PUBLIC STORAGE | 1FE | 1,400,000 | 1,561,476 |
| | | | | | | | | | | | 05565Q-DN-5 | BP CAPITAL MARKETS PLC | 1FE | 2,300,000 | 2,501,411 |
| | | | | | | | | | | | 96145D-AD-7 | WESTROCK CO | 2FE | 649,709 | 699,186 |
| | | | | | | | | | | | 88579Y-AY-7 | 3M CO | 1FE | 3,284,729 | 3,675,210 |
| | | | | | | | | | | | | AMERICAN CAMPUS COMMUNITIES OPERAT | | | |
| | | | | | | | | | | | 024836-AD-0 | | 2FE | 1,349,130 | 1,386,896 |
| | | | | | | | | | | | 976826-BL-0 | WISCONSIN POWER AND LIGHT COMPANY | 1FE | 1,297,138 | 1,430,429 |
| | | | | | | | | | | | 713448-DY-1 | PEPSICO INC | 1FE | 1,995,737 | 2,247,680 |
| | | | | | | | | | | | 69353R-FG-8 | PNC BANK NATIONAL ASSOCIATION | 1FE | 1,999,485 | 2,243,340 |
| | | | | | | | | | | | 570535-AR-5 | MARKEL CORPORATION | 2FE | 549,085 | 591,465 |
| | | | | | | | | | | | 94106L-BE-8 | WASTE MANAGEMENT INC | 2FE | 1,149,856 | 1,287,299 |
| | | | | | | | | | | | 031162-CQ-1 | AMGEN INC | 2FE | 598,171 | 676,110 |
| | | | | | | | | | | | 539439-AQ-2 | LLOYDS BANKING GROUP PLC | 1FE | 1,900,000 | 2,065,034 |
| | | | | | | | | | | | 037833-DK-3 | APPLE INC | 1FE | 598,664 | 674,316 |
| | | | | | | | | | | | 976826-BL-0 | WISCONSIN POWER AND LIGHT COMPANY | 1FE | 351,352 | 385,116 |
| | | | | | | | | | | | 05348E-BG-2 | AVALONBAY COMMUNITIES INC | 1FE | 249,228 | 277,578 |
| | | | | | | | | | | | 478160-CK-8 | JOHNSON & JOHNSON | 1FE | 499,562 | 562,075 |
| | | | | | | | | | | | 29364N-AU-2 | ENTERGY MISSISSIPPI INC | 1FE | 349,086 | 377,545 |
| | | | | | | | | | | | 911312-BM-7 | UNITED PARCEL SERVICE INC | 1FE | 498,330 | 566,045 |
| | | | | | | | | | | | 05348E-BG-2 | AVALONBAY COMMUNITIES INC | 1FE | 99,380 | 111,031 |
| | | | | | | | | | | | 142339-AH-3 | CARLISLE COMPANIES INCORPORATED | 2FE | 348,932 | 383,754 |
| | | | | | | | | | | | | CONSOLIDATED EDISON COMPANY OF NEW | | | |
| | | | | | | | | | | | 209111-FM-0 | | 2FE | 999,800 | 1,114,100 |
| | | | | | | | | | | | 760759-AS-9 | REPUBLIC SERVICES INC | 2FE | 349,560 | 392,546 |
| | | | | | | | | | | | 524660-AY-3 | LEGGETT & PLATT INC | 2FE | 845,741 | 865,623 |
| | | | | | | | | | | | | SUMITOMO MITSUI FINANCIAL GROUP IN | | | |
| | | | | | | | | | | | 86562M-AY-6 | | 1FE | 800,000 | 892,440 |
| | | | | | | | | | | | 816851-BG-3 | SEMPRA ENERGY | 2FE | 1,143,683 | 1,258,123 |
| | | | | | | | | | | | | SUMITOMO MITSUI FINANCIAL GROUP IN | | | |
| | | | | | | | | | | | 86562M-AY-6 | | 1FE | 848,991 | 948,218 |
| | | | | | | | | | | | 902133-AU-1 | TYCO ELECTRONICS GROUP SA | 1FE | 646,973 | 708,585 |
| | | | | | | | | | | | 46647P-AM-8 | JP MORGAN CHASE & CO | 1FE | 2,200,000 | 2,457,444 |
| | | | | | | | | | | | 69353R-FJ-2 | PNC BANK NATIONAL ASSOCIATION | 1FE | 1,495,219 | 1,679,310 |
| | | | | | | | | | | | 961214-DW-0 | WESTPAC BANKING CORP | 1FE | 1,645,416 | 1,881,726 |
| | | | | | | | | | | | 142339-AH-3 | CARLISLE COMPANIES INCORPORATED | 2FE | 603,899 | 657,864 |
| | | | | | | | | | | | 142339-AH-3 | CARLISLE COMPANIES INCORPORATED | 2FE | 553,297 | 603,042 |
| | | | | | | | | | | | 06406R-AF-4 | BANK OF NEW YORK MELLON/THE | 1FE | 1,649,350 | 1,894,464 |
| | | | | | | | | | | | 443510-AJ-1 | HUBBELL INCORPORATED | 2FE | 1,592,904 | 1,684,016 |
| | | | | | | | | | | | | NATIONAL RURAL UTILITIES COOPERATI | | | |
| | | | | | | | | | | | 637432-NP-6 | | 1FE | 1,995,414 | 2,243,100 |
| | | | | | | | | | | | 20030N-CH-2 | COMCAST CORPORATION | 1FE | 1,047,013 | 1,209,180 |
| | | | | | | | | | | | 26884A-BJ-1 | ERP OPERATING LP | 1FE | 1,592,532 | 1,811,488 |
| | | | | | | | | | | | 20030N-CH-2 | COMCAST CORPORATION | 1FE | 547,097 | 633,380 |
| | | | | | | | | | | | 50540R-AU-6 | LABORATORY CORPORATION OF AMERICA | 2FE | 196,742 | 224,074 |
| | | | | | | | | | | | 50540R-AU-6 | LABORATORY CORPORATION OF AMERICA | 2FE | 786,966 | 896,296 |
| | | | | | | | | | | | 581557-BJ-3 | MCKESSON CORP | 2FE | 799,841 | 915,048 |
| | | | | | | | | | | | | AMERICAN HONDA FINANCE CORPORATION | | | |
| | | | | | | | | | | | 02665W-CE-9 | | 1FE | 2,643,863 | 3,000,542 |
| | | | | | | | | | | | 92277G-AM-9 | VENTAS REALTY LP | 2FE | 1,590,194 | 1,695,472 |
| | | | | | | | | | | | 046353-AN-8 | ASTRAZENECA PLC | 2FE | 1,013,130 | 1,169,427 |
| | | | | | | | | | | | 126408-HJ-5 | CSX CORP | 2FE | 549,711 | 631,983 |
| | | | | | | | | | | | 57636Q-AJ-3 | MASTERCARD INC | 1FE | 499,071 | 574,310 |
