



LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES – ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

## New York Life Insurance and Annuity Corporation

NAIC Group Code 0826, 0826 NAIC Company Code 91596 Employer's ID No. 13-3044743  
(Current Period) (Prior Period)

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

Country of Domicile United States of America

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

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

### EXECUTIVE OFFICERS

**CRAIG LAWRENCE DESANTO**  
*Chairman of the Board  
and President*

**THEODORE ALEXANDER MATHAS**  
*Chief Executive Officer*

**ERIC ANSEL FELDSTEIN**  
*Executive Vice President  
and Chief Financial Officer*

**ELIZABETH KATHERINE BRILL**  
*Senior Vice President  
and Chief Actuary*

**ROBERT MICHAEL GARDNER**  
*Senior Vice President  
and Controller*

**THOMAS ALEXANDER HENDRY**  
*Senior Vice President  
and Treasurer*

**COLLEEN ANNE MEADE**  
*Associate General Counsel  
and Secretary*

### DIRECTORS

CHRISTOPHER THOMAS ASHE	ERIC ANSEL FELDSTEIN	MARK JEROME MADGETT	MATTHEW DAVID WION
ELIZABETH KATHERINE BRILL	ROBERT MICHAEL GARDNER	ANTHONY RAMSEY MALLOY	
ALEXANDER IBBITSON MUNRO COOK	FRANK MICHAEL HARTE	THEODORE ALEXANDER MATHAS	
CRAIG LAWRENCE DESANTO	THOMAS ALEXANDER HENDRY	AMY MILLER	

State of New York }  
County of New York } SS

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

DocuSigned by:  
*Eric Feldstein*

ERIC ANSEL FELDSTEIN  
Executive Vice President  
and Chief Financial Officer

DocuSigned by:  
*Thomas A Hendry*

THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

DocuSigned by:  
*Robert Gardner*

ROBERT MICHAEL GARDNER  
Senior Vice President  
and Controller

Subscribed and sworn to before me this  
\_\_ day of May 2021

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

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

## STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	91,254,438,036		91,254,438,036	89,887,451,458
2. Stocks:				
2.1 Preferred stocks .....	25,044,875		25,044,875	7,415,712
2.2 Common stocks .....	1,380,018,822		1,380,018,822	1,286,086,295
3. Mortgage loans on real estate:				
3.1 First liens .....	14,056,503,562		14,056,503,562	14,265,116,841
3.2 Other than first liens.....	687,887,172		687,887,172	690,152,056
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....				
4.2 Properties held for the production of income (less \$ .....(68,365,000) encumbrances) .....	97,443,980		97,443,980	98,014,692
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ .....(277,483,574) ), cash equivalents (\$ .....1,657,841,454 ) and short-term investments (\$ .....195,589,904 ) .....	1,575,947,784		1,575,947,784	2,799,267,415
6. Contract loans (including \$ .....1,488,621 premium notes) .....	892,033,056	18,370,757	873,662,299	890,069,994
7. Derivatives .....	517,488,342		517,488,342	515,180,694
8. Other invested assets .....	2,509,194,181	1,522,966	2,507,671,215	2,316,515,367
9. Receivables for securities .....	12,469,381		12,469,381	7,355,949
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	331,067,545		331,067,545	38,337,049
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	113,339,536,736	19,893,723	113,319,643,013	112,800,963,522
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	767,302,483	721	767,301,762	730,743,216
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	207,905,802	523	207,905,279	10,981
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	198,214		198,214	198,214
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	81,199,999		81,199,999	54,376,815
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	137,837		137,837	137,227
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				
18.2 Net deferred tax asset .....	774,999,587	394,146,870	380,852,717	390,960,062
19. Guaranty funds receivable or on deposit .....	1,501,615		1,501,615	1,501,615
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	26,893,624		26,893,624	24,975,372
24. Health care (\$ ..... ) and other amounts receivable .....	10,757,522	10,757,522		
25. Aggregate write-ins for other than invested assets .....	9,821,595,591	58,378,175	9,763,217,416	9,559,265,721
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	125,032,029,010	483,177,534	124,548,851,476	123,563,132,745
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	52,388,748,602		52,388,748,602	50,961,434,729
28. Total (Lines 26 and 27) .....	177,420,777,612	483,177,534	176,937,600,078	174,524,567,474
<b>DETAILS OF WRITE-INS</b>				
1101. Derivatives-collateral assets .....	331,067,545		331,067,545	38,337,049
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	331,067,545		331,067,545	38,337,049
2501. Interest in annuity contracts .....	9,615,550,136		9,615,550,136	9,536,579,772
2502. Miscellaneous .....	205,001,410	58,317,580	146,683,830	21,679,855
2503. Administrative and other fees due and unpaid .....	983,450		983,450	1,006,094
2598. Summary of remaining write-ins for Line 25 from overflow page .....	60,595	60,595		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	9,821,595,591	58,378,175	9,763,217,416	9,559,265,721