| | | | | | | | | | | | 431282-AQ-5 | HIGHWOODS REALTY LP | 2FE | 1,040,026 | 1,123,017 |
| | | | | | | | | | | | 49456B-AP-6 | KINDER MORGAN INC | 2FE | 1,196,356 | 1,359,972 |
| | | | | | | | | | | | 693506-BP-1 | PPG INDUSTRIES INC | 1FE | 2,647,021 | 3,061,757 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 606822-AV-6 | ..... | 1FE | 1,050,000 | 1,207,763 |
| | | | | | | | | | | | 718546-AR-5 | ..... | 2FE | 1,298,975 | 1,470,742 |
| | | | | | | | | | | | 855244-AP-4 | ..... | 2FE | 1,047,968 | 1,181,733 |
| | | | | | | | | | | | 863667-AQ-4 | ..... | 2FE | 1,599,517 | 1,833,264 |
| | | | | | | | | | | | 75884R-AX-1 | ..... | 2FE | 848,891 | 927,410 |
| | | | | | | | | | | | 718546-AR-5 | ..... | 2FE | 249,224 | 282,835 |
| | | | | | | | | | | | 96145D-AH-8 | ..... | 2FE | 1,697,676 | 1,903,847 |
| | | | | | | | | | | | | TRANSCONTINENTAL GAS PIPE LINE COM | | | |
| | | | | | | | | | | | 893574-AK-9 | ..... | 2FE | 1,144,873 | 1,287,483 |
| | | | | | | | | | | | 316773-CV-0 | ..... | 2FE | 549,204 | 642,158 |
| | | | | | | | | | | | 845011-AA-3 | ..... | 1FE | 2,196,839 | 2,450,426 |
| | | | | | | | | | | | 03040W-AQ-8 | ..... | 2FE | 1,059,435 | 1,211,078 |
| | | | | | | | | | | | 539439-AR-0 | ..... | 1FE | 997,144 | 1,160,340 |
| | | | | | | | | | | | 904764-BC-0 | ..... | 1FE | 3,259,943 | 3,809,223 |
| | | | | | | | | | | | 09247X-AN-1 | ..... | 1FE | 1,022,426 | 1,183,644 |
| | | | | | | | | | | | | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | | |
| | | | | | | | | | | | 035240-AL-4 | ..... | 2FE | 548,948 | 634,761 |
| | | | | | | | | | | | 744320-CC-7 | ..... | 1FE | 2,200,000 | 2,541,594 |
| | | | | | | | | | | | 615369-AM-7 | ..... | 2FE | 527,052 | 610,368 |
| | | | | | | | | | | | 911312-BM-7 | ..... | 1FE | 528,801 | 622,650 |
| | | | | | | | | | | | 808513-AU-9 | ..... | 1FE | 817,601 | 950,377 |
| | | | | | | | | | | | 808513-AU-9 | ..... | 1FE | 529,107 | 614,950 |
| | | | | | | | | | | | 98978V-AL-7 | ..... | 2FE | 1,043,312 | 1,213,751 |
| | | | | | | | | | | | 00037B-AF-9 | ..... | 1FE | 2,750,000 | 3,226,025 |
| | | | | | | | | | | | | CENTERPOINT ENERGY RESOURCES CORPO | | | |
| | | | | | | | | | | | 15189W-AL-4 | ..... | 2FE | 1,049,511 | 1,186,385 |
| | | | | | | | | | | | 370334-CG-7 | ..... | 2FE | 898,569 | 1,065,366 |
| | | | | | | | | | | | 571903-AY-9 | ..... | 2FE | 1,342,143 | 1,359,275 |
| | | | | | | | | | | | 95040Q-AD-6 | ..... | 2FE | 651,022 | 726,434 |
| | | | | | | | | | | | 79466L-AF-1 | ..... | 1FE | 2,699,454 | 3,151,872 |
| | | | | | | | | | | | 12541W-AA-8 | ..... | 2FE | 1,343,443 | 1,537,961 |
| | | | | | | | | | | | 45866F-AF-1 | ..... | 1FE | 1,012,794 | 1,158,840 |
| | | | | | | | | | | | 882508-BC-7 | ..... | 1FE | 1,283,819 | 1,513,904 |
| | | | | | | | | | | | 882508-BC-7 | ..... | 1FE | 237,589 | 280,353 |
| | | | | | | | | | | | | PUBLIC SERVICE ELECTRIC AND GAS CO | | | |
| | | | | | | | | | | | 74456Q-BU-9 | ..... | 1FE | 1,345,820 | 1,560,114 |
| | | | | | | | | | | | 760759-AT-7 | ..... | 2FE | 2,471,590 | 2,919,475 |
| | | | | | | | | | | | | REPUBLIC SERVICES INC | | | |
| | | | | | | | | | | | | CONSOLIDATED EDISON COMPANY OF NEW | | | |
| | | | | | | | | | | | 209111-FP-3 | ..... | 1FE | 1,649,778 | 1,925,682 |
| | | | | | | | | | | | 29364D-AV-2 | ..... | 1FE | 549,731 | 635,124 |
| | | | | | | | | | | | 369550-BC-1 | ..... | 1FE | 1,692,201 | 1,982,472 |
| | | | | | | | | | | | 377372-AN-7 | ..... | 1FE | 1,399,964 | 1,648,248 |
| | | | | | | | | | | | 377372-AN-7 | ..... | 1FE | 552,876 | 647,526 |
| | | | | | | | | | | | 02361D-AS-9 | ..... | 1FE | 1,648,775 | 1,904,100 |
| | | | | | | | | | | | 25243Y-AZ-2 | ..... | 1FE | 2,791,537 | 3,260,572 |
| | | | | | | | | | | | 92857W-BK-5 | ..... | 2FE | 643,066 | 773,052 |
| | | | | | | | | | | | 57772K-AD-3 | ..... | 2FE | 1,059,172 | 1,201,178 |
| | | | | | | | | | | | 89236T-EM-3 | ..... | 1FE | 1,055,075 | 1,230,570 |
| | | | | | | | | | | | 74340X-BH-3 | ..... | 1FE | 646,324 | 770,120 |
| | | | | | | | | | | | 801060-AD-6 | ..... | 1FE | 4,572,286 | 5,407,760 |
| | | | | | | | | | | | 12572Q-AJ-4 | ..... | 1FE | 1,399,809 | 1,682,030 |
| | | | | | | | | | | | | ONE GROUP INC | | | |
| | | | | | | | | | | | | PUBLIC SERVICE COMPANY OF COLORADO | | | |
| | | | | | | | | | | | 744448-CP-4 | ..... | 1FE | 1,098,043 | 1,277,463 |
| | | | | | | | | | | | 91324P-DK-5 | ..... | 1FE | 898,718 | 1,064,502 |
| | | | | | | | | | | | 931142-EE-9 | ..... | 1FE | 2,793,118 | 3,315,648 |
| | | | | | | | | | | | 377372-AN-7 | ..... | 1FE | 706,600 | 824,124 |
| | | | | | | | | | | | 883556-BX-9 | ..... | 2FE | 616,267 | 724,906 |
| | | | | | | | | | | | 69349L-AR-9 | ..... | 1FE | 1,896,203 | 2,225,793 |
| | | | | | | | | | | | 443510-AJ-1 | ..... | 2FE | 1,249,549 | 1,368,263 |
| | | | | | | | | | | | 92343V-DY-7 | ..... | 2FE | 1,305,525 | 1,533,389 |
| | | | | | | | | | | | 45866F-AJ-3 | ..... | 1FE | 894,342 | 1,054,357 |
| | | | | | | | | | | | 45866F-AJ-3 | ..... | 1FE | 646,231 | 761,480 |
| | | | | | | | | | | | | INTERCONTINENTAL EXCHANGE INC | | | |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 678858-BT-7 | OKLAHOMA GAS AND ELECTRIC COMPANY | 1FE | 1,248,013 | 1,409,738 |
| | | | | | | | | | | | 524660-AY-3 | LEGGETT & PLATT INC | 2FE | 239,874 | 254,595 |
| | | | | | | | | | | | 717081-EP-4 | PFIZER INC | 1FE | 1,248,330 | 1,472,750 |
| | | | | | | | | | | | 904764-BC-0 | UNILEVER CAPITAL CORP | 1FE | 1,239,806 | 1,442,888 |
| | | | | | | | | | | | 29446M-AB-8 | EQUINOR ASA | 1FE | 3,844,601 | 4,427,808 |
| | | | | | | | | | | | | PUBLIC SERVICE ELECTRIC AND GAS CO | | | |
| | | | | | | | | | | | 744560-BX-3 | | 1FE | 1,249,826 | 1,436,238 |
| | | | | | | | | | | | 885791-BC-4 | 3M CO | 1FE | 1,450,000 | 1,686,742 |
| | | | | | | | | | | | 69349L-AR-9 | PNC BANK NATIONAL ASSOCIATION | 1FE | 1,048,109 | 1,230,044 |
| | | | | | | | | | | | 524660-AY-3 | LEGGETT & PLATT INC | 2FE | 999,758 | 1,069,299 |
| | | | | | | | | | | | 103730-AC-4 | BP CAPITAL MARKETS AMERICA INC. | 1FE | 1,500,000 | 1,717,590 |
| | | | | | | | | | | | 26441Y-BA-4 | DUKE REALTY LP | 2FE | 427,480 | 502,434 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 699,368 | 823,340 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 49,927 | 58,810 |
| | | | | | | | | | | | 89152U-AH-5 | TOTAL CAPITAL SA | 1FE | 2,000,000 | 2,316,180 |
| | | | | | | | | | | | 133131-AW-2 | CAMDEN PROPERTY TRUST | 1FE | 498,293 | 588,100 |
| | | | | | | | | | | | 313747-AY-3 | FEDERAL REALTY INVESTMENT TRUST | 1FE | 236,266 | 261,735 |
| | | | | | | | | | | | 822582-CB-6 | SHELL INTERNATIONAL FINANCE BV | 1FE | 1,291,656 | 1,511,653 |
| | | | | | | | | | | | 443510-AJ-1 | HUBBELL INCORPORATED | 2FE | 567,774 | 631,506 |
| | | | | | | | | | | | 902133-AU-1 | TYCO ELECTRONICS GROUP SA | 1FE | 538,183 | 599,572 |
| | | | | | | | | | | | 92940P-AE-4 | WRKCO INC | 2FE | 899,816 | 998,235 |
| | | | | | | | | | | | 92940P-AE-4 | WRKCO INC | 2FE | 450,637 | 499,118 |
| | | | | | | | | | | | 200340-AT-4 | COMERICA INCORPORATED | 1FE | 640,396 | 674,166 |
| | | | | | | | | | | | 695156-AT-6 | PACKAGING CORP OF AMERICA | 2FE | 616,165 | 660,954 |
| | | | | | | | | | | | 26441Y-BA-4 | DUKE REALTY LP | 2FE | 415,040 | 446,608 |
| | | | | | | | | | | | 674599-DR-3 | OCCIDENTAL PETROLEUM COR | 3FE | 2,403,115 | 1,780,000 |
| | | | | | | | | | | | 125523-AY-6 | CIGNA CORP | 2FE | 2,054,741 | 2,227,981 |
| | | | | | | | | | | | 579780-AN-7 | MCCORMICK & COMPANY INCORPORATED | 2FE | 521,415 | 556,795 |
| | | | | | | | | | | | 845011-AA-3 | SOUTHWEST GAS CORP | 1FE | 213,079 | 222,766 |
| | | | | | | | | | | | 278865-BD-1 | ECOLAB INC | 1FE | 367,858 | 396,645 |
| | | | | | | | | | | | 278865-BD-1 | ECOLAB INC | 1FE | 264,273 | 283,318 |
| | | | | | | | | | | | 377372-AN-7 | GLAXOSMITHKLINE CAPITAL INC | 1FE | 1,488,388 | 1,589,382 |
| | | | | | | | | | | | 046353-AN-8 | ASTRAZENECA PLC | 2FE | 728,369 | 779,618 |
| | | | | | | | | | | | 046353-AN-8 | ASTRAZENECA PLC | 2FE | 468,296 | 501,183 |
| | | | | | | | | | | | 278865-BD-1 | ECOLAB INC | 1FE | 893,375 | 963,280 |
| 94978* AY7 | Long Bond Replication | 2.A | 250,000,000 | 34,890,337 | 32,047,076 | 03/06/2020 | 03/09/2022 | Bond Forward | | (2,903,105) | 33829T-AA-4 | BAE SYSTEMS PLC | 2FE | 899,889 | 932,814 |
| | | | | | | | | | | | 75625Q-AB-5 | BG ENERGY CAPITAL PLC | 1FE | 998,573 | 1,003,990 |
| | | | | | | | | | | | 36294B-AG-9 | HEINEKEN NV | 2FE | 199,878 | 202,204 |
| | | | | | | | | | | | 22535W-AE-7 | DANONE SA | 2FE | 999,279 | 1,015,980 |
| | | | | | | | | | | | 40139L-AE-3 | PERNOD-RICARD SA | 2FE | 1,361,656 | 1,387,044 |
| | | | | | | | | | | | 233851-DL-5 | PERNOD-RICARD SA | 2FE | 961,573 | 976,068 |
| | | | | | | | | | | | 423012-AD-5 | END FINANCE LLC | 2FE | 3,248,291 | 3,296,930 |