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 100,102,495,375 less \$ (including \$ 49,525,475 Modco Reserve) included in Line 6.3	100,102,495,375	99,955,261,580
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,516,938,378	1,524,124,682
4. Contract claims:		
4.1 Life	346,597,476	326,267,151
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	375	375
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 \$ 216,645,444 assumed and \$ 41,778,829 ceded	258,424,273	82,238,490
9.4 Interest Maintenance Reserve	137,316,260	129,672,198
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,004,893, accident and health \$ and deposit-type contract funds \$	5,004,893	4,588,455
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	9,340,042	30,935,602
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,022,454,471) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,059,433,482)	(1,037,378,618)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(7,531,454)	(4,866,606)
15.1 Current federal and foreign income taxes, including \$ 76,193,036 on realized capital gains (losses)	134,249,316	53,664,836
15.2 Net deferred tax liability		
16. Unearned investment income	6,871,612	3,630,668
17. Amounts withheld or retained by reporting entity as agent or trustee	1,355,041	1,105,039
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	292,361,554	178,453,085
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	123,747,010	127,171,010
22. Borrowed money \$ and interest thereon \$		827,313
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,739,445,465	1,603,435,362
24.02 Reinsurance in unauthorized and certified (\$ ) companies	9,658,004	6,465,954
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	187,839,899	101,885,577
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	145,541,402	194,876,584
24.09 Payable for securities	331,466,197	320,899,828
24.10 Payable for securities lending	675,132,913	675,109,701
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	9,915,939,895	9,838,344,225
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	114,872,760,444	114,116,712,491
27. From Separate Accounts Statement	52,381,639,485	50,959,960,931
28. Total liabilities (Lines 26 and 27)	167,254,399,929	165,076,673,422
29. Common capital stock	25,000,000	25,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	5,200,624,839	4,965,318,742
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 \$ 7,109,117 in Separate Accounts Statement)	9,658,200,149	9,422,894,052
38. Totals of Lines 29, 30 and 37	9,683,200,149	9,447,894,052
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	176,937,600,078	174,524,567,474
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements	9,615,550,136	9,536,579,772
2502. Derivatives-collateral liability	287,181,431	288,065,663
2503. Deferred gains liability	5,883,352	6,101,563
2598. Summary of remaining write-ins for Line 25 from overflow page	7,324,976	7,597,227
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,915,939,895	9,838,344,225
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

## SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	3,935,400,853	2,892,051,436	12,599,058,591
2. Considerations for supplementary contracts with life contingencies	13,892,625	15,732,953	58,306,560
3. Net investment income	1,010,111,737	1,016,908,247	4,064,615,284
4. Amortization of Interest Maintenance Reserve (IMR)	9,366,852	6,852,495	31,847,230
5. Separate Accounts net gain from operations excluding unrealized gains or losses	10,906,838	22,726,788	43,992,444
6. Commissions and expense allowances on reinsurance ceded	(3,041)	78,102	318,009
7. Reserve adjustments on reinsurance ceded	(1,625,098)	(266,888)	(1,709,154)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	203,691,496	190,763,740	775,059,622
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	54,641,147	52,623,887	201,473,574
9. Totals (Lines 1 to 8.3)	5,236,383,409	4,197,470,760	17,772,962,160
10. Death benefits	487,646,232	217,858,167	926,364,387
11. Matured endowments (excluding guaranteed annual pure endowments)	789,745	951,199	2,829,710
12. Annuity benefits	880,870,232	798,934,107	3,246,947,330
13. Disability benefits and benefits under accident and health contracts	42,487	58,669	54,751
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,923,945,819	2,143,543,694	8,125,527,271
16. Group conversions	59,838	50,918	234,620
17. Interest and adjustments on contract or deposit-type contract funds	(1,243,608)	39,355,974	71,783,575
18. Payments on supplementary contracts with life contingencies	11,218,999	10,047,563	43,062,602
19. Increase in aggregate reserves for life and accident and health contracts	147,233,795	505,850,479	2,801,021,056
20. Totals (Lines 10 to 19)	4,450,563,539	3,716,650,770	15,217,825,302
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	116,291,933	103,933,923	406,615,961
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	196,776,834	223,864,383	889,936,178
24. Insurance taxes, licenses and fees, excluding federal income taxes	27,677,397	27,088,957	86,259,319
25. Increase in loading on deferred and uncollected premiums			(1,453)
26. Net transfers to or (from) Separate Accounts net of reinsurance	103,317,655	338,794,893	709,861,031
27. Aggregate write-ins for deductions	20,119	7,431	35,042
28. Totals (Lines 20 to 27)	4,894,647,477	4,410,340,357	17,310,531,380
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	341,735,932	(212,869,597)	462,430,780
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	341,735,932	(212,869,597)	462,430,780
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	58,401,830	(75,841,440)	101,847,925
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)	283,334,102	(137,028,157)	360,582,855
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 17,727,067 (excluding taxes of \$ 4,521,889 transferred to the IMR)	(69,311,618)	(72,856,023)	(177,145,680)
35. Net income (Line 33 plus Line 34)	214,022,484	(209,884,180)	183,437,175
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	9,447,894,052	9,354,607,307	9,354,607,307
37. Net income (Line 35)	214,022,484	(209,884,180)	183,437,175
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 20,845,993	183,121,930	409,635,889	(12,520,826)
39. Change in net unrealized foreign exchange capital gain (loss)	(39,416,374)	(208,901,638)	218,448,831
40. Change in net deferred income tax	55,991,290	22,862,352	161,740,257
41. Change in nonadmitted assets	(60,682,208)	100,905,224	1,594,285
42. Change in liability for reinsurance in unauthorized and certified companies	(3,192,050)	516,447	(173,703)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(15,740,845)
44. Change in asset valuation reserve	(136,010,103)	203,568,032	(42,375,693)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	12,631,918	10,628,232	44,906,862
47. Other changes in surplus in Separate Accounts Statement	(5,271,519)	(14,529,678)	(43,734,671)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles	13,997,804		
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			529,817,997
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(932,000,000)
53. Aggregate write-ins for gains and losses in surplus	112,925		(112,924)
54. Net change in capital and surplus for the year (Lines 37 through 53)	235,306,097	314,800,680	93,286,745
55. Capital and surplus, as of statement date (Lines 36 + 54)	9,683,200,149	9,669,407,987	9,447,894,052
<b>DETAILS OF WRITE-INS</b>			
08.301. Sundries	54,641,147	52,623,887	201,473,574
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)	54,641,147	52,623,887	201,473,574
2701. Fines, penalties and fees from regulatory authorities	20,119	7,431	35,042
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	20,119	7,431	35,042
5301. Change in special reserves on certain group annuity separate accounts	112,925		(112,924)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	112,925		(112,924)



## STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	3,700,915,480	2,873,608,902	12,664,540,449
2. Net investment income .....	911,706,198	1,044,024,508	3,848,140,530
3. Miscellaneous income .....	257,131,631	243,477,543	973,876,933
4. Total (Lines 1 to 3) .....	4,869,753,309	4,161,110,953	17,486,557,912
5. Benefit and loss related payments .....	4,084,014,311	3,145,673,497	12,280,843,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	124,462,117	196,317,969	763,613,954
7. Commissions, expenses paid and aggregate write-ins for deductions .....	343,904,656	462,295,605	1,297,928,780
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	66,306	77,804	64,726,709
10. Total (Lines 5 through 9) .....	4,552,447,390	3,804,364,875	14,407,113,310
11. Net cash from operations (Line 4 minus Line 10) .....	317,305,919	356,746,078	3,079,444,602
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	3,615,948,815	3,187,286,578	12,195,658,298
12.2 Stocks .....	44,900,185	400,778,044	696,339,739
12.3 Mortgage loans .....	494,608,992	229,974,721	1,417,713,995
12.4 Real estate .....			508,648
12.5 Other invested assets .....	34,513,176	13,812,918	107,804,625
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	235,353	(1,094,894)	1,668,738
12.7 Miscellaneous proceeds .....	(93,515,450)	824,483,294	347,947,514
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	4,096,691,071	4,655,240,661	14,767,641,557
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	4,892,200,476	3,116,603,736	13,161,946,581
13.2 Stocks .....	64,410,664	110,406,294	181,171,824
13.3 Mortgage loans .....	350,966,939	698,049,576	1,772,677,277
13.4 Real estate .....			
13.5 Other invested assets .....	84,270,029	109,954,424	331,249,870
13.6 Miscellaneous applications .....	288,939,976	15,637,431	105,655,077
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	5,680,788,084	4,050,651,461	15,552,700,629
14. Net increase (or decrease) in contract loans and premium notes .....	(15,940,349)	7,042,930	(17,269,346)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,568,156,664)	597,546,270	(767,789,726)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....	(827,313)	(1,388,625)	(561,313)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(1,924,905)	(14,037,531)	1,435,720
16.5 Dividends to stockholders .....			932,000,000
16.6 Other cash provided (applied) .....	30,283,332	125,287,109	(17,747,346)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	27,531,114	109,860,953	(948,872,939)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(1,223,319,631)	1,064,153,301	1,362,781,937
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	2,799,267,415	1,436,485,478	1,436,485,478
19.2 End of period (Line 18 plus Line 19.1) .....	1,575,947,784	2,500,638,779	2,799,267,415

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

20.0001. Transfer/exchange of bond investment to bond investment .....	173,695,779	86,074,353	471,244,684
20.0002. Transfer of mortgage loans to other invested assets .....	69,828,182		39,978,973
20.0003. Capitalized interest on bonds/payment in kind .....	34,171,574	32,082,825	125,107,072
20.0004. Depreciation on fixed assets .....	17,445,879	18,397,054	76,896,652
20.0005. Bonds to be announced commitments-purchased/sold .....	2,848,705	1,395,103	
20.0006. Distribution of shares to equity .....	1,496,099		589
20.0007. Transfer /merger/spinoff of equity investment to equity investment .....	606,211	596,516	3,744,333
20.0008. Capitalized interest on mortgage loans .....	545,700	1,876,458	5,682,612
20.0009. Transfer/exchange of bond investment to equity investment .....	162,000	52	
20.0010. Low income housing tax credit unfunded commitments .....	141,594	2,603,189	3,869,296

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Dividend reinvestment of equities/payment in kind .....	15,435	784	6,918
20.0012. Transfer from NYL to NYLIAC .....			529,817,996
20.0013. Capital contribution from bonds to affiliated other invested asset .....			72,052,865
20.0014. Transfer /exchange of bond investment to equity investment .....			19,404,790
20.0015. Bonds to be announced commitments- purchased/sold .....			9,605,949

**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 .....	426,719,824	398,827,992	1,978,043,952
3. Ordinary individual annuities .....	3,389,209,844	2,579,631,312	11,112,153,064
4. Credit life (group and individual) .....			
5. Group life insurance .....	31,444,442	29,739,393	51,862,973
6. Group annuities .....	51,500	40,225	26,076
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	3,847,425,610	3,008,238,922	13,142,086,065
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	3,847,425,610	3,008,238,922	13,142,086,065
14. Deposit-type contracts .....	63,595,364	58,816,960	225,906,956
15. Total (Lines 13 and 14)	3,911,020,974	3,067,055,882	13,367,993,021
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

## NOTES TO FINANCIAL STATEMENTS

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

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

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

A reconciliation of the Company's net income and capital and surplus at March 31, 2021 and December 31, 2020 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
<u>Net Income</u>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 214,022,484	\$ 183,437,175
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 214,022,484</u>	<u>\$ 183,437,175</u>
<u>Capital and Surplus</u>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 9,683,200,149	\$ 9,447,894,052
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 9,683,200,149</u>	<u>\$ 9,447,894,052</u>

- B. No change.