| | | | | | | | | | | | 5006EP-AJ-0 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | 1FE | 800,000 | 808,752 |
| | | | | | | | | | | | 65557C-AY-9 | PERNOD-RICARD SA | 2FE | 304,027 | 308,232 |
| | | | | | | | | | | | 05583J-AF-9 | HEINEKEN NV | 2FE | 354,787 | 353,857 |
| | | | | | | | | | | | 26874R-AG-3 | RECKITT BENCKISER PLC | 1FE | 205,954 | 206,704 |
| | | | | | | | | | | | | DEUTSCHE TELEKOM INTERNATIONAL FIN | | | |
| | | | | | | | | | | | 00834F-AC-2 | | 2FE | 149,997 | 148,259 |
| | | | | | | | | | | | G2044B-AY-1 | AIR LIQUIDE FINANCE SA | 1FE | 1,348,244 | 1,335,609 |
| | | | | | | | | | | | Q9194B-AB-3 | ERAC USA FINANCE LLC | 2FE | 449,558 | 426,528 |
| | | | | | | | | | | | | MONDELEZ INTERNATIONAL HOLDINGS NE | | | |
| | | | | | | | | | | | 278058-F*-8 | | 2FE | 3,745,487 | 3,734,213 |
| | | | | | | | | | | | 74072F-AB-0 | ROCHE HOLDINGS INC | 1FE | 2,247,070 | 2,267,955 |
| | | | | | | | | | | | F8568B-AB-5 | DAIMLER FINANCE NORTH AMERICA LLC | 1FE | 1,499,862 | 1,438,500 |
| | | | | | | | | | | | G5147*-AB-2 | DANONE SA | 2FE | 3,000,000 | 3,003,450 |
| | | | | | | | | | | | 22006B-AB-2 | NATIONAL AUSTRALIA BANK LIMITED | 1FE | 2,398,075 | 2,387,400 |
| | | | | | | | | | | | 12541W-A*-1 | DAIMLER FINANCE NORTH AMERICA LLC | 1FE | 1,849,242 | 1,800,753 |
| | | | | | | | | | | | 349553-BB-5 | BANK OF MONTREAL | 1FE | 1,048,877 | 1,079,211 |
| | | | | | | | | | | | | JACKSON NATIONAL LIFE GLOBAL FUNDI | | | |
| | | | | | | | | | | | 45167R-AF-1 | | 1FE | 1,549,332 | 1,542,498 |
| | | | | | | | | | | | 553530-A*-7 | COMMONWEALTH BANK OF AUSTRALIA | 1FE | 2,172,384 | 2,181,656 |
| | | | | | | | | | | | F8493B-AG-4 | SIEMENS FINANCIERINGSMAATSCHAPPIJ | 1FE | 1,873,302 | 1,873,125 |
| | | | | | | | | | | | 278058-F*-8 | UBS GROUP FUNDING SWITZERLAND AG | 1FE | 1,225,000 | 1,238,451 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|--|-----------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--|------------------------------|-------------|------------------------------------|-----------------------------------|---------------------------------------|------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| | | | | | | | | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 94978* AZ4 | Long Bond Replication | 2.A | 250,000,000 | 250,927,974 | 266,945,655 | 03/06/2020 | 09/09/2022 | Bond Forward | | (8,280,529) | 60688X-AG-5 | MIZUHO BANK LTD | 1FE | 2,647,142 | 2,892,396 |
| | | | | | | | | | | | 125094-AG-5 | CDP FINANCIAL INC | 1FE | 6,589,118 | 7,253,070 |
| | | | | | | | | | | | 233851-BJ-2 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 3,285,916 | 3,480,147 |
| | | | | | | | | | | | 111013-AL-2 | SKY PLC | 1FE | 3,643,584 | 4,064,348 |
| | | | | | | | | | | | 07274E-AG-8 | BAYER US FINANCE LLC | 2FE | 5,374,973 | 5,889,726 |
| | | | | | | | | | | | 26867L-AL-4 | EMD FINANCE LLC | 2FE | 13,308,253 | 14,553,102 |
| | | | | | | | | | | | 111013-AL-2 | SKY PLC | 1FE | 3,751,388 | 4,231,376 |
| | | | | | | | | | | | RECKITT BENCKISER TREASURY SERVICE | | | | |
| | | | | | | | | | | | 756250-AD-1 | | 1FE | 3,297,935 | 3,509,121 |
| | | | | | | | | | | | 07274N-AW-3 | BAYER US FINANCE II LLC | 2FE | 631,333 | 704,243 |
| | | | | | | | | | | | 07274N-AX-1 | BAYER US FINANCE II LLC | 2FE | 93,786 | 105,797 |
| | | | | | | | | | | | 450319-AF-5 | ITC MIDWEST LLC | 1 | 4,200,000 | 4,809,436 |
| | | | | | | | | | | | 450319-AF-5 | ITC MIDWEST LLC | 1 | 4,800,000 | 5,496,498 |
| | | | | | | | | | | | G0646#-AN-9 | ASSOCIATED BRITISH FOODS PLC | 1 | 1,000,000 | 1,094,820 |
| | | | | | | | | | | | 41242*-AG-5 | HARDWOOD FUNDING LLC | 1FE | 954,545 | 1,070,422 |
| | | | | | | | | | | | 955306-BF-1 | WEST PHARMACEUTICAL SERVICES INC | 2 | 2,000,000 | 2,206,166 |
| | | | | | | | | | | | 015823-AA-5 | ALGONQUIN GAS TRANSMISSION LLC | 1 | 20,000,000 | 21,626,280 |
| | | | | | | | | | | | W0805#-AN-8 | ASSA ABLOY FINANCIAL SERVICES AB | 1 | 4,900,000 | 5,419,948 |
| | | | | | | | | | | | R2284#-AA-8 | STATNETT SF | 1 | 25,000,000 | 27,034,303 |
| | | | | | | | | | | | 00003#-AC-7 | A&E TELEVISION NETWORKS LLC | 1 | 5,000,000 | 5,528,508 |
| | | | | | | | | | | | N4282*-AF-3 | KONINKLIJKE FRIESLANDCAMPINA NV | 2 | 16,500,000 | 18,490,369 |
| | | | | | | | | | | | F0164#-AC-6 | AIR LIQUIDE FINANCE | 1 | 9,000,000 | 9,752,406 |
| | | | | | | | | | | | FOOTBALL CLUB TERM NOTES 2024 TRUS | | | | |
| | | | | | | | | | | | 34488#-AA-6 | | 1FE | 3,200,000 | 3,539,410 |
| | | | | | | | | | | | 27556*-AA-9 | EAST TENNESSEE NATURAL GAS LLC | 1 | 4,000,000 | 4,258,198 |
| | | | | | | | | | | | 461127-D*-0 | INTERTEK FINANCE PLC | 2 | 4,000,000 | 4,364,419 |
| | | | | | | | | | | | G1696#-BA-3 | BUNZL FINANCE PLC | 2 | 2,500,000 | 2,715,084 |
| | | | | | | | | | | | 41242*-AV-4 | HARDWOOD FUNDING LLC | 1FE | 10,800,000 | 11,986,260 |
| | | | | | | | | | | | 42241#-AE-9 | HEARST COMMUNICATIONS INC | 1 | 10,000,000 | 11,064,429 |
| | | | | | | | | | | | 05279#-AG-4 | AUTOLIV ASP INC | 2FE | 5,750,000 | 6,254,951 |
| | | | | | | | | | | | 07132#-AE-2 | BATTELLE MEMORIAL INSTITUTE | 1 | 5,500,000 | 6,065,550 |
| | | | | | | | | | | | 882884-A*-0 | TEXAS NEW MEXICO POWER COMPANY | 1 | 4,000,000 | 4,437,444 |
| | | | | | | | | | | | 46361*-BE-5 | THE IRVINE COMPANY LLC | 1PL | 20,000,000 | 22,004,604 |
| | | | | | | | | | | | C1465*-AL-7 | CGI GROUP INC | 2 | 16,500,000 | 18,345,839 |
| | | | | | | | | | | | 151895-D*-7 | CENTERPOINT PROPERTIES TRUST | 2 | 9,500,000 | 10,136,801 |
| | | | | | | | | | | | 41242*-BE-1 | HARDWOOD FUNDING LLC | 1FE | 800,000 | 867,841 |
| | | | | | | | | | | | G0805#-AE-6 | AGGREKO PLC | 1 | 3,500,000 | 3,830,957 |
| | | | | | | | | | | | 46659*-AA-5 | JM FAMILY ENTERPRISES INC | 2 | 12,400,000 | 13,436,016 |
| | | | | | | | | | | | 97786#-AN-2 | WOLSELEY CAPITAL INC | 2FE | 2,500,000 | 2,705,902 |
| 94978* BA8 | Long Bond Replication | 1.G | 250,000,000 | 250,501,624 | 262,971,981 | 03/12/2020 | 09/24/2021 | Bond Forward | | (1,809,791) | 05523R-AB-3 | BAE SYSTEMS PLC | 2FE | 899,907 | 939,978 |
| | | | | | | | | | | | 05541V-AE-6 | BG ENERGY CAPITAL PLC | 1FE | 998,799 | 1,036,840 |
| | | | | | | | | | | | 423012-AA-1 | HEINEKEN NV | 2FE | 199,893 | 209,242 |
| | | | | | | | | | | | 23636T-AA-8 | DANONE SA | 2FE | 999,358 | 1,042,230 |
| | | | | | | | | | | | 714264-AD-0 | PERNOD-RICARD SA | 2FE | 1,360,080 | 1,425,506 |
| | | | | | | | | | | | 714264-AD-0 | PERNOD-RICARD SA | 2FE | 960,006 | 1,003,134 |
| | | | | | | | | | | | 26867L-AG-5 | EMD FINANCE LLC | 2FE | 3,248,504 | 3,354,228 |
| | | | | | | | | | | | 82620K-AD-5 | SIEMENS FINANCIERINGSMATTSCHAPPIJ | 1FE | 800,000 | 836,688 |
| | | | | | | | | | | | 714264-AD-0 | PERNOD-RICARD SA | 2FE | 303,481 | 316,779 |
| | | | | | | | | | | | 423012-AA-1 | HEINEKEN NV | 2FE | 354,200 | 366,174 |
| | | | | | | | | | | | 75625Q-AB-5 | RECKITT BENCKISER PLC | 1FE | 205,509 | 215,150 |
| | | | | | | | | | | | DEUTSCHE TELEKOM INTERNATIONAL FIN | | | | |
| | | | | | | | | | | | 25156P-AV-5 | | 2FE | 149,997 | 156,399 |
| | | | | | | | | | | | 00913R-AC-0 | AIR LIQUIDE FINANCE SA | 1FE | 1,348,365 | 1,408,455 |
| | | | | | | | | | | | 26884T-AT-9 | ERAC USA FINANCE LLC | 2FE | 449,587 | 454,950 |
| | | | | | | | | | | | MONDELEZ INTERNATIONAL HOLDINGS NE | | | | |
| | | | | | | | | | | | 60920L-AC-8 | | 2FE | 3,746,194 | 3,816,225 |
| | | | | | | | | | | | 771196-BM-3 | ROCHE HOLDINGS INC | 1FE | 2,247,466 | 2,303,078 |
| | | | | | | | | | | | 233851-OK-8 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 1,499,884 | 1,520,250 |
| | | | | | | | | | | | 23636T-AC-4 | DANONE SA | 2FE | 3,000,000 | 3,048,930 |
| | | | | | | | | | | | 63253W-AJ-0 | NATIONAL AUSTRALIA BANK LIMITED | 1FE | 2,398,356 | 2,465,352 |
| | | | | | | | | | | | 233851-CS-1 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 1,849,347 | 1,891,366 |
| | | | | | | | | | | | 06367X-D2-4 | BANK OF MONTREAL | 1FE | 1,049,032 | 1,081,185 |
| | | | | | | | | | | | 891160-NR-0 | TORONTO-DOMINION BANK/THE | 1FE | 949,727 | 980,704 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 22535W-AA-5 | CREDIT AGRICOLE SA JACKSON NATIONAL LIFE GLOBAL FUND I | 1FE | 2,249,771 | 2,328,728 |
| | | | | | | | | | | | 46849L-SS-1 | | 1FE | 1,549,373 | 1,654,827 |
| | | | | | | | | | | | 2027AO-JK-6 | COMMONWEALTH BANK OF AUSTRALIA | 1FE | 2,172,714 | 2,255,845 |
| | | | | | | | | | | | 8702OP-AH-0 | SWEDBANK AB | 1FE | 1,899,726 | 1,965,702 |
| | | | | | | | | | | | 8262OK-AR-4 | SIEMENS FINANCIERINGSMATTSCHAPPIJ | 1FE | 1,873,555 | 1,946,381 |
| | | | | | | | | | | | 90352J-AA-1 | UBS GROUP FUNDING SWITZERLAND AG | 1FE | 1,225,000 | 1,281,277 |
| | | | | | | | | | | | 8246OC-AK-0 | SHINHAN BANK | 1FE | 1,847,130 | 1,911,124 |