- C. (1) No change.

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

- (3) - (5) No change.

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

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

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

- (7) - (13) No change.

### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors

The Company adopted revisions to SSAP 32 “Preferred Stock.” The revisions include definitions, measurement and impairment guidance. The revisions require perpetual preferred stock and mandatory convertible preferred stock to be reported at fair value, not to exceed any current

## NOTES TO FINANCIAL STATEMENTS

effective call price, among other changes. The Company adopted this guidance on January 1, 2021, which increased statutory surplus by \$13,997,804.

**3. Business Combinations and Goodwill**

Not applicable.

**4. Discontinued Operations**

Not applicable.

**5. Investments**

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

No change.

**B. Debt Restructuring**

No change.

**C. Reverse Mortgages**

No change.

**D. Loan-Backed Securities**

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

## NOTES TO FINANCIAL STATEMENTS

- (2) The Company does not have any loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at March 31, 2021.

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

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
<b>General Account</b>						
12629EAD7	\$ 831,797	\$ 821,609	\$ 10,188	\$ 821,609	\$ 817,859	3/31/2021
17029RAA9	36,428	30,308	6,120	30,308	35,845	3/31/2021
32052MAA9	2,495	2,482	13	2,482	2,365	3/31/2021
3622E8AC9	2,366,177	2,216,165	150,012	2,216,165	2,333,270	3/31/2021
362334MD3	2,647	2,573	74	2,573	2,723	3/31/2021
36849XAA4	7,215,306	5,864,601	1,350,705	5,864,601	7,006,486	3/31/2021
36849XAB2	1,273,290	—	1,273,289	—	1,199,199	3/31/2021

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
61749EAE7	588,396	542,890	45,506	542,890	572,999	3/31/2021
61749EAH0	640,432	595,848	44,584	595,848	629,552	3/31/2021
69337AAM8	604,208	544,975	59,233	544,975	515,796	3/31/2021
69337VAE0	1,738,279	1,673,628	64,651	1,673,628	1,562,342	3/31/2021
76110VSU3	169,492	145,186	24,306	145,186	36,999	3/31/2021
78637VAB4	684,617	629,771	54,846	629,771	668,485	3/31/2021
78637VAD0	683,332	628,529	54,803	628,529	667,341	3/31/2021
78637VAF5	682,991	628,304	54,687	628,304	666,890	3/31/2021
78637VAH1	688,402	634,392	54,010	634,392	672,573	3/31/2021
78637VAK4	725,767	669,315	56,452	669,315	713,879	3/31/2021
78637VAM0	735,831	678,968	56,863	678,968	724,531	3/31/2021
78637VAP3	739,871	684,656	55,215	684,656	728,511	3/31/2021
78637VAR9	759,592	704,270	55,322	704,270	749,497	3/31/2021
78637VAT5	774,380	718,055	56,325	718,055	763,771	3/31/2021
78637VAV0	787,221	730,200	57,021	730,200	777,901	3/31/2021
78637VAX6	815,866	760,720	55,146	760,720	806,990	3/31/2021
<b>Subtotal - General Account</b>	<b>—</b>	<b>XXX</b>	<b>3,639,371</b>	<b>XXX</b>	<b>XXX</b>	
<b>Guaranteed Separate Accounts</b>						
126673QR6	146,795	146,768	27	146,768	146,132	3/31/2021
3622E8AC9	50,344	47,152	3,192	47,152	49,644	3/31/2021
61749EAE7	45,261	41,761	3,500	41,761	44,077	3/31/2021
61749EAH0	137,236	127,682	9,554	127,682	134,904	3/31/2021
76110VSU3	1,487	1,274	213	1,274	325	3/31/2021
<b>Subtotal - Guaranteed Separate Accounts</b>	<b>XXX</b>	<b>XXX</b>	<b>16,486</b>	<b>XXX</b>	<b>XXX</b>	
<b>Grand Total</b>	<b>XXX</b>	<b>XXX</b>	<b>\$ 3,655,857</b>	<b>XXX</b>	<b>XXX</b>	