| | | | | | | | | | | | | WEA FINANCE LLC /WESTFIELD UK & EU | | | |
| | | | | | | | | | | | 92928Q-AC-2 | | 1FE | 2,198,770 | 2,232,120 |
| | | | | | | | | | | | 05565E-AR-6 | BMW US CAPITAL LLC | 1FE | 2,799,093 | 2,883,496 |
| | | | | | | | | | | | 57629W-CD-0 | MASSMUTUAL GLOBAL FUNDING II | 1FE | 1,098,174 | 1,141,789 |
| | | | | | | | | | | | 40139L-AD-5 | GUARDIAN LIFE GLOBAL FUNDING | 1FE | 1,799,141 | 1,865,070 |
| | | | | | | | | | | | 09659W-2A-1 | BNP PARIBAS SA | 1FE | 1,099,455 | 1,138,599 |
| | | | | | | | | | | | 36294B-AG-9 | GS CALTEX CORP | 2FE | 1,199,213 | 1,233,468 |
| | | | | | | | | | | | | HARLEY-DAVIDSON FINANCIAL SERVICES | | | |
| | | | | | | | | | | | 41283L-AQ-8 | | 2FE | 849,462 | 853,035 |
| | | | | | | | | | | | | JACKSON NATIONAL LIFE GLOBAL FUND I | | | |
| | | | | | | | | | | | 46849L-SW-2 | | 1FE | 848,936 | 876,877 |
| | | | | | | | | | | | | RECKITT BENCKISER TREASURY SERVICE | | | |
| | | | | | | | | | | | 756250-AC-3 | | 1FE | 1,999,231 | 2,060,580 |
| | | | | | | | | | | | 874060-AC-0 | TAKEDA PHARMACEUTICAL CO LTD | 2FE | 4,198,728 | 4,290,510 |
| | | | | | | | | | | | 78448T-AB-8 | SMBC AVIATION CAPITAL FINANCE DAC | 1FE | 549,708 | 552,591 |
| | | | | | | | | | | | 50066A-AW-5 | KOREA GAS CORPORATION | 1FE | 799,117 | 829,872 |
| | | | | | | | | | | | 01626P-AJ-5 | ALIMENTATION COUCHE-TARD INC | 2FE | 1,199,520 | 1,228,392 |
| | | | | | | | | | | | | CANADIAN IMPERIAL BANK OF COMMERCE | | | |
| | | | | | | | | | | | 136069-UT-6 | | 1FE | 799,712 | 829,984 |
| | | | | | | | | | | | 48268K-AF-8 | KT CORPORATION | 1FE | 2,044,639 | 2,109,020 |
| | | | | | | | | | | | 90352J-AE-3 | UBS GROUP FUNDING SWITZERLAND AG | 1FE | 3,050,000 | 3,159,068 |
| | | | | | | | | | | | 225401-AD-0 | CREDIT SUISSE GROUP AG | 2FE | 3,700,000 | 3,851,108 |
| | | | | | | | | | | | 74153W-CN-7 | PRICOA GLOBAL FUNDING I | 1FE | 3,098,533 | 3,225,271 |
| | | | | | | | | | | | 23636T-AA-8 | DANONE SA | 2FE | 302,067 | 312,669 |
| | | | | | | | | | | | 05578A-AA-6 | BPOE SA | 1FE | 2,289,701 | 2,410,308 |
| | | | | | | | | | | | 09659W-2E-3 | BNP PARIBAS SA | 1FE | 2,771,704 | 2,937,254 |
| | | | | | | | | | | | 166754-AQ-4 | CHEVRON PHILLIPS CHEMICAL COMPANY | 2FE | 2,399,161 | 2,507,352 |
| | | | | | | | | | | | 2027AO-JX-8 | COMMONWEALTH BANK OF AUSTRALIA | 1FE | 1,298,998 | 1,397,786 |
| | | | | | | | | | | | 892330-AB-7 | TOYOTA INDUSTRIES CORPORATION | 1FE | 3,900,000 | 4,090,359 |
| | | | | | | | | | | | 654740-BH-1 | NISSAN MOTOR ACCEPTANCE CORP | 2FE | 3,296,960 | 3,280,266 |
| | | | | | | | | | | | 05565E-AW-5 | BMW US CAPITAL LLC | 1FE | 2,249,107 | 2,383,290 |
| | | | | | | | | | | | 78440P-AE-8 | SK TELECOM CO LTD | 1FE | 699,117 | 748,538 |
| | | | | | | | | | | | 78440P-AE-8 | SK TELECOM CO LTD | 1FE | 600,108 | 641,604 |
| | | | | | | | | | | | 78440P-AE-8 | SK TELECOM CO LTD | 1FE | 700,272 | 748,538 |
| | | | | | | | | | | | 78440P-AE-8 | SK TELECOM CO LTD | 1FE | 700,496 | 748,538 |
| | | | | | | | | | | | | CREDIT AGRICOLE SA (LONDON BRANCH) | | | |
| | | | | | | | | | | | 22535W-AE-7 | | 1FE | 1,447,017 | 1,551,703 |
| | | | | | | | | | | | 40139L-AE-3 | GUARDIAN LIFE GLOBAL FUNDING | 1FE | 1,498,958 | 1,613,280 |
| | | | | | | | | | | | 233851-DL-5 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 1,498,316 | 1,587,195 |
| | | | | | | | | | | | 49245P-AA-4 | KERRY GROUP FINANCIAL SERVICES | 2FE | 2,909,873 | 3,083,458 |
| | | | | | | | | | | | 423012-AD-5 | HEINEKEN NV | 2FE | 3,823,567 | 4,065,165 |
| | | | | | | | | | | | 01882Y-AA-4 | ALLIANT ENERGY FINANCE LLC | 2FE | 1,499,543 | 1,609,035 |
| | | | | | | | | | | | 225401-AG-3 | CREDIT SUISSE GROUP AG | 2FE | 1,250,000 | 1,343,313 |
| | | | | | | | | | | | 07274N-AE-3 | BAYER US FINANCE II LLC | 2FE | 1,047,874 | 1,151,357 |
| | | | | | | | | | | | 36294B-AH-7 | GS CALTEX CORP | 2FE | 1,695,015 | 1,811,214 |
| | | | | | | | | | | | 5006EP-AJ-0 | KOREA EAST-WEST POWER CO LTD | 1FE | 996,872 | 1,088,140 |
| | | | | | | | | | | | 693483-AD-1 | POSCO | 2FE | 797,341 | 855,152 |
| | | | | | | | | | | | 8246OC-AW-6 | SHINHAN BANK | 1FE | 3,137,888 | 3,441,659 |
| | | | | | | | | | | | 806851-AJ-0 | SCHLUMBERGER HOLDINGS CORP | 2FE | 848,773 | 914,940 |
| | | | | | | | | | | | | JACKSON NATIONAL LIFE GLOBAL FUND I | | | |
| | | | | | | | | | | | 46849L-TE-1 | | 1FE | 624,700 | 649,494 |
| | | | | | | | | | | | 892330-AD-3 | TOYOTA INDUSTRIES CORPORATION | 1FE | 650,000 | 669,442 |
| | | | | | | | | | | | 83368R-AT-9 | SOCIETE GENERALE SA | 2FE | 1,049,493 | 1,120,235 |
| | | | | | | | | | | | 23636T-AD-2 | DANONE SA | 2FE | 709,481 | 736,435 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 60920L-AE-4 | MONDELEZ INTERNATIONAL HOLDINGS NE | 2FE | 649,874 | 669,806 |
| | | | | | | | | | | | Q7724#-AE-8 | POWERCO LIMITED | 2 | 1,800,000 | 1,979,739 |
| | | | | | | | | | | | 92239M-AB-0 | VECTREN UTILITY HOLDINGS INC. | 2 | 1,000,000 | 1,049,349 |
| | | | | | | | | | | | G2044#-AX-3 | COMPASS GROUP PLC | 1 | 1,500,000 | 1,561,469 |
| | | | | | | | | | | | | DOMINION ENERGY SOUTH CAROLINA INC | | | |
| | | | | | | | | | | | 837004-D#-6 | | 1 | 1,500,000 | 1,539,970 |
| | | | | | | | | | | | | AMERICAN WATER CAPITAL CORPORATION | | | |
| | | | | | | | | | | | 03040#-AE-2 | | 2 | 885,080 | 944,750 |
| | | | | | | | | | | | | AMERICAN WATER CAPITAL CORPORATION | | | |
| | | | | | | | | | | | 03040#-AE-2 | | 2 | 1,144,920 | 1,222,108 |
| | | | | | | | | | | | | CORE LABORATORIES (US) INTEREST HO | | | |
| | | | | | | | | | | | 21867*-AB-4 | | 2 | 1,500,000 | 1,622,711 |
| | | | | | | | | | | | G2044#-AY-1 | COMPASS GROUP PLC | 1 | 2,500,000 | 2,754,052 |
| | | | | | | | | | | | G4622#-AF-6 | HOWARD DE WALDEN ESTATES LIMITED | 1 | 1,500,000 | 1,652,210 |
| | | | | | | | | | | | 56081#-AM-2 | MAJOR LEAGUE BASEBALL TRUST | 1FE | 1,105,000 | 1,155,631 |
| | | | | | | | | | | | G9850#-AB-9 | YORKSHIRE WATER SERVICES BRADFORD | 1 | 1,000,000 | 1,037,681 |
| | | | | | | | | | | | 116794-A#-5 | BRUKER CORPORATION | 2 | 900,000 | 936,950 |
| | | | | | | | | | | | G9605#-AF-6 | WHITBREAD GROUP PLC | 2 | 1,000,000 | 1,056,882 |
| | | | | | | | | | | | 910637-S*-9 | THE UNITED ILLUMINATING COMPANY | 1 | 100,000 | 103,854 |
| | | | | | | | | | | | 786584-A#-9 | SAFRAN | 1 | 1,000,000 | 1,104,008 |
| | | | | | | | | | | | | THAMES WATER UTILITIES CAYMAN FINA | | | |
| | | | | | | | | | | | G8781#-AB-3 | | 2 | 400,000 | 439,151 |
| | | | | | | | | | | | | THAMES WATER UTILITIES CAYMAN FINA | | | |
| | | | | | | | | | | | G8781#-AB-3 | | 2 | 400,000 | 439,151 |
| | | | | | | | | | | | G0646#-AM-1 | ASSOCIATED BRITISH FOODS PLC | 1 | 1,000,000 | 1,050,248 |
| | | | | | | | | | | | G0646#-AN-9 | ASSOCIATED BRITISH FOODS PLC | 1 | 500,000 | 547,410 |
| | | | | | | | | | | | 910637-S#-7 | THE UNITED ILLUMINATING COMPANY | 1 | 100,000 | 103,854 |
| | | | | | | | | | | | 07132#-AD-4 | BATTELLE MEMORIAL INSTITUTE | 1 | 2,000,000 | 2,093,437 |
| | | | | | | | | | | | C8973#-AA-9 | GAZ METRO INC | 1 | 2,500,000 | 2,637,512 |
| | | | | | | | | | | | 154051-E#-9 | CENTRAL MAINE POWER COMPANY | 1 | 400,000 | 416,858 |
| | | | | | | | | | | | 278058-F*-8 | EATON CORP | 2 | 800,000 | 859,999 |
| | | | | | | | | | | | 479142-C#-6 | JOHNSON MATTHEY PLC | 1 | 2,000,000 | 2,107,204 |
| | | | | | | | | | | | | NEW YORK STATE ELECTRIC & GAS CORP | | | |
| | | | | | | | | | | | 649840-B#-1 | | 1 | 800,000 | 836,284 |
| | | | | | | | | | | | F0164#-AB-8 | AIR LIQUIDE FINANCE | 1 | 1,000,000 | 1,052,166 |
| | | | | | | | | | | | P7341*-AB-2 | OCEAN SPRAY CHILE SPA | 2FE | 1,700,000 | 1,828,656 |
| | | | | | | | | | | | Q9194#-AF-4 | TRANSPOWER NEW ZEALAND LIMITED | 1 | 1,604,379 | 1,709,887 |
| | | | | | | | | | | | | TELEDYNE TECHNOLOGIES INCORPORATED | | | |
| | | | | | | | | | | | 879360-B#-3 | | 2 | 11,500,000 | 11,823,317 |
| | | | | | | | | | | | G7332#-AF-0 | RRPF ENGINE LEASING LIMITED | 2FE | 1,500,000 | 1,544,045 |
| | | | | | | | | | | | 06659#-AE-7 | BANNER SEVENTEEN LLC | 2PL | 6,000,000 | 6,416,681 |
| | | | | | | | | | | | 27965#-AL-6 | EDENS LIMITED PARTNERSHIP | 2 | 2,000,000 | 2,062,298 |
| | | | | | | | | | | | 97786#-AJ-1 | WOLSELEY CAPITAL INC | 2FE | 1,800,000 | 1,889,340 |
| | | | | | | | | | | | 06659#-AF-4 | BANNER SEVENTEEN LLC | 2PL | 8,100,000 | 8,749,689 |
| | | | | | | | | | | | C9716#-AB-5 | WASTE CONNECTIONS INC | 2FE | 1,300,000 | 1,360,527 |
| | | | | | | | | | | | 45167#-A#-1 | IDEX CORPORATION | 2FE | 5,100,000 | 5,329,142 |
| | | | | | | | | | | | 311900-A#-3 | FASTENAL COMPANY | 1 | 5,200,000 | 5,392,617 |
| | | | | | | | | | | | 553530-A*-7 | MSC INDUSTRIAL DIRECT CO INC | 2 | 3,700,000 | 3,892,596 |
| | | | | | | | | | | | 37636#-AK-6 | GIVAUDAN UNITED STATES INC | 2 | 501,112 | 523,812 |