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

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2021:

	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	\$ 3,346,148,344	\$ 70,180,158	\$ 2,004,851,234	\$ 62,650,747	\$ 5,350,999,578	\$ 132,830,905
Guaranteed Separate Accounts	276,438,598	10,693,898	73,721,906	4,639,702	350,160,504	15,333,600
<b>Total</b>	<b>\$ 3,622,586,942</b>	<b>\$ 80,874,056</b>	<b>\$ 2,078,573,140</b>	<b>\$ 67,290,449</b>	<b>\$ 5,701,160,082</b>	<b>\$ 148,164,505</b>

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

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

(1) - (2) No change.

(3) Collateral Received

a. No change.

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

c. No change.

(4) - (7) No change.

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

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing -

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

At March 31, 2021, the carrying value and fair value of securities held under agreements to purchase and resell was \$230,307,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one day and a weighted average yield of 0.01%

- (2) Type of repo trades used

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

- (3) Original (flow) & residual maturity

	First Quarter 2021	
a. Maximum Amount		
1. Open - no maturity	\$	—
2. Overnight	\$	367,936,000
3. 2 days to 1 week	\$	—
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—
b. Ending Balance		
1. Open - no maturity	\$	—
2. Overnight	\$	230,307,000
3. 2 days to 1 week	\$	—
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—

- (4) Not applicable.

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

	First Quarter 2021	
a. Maximum Amount	\$	367,936,000
b. Ending Balance	\$	230,307,000

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV	\$ —	\$ 230,307,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV	\$ —	\$ 230,307,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —



## NOTES TO FINANCIAL STATEMENTS

## (7) Collateral pledged - secured borrowing

	First Quarter 2021	
a. Maximum Amount		
1. Cash	\$	—
2. Securities (FV)	\$	375,294,720
3. Securities (BACV)		XXX
4. Nonadmitted subset (BACV)		XXX
b. Ending Balance		
1. Cash	\$	—
2. Securities (FV)	\$	234,913,998
3. Securities (BACV)		XXX
4. Nonadmitted subset (BACV)		XXX

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

	Amortized Cost		Fair Value	
a. Overnight and continuous	\$	—	\$	—
b. 30 days or less	\$	—	\$	—
c. 31 to 90 days	\$	—	\$	—
d. > 90 days	\$	234,913,998	\$	234,913,998

(9) At March 31, 2021, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2021, the Company did not have a recognized liability to return collateral.

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

Not applicable.

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

Not applicable.

**J. Real Estate**

No change.

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

No change.

**L. Restricted Assets**

No change.

**M. Working Capital Finance Investments**

Not applicable.

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

Not applicable.

**O. 5GI Securities**

No change.

**P. Short Sales**

Not applicable.

**Q. Prepayment Penalty and Acceleration Fees**

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

	General Account	Separate Account
Number of CUSIPs	68	33
Aggregate Amount of Investment Income	\$ 21,671,723	\$ 1,504,702

**R. Reporting Entity's Share of Cash Pool by Asset type**

Not applicable.

**6. Joint Ventures, Partnerships and Limited Liability Companies**

A. No change.

B. No change.

## NOTES TO FINANCIAL STATEMENTS

### 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 December 31, 2020, New York Life acquired Cigna's group life and group disability insurance business, now named New York Life Group Benefit Solutions ("GBS"). The acquisition of GBS included the purchase by New York Life of two insurance companies through which GBS is primarily conducted, Life Insurance Company of North America ("LINA") and Cigna Life Insurance Company of New York ("CLICNY"). Effective March 10, 2021, CLICNY has been renamed New York Life Group Insurance Company of NY ("NYLGICNY"). Following the closing of the acquisition, the Company entered into an affiliated reinsurance agreement to reinsure mortality risk arising under LINA's group term life insurance business on a yearly renewable term basis. This transfer of life insurance mortality risk allows the Company to diversify its overall risk profile, as the Company's risk profile was previously weighted more heavily toward interest rate and asset risk. Entry into the yearly renewable term treaty also reduces LINA's exposure to mortality risk.