| | | | | | | | | | | | 97786#-AM-4 | WOLSELEY CAPITAL INC | 2FE | 700,000 | 743,026 |
| | | | | | | | | | | | 185508-C*-7 | CLECO POWER LLC | 2 | 3,000,000 | 3,184,146 |
| | | | | | | | | | | | 74273#-AB-9 | PRIT CORE REALTY HOLDINGS LLC | 2 | 996,855 | 1,074,174 |
| | | | | | | | | | | | F8493#-AG-4 | SODEXO SA | 1 | 22,000,000 | 23,946,602 |
| | | | | | | | | | | | 24713#-AD-8 | DELOITTE & TOUCHE USA LLP | 1 | 2,000,000 | 2,136,326 |
| | | | | | | | | | | | G2978#-AE-3 | ELECTRICITY SUPPLY BOARD | 1 | 3,000,000 | 3,495,683 |
| | | | | | | | | | | | 42251#-AH-7 | HEB GROCERY COMPANY, L.P. | 1 | 1,000,000 | 1,156,895 |
| | | | | | | | | | | | Q8773#-AT-3 | STOCKLAND FINANCE PTY LTD | 1FE | 2,000,000 | 2,202,413 |
| | | | | | | | | | | | 910637-N#-0 | THE UNITED ILLUMINATING COMPANY | 1 | 1,000,000 | 1,109,756 |
| | | | | | | | | | | | Q9194#-AB-3 | TRANSPOWER NEW ZEALAND LIMITED | 1 | 1,000,000 | 1,083,120 |
| | | | | | | | | | | | 278865-C*-9 | ECOLAB INC | 1 | 3,100,000 | 3,388,212 |
| | | | | | | | | | | | G2978#-AE-3 | ELECTRICITY SUPPLY BOARD | 1 | 3,000,000 | 3,495,683 |
| | | | | | | | | | | | G9850#-AC-7 | YORKSHIRE WATER SERVICES BRADFORD | 1 | 1,500,000 | 1,637,122 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 |
| | | | | | | | | | | | 882384-AC-4 | TEXAS EASTERN TRANSMISSION LP | 2FE | 333,896 | 381,660 |
| | | | | | | | | | | | 928668-AP-7 | VOLKSWAGEN GROUP OF AMERICA FINANC | 2FE | 1,597,306 | 1,665,600 |
| | | | | | | | | | | | 233851-DV-3 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 638,368 | 666,988 |
| | | | | | | | | | | | 233851-DV-3 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 165,503 | 172,923 |
| | | | | | | | | | | | 233851-DV-3 | DAIMLER FINANCE NORTH AMERICA LLC | 2FE | 165,503 | 172,923 |
| | | | | | | | | | | | 58989V-AA-2 | MET TOWER GLOBAL FUNDING | 1FE | 273,018 | 297,711 |
| | | | | | | | | | | | 58989V-AA-2 | MET TOWER GLOBAL FUNDING | 1FE | 182,012 | 198,474 |
| 9999999999 - Totals | | | | 2,749,374,066 | 3,101,558,233 | XXX | XXX | XXX | | 43,935,568 | XXX | XXX | XXX | 2,749,374,069 | 3,057,622,665 |

STATEMENT AS OF JUNE 30, 2020 OF THE NEW YORK LIFE INSURANCE COMPANY

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 | 1 | 13,996,221 | 12 | 2,658,917,844 | | | | | 1 | 13,996,221 |
| 2. Add: Opened or Acquired Transactions..... | 12 | 2,658,917,844 | | 300,511,296 | | | | | 12 | 2,959,429,140 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value..... | XXX | | XXX | 137,446,629 | XXX | | XXX | | XXX | 137,446,629 |
| 4. Less: Closed or Disposed of Transactions..... | 1 | 13,996,221 | | | | | | | 1 | 13,996,221 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria..... | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | XXX | 347,501,700 | XXX | | XXX | | XXX | 347,501,700 |
| 7. Ending Inventory | 12 | 2,658,917,844 | 12 | 2,749,374,069 | | | | | 12 | 2,749,374,069 |

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..... | 635,042,120 |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | (18,573,347) |
| 3. | Total (Line 1 plus Line 2) | 616,468,773 |
| 4. | Part D, Section 1, Column 5 | 1,411,705,579 |
| 5. | Part D, Section 1, Column 6 | (795,236,806) |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | |
| | | Fair Value Check |
| 7. | Part A, Section 1, Column 16 | 696,739,962 |
| 8. | Part B, Section 1, Column 13 | (18,573,346) |
| 9. | Total (Line 7 plus Line 8) | 678,166,616 |
| 10. | Part D, Section 1, Column 8 | 1,522,826,620 |
| 11. | Part D, Section 1, Column 9 | (844,660,004) |
| 12. | Total (Line 9 minus Line 10 minus Line 11) | |
| | | Potential Exposure Check |
| 13. | Part A, Section 1, Column 21 | 209,615,518 |
| 14. | Part B, Section 1, Column 20 | 105,029,522 |
| 15. | Part D, Section 1, Column 11 | 314,645,040 |
| 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 | 2,393,512,676 | 2,993,820,782 |
| 2. Cost of cash equivalents acquired | 73,006,075,774 | 117,841,945,979 |
| 3. Accrual of discount | 11,522,811 | 37,106,342 |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | 572,503 | 164,172 |
| 6. Deduct consideration received on disposals | 68,723,288,694 | 118,479,506,246 |
| 7. Deduct amortization of premium | | 18,353 |
| 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) | 6,688,395,070 | 2,393,512,676 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 6,688,395,070 | 2,393,512,676 |