F - O. No change.

### 11. Debt

A. No change.

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

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

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	21,940,600	21,940,600	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 21,940,600</u>	<u>\$ 21,940,600</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,227,442,574	\$ 6,227,442,574	\$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	21,940,600	21,940,600	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	<u>\$ 21,940,600</u>	<u>\$ 21,940,600</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 5,502,219,623	\$ 5,502,219,623	\$ —

The FHLB borrowing capacity for the Company is determined using 0% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	\$ 21,940,600	\$ 21,940,600	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At March 31, 2021, the Company did not have a balance due to the FHLB of Pittsburgh.

## NOTES TO FINANCIAL STATEMENTS

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

	Fair Value <sup>1</sup>	Carrying Value <sup>1</sup>	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,425,424,296	\$ 1,425,424,296	\$ —
2. Current year general account	\$ 1,425,424,296	\$ 1,425,424,296	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,511,536,676	\$ 1,511,536,676	\$ —

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

(4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2021, the Company did not have a balance due to the FHLB of Pittsburgh.

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

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

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

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

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

A - I. No change.

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

(1) - (3) No change.

(4) Not applicable.

(5) - (13) No change.

### 14. Liabilities, Contingencies and Assessments

#### A. Contingent Commitments

No change.

#### B. Assessments

(1) No change.

(2) No change.

(3) Long-term care guarantee fund assessments

Not applicable.

#### C. Gain Contingencies

Not applicable.

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

No change.

#### E. Joint and Several Liabilities

Not applicable.

#### F. All Other Contingencies

No change.

### 15. Leases

#### A. Lessee Operating Lease

No change.

## NOTES TO FINANCIAL STATEMENTS

### B. Lessor Leases

Not applicable.

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

No change.

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

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

Not applicable.

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

(1) No change.

(2) - (7) Not applicable.

#### C. Wash Sales

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

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended March 31, 2021 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		20	438,012	589,120	138,868
		<u>20</u>	<u>\$ 438,012</u>	<u>\$ 589,120</u>	<u>\$ 138,868</u>

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

Not applicable.

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

No change.

### 20. Fair Value Measurements

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

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

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

## NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of March 31, 2021:

	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					
Perpetual preferred stocks	\$ —	\$ 3,987,337	\$ 21,057,538	\$ —	\$ 25,044,875
Total preferred stocks	—	3,987,337	21,057,538	—	25,044,875
2. Bonds					
SVO identified bond ETF	175,339,990	—	—	—	175,339,990
U.S. corporate	—	10,430,013	—	—	10,430,013
Foreign Corporate	—	4,158,479	—	—	4,158,479
Non-agency asset-backed securities	—	1,085,115	—	—	1,085,115
Total bonds	175,339,990	15,673,607	—	—	191,013,597
3. Common stocks	1,241,802,301	6,287,346	44,294,463	87,634,712	1,380,018,822
4. Derivative assets					
Foreign currency swaps	—	189,339,544	—	—	189,339,544
Interest rate swaps	—	239,090,260	—	—	239,090,260
Interest rate options	—	63,216,152	1,247,551	—	64,463,703
Foreign currency forwards	—	4,309,251	—	—	4,309,251
Futures	6,797,758	—	—	—	6,797,758
Total derivative assets	6,797,758	495,955,207	1,247,551	—	504,000,516
5. Separate accounts assets	45,535,330,634	4,368,569	5,191,469	299,298,720	45,844,189,392
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 46,959,270,683	\$ 526,272,066	\$ 159,001,021	\$ 386,933,432	\$ 48,031,477,202
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 966,926	\$ —	\$ —	\$ 966,926
Foreign currency swaps	—	81,160,306	—	—	81,160,306
Total return swaps	—	48,396,812	—	—	48,396,812
Futures	1,444,518	—	—	—	1,444,518
Total derivative liabilities	1,444,518	130,524,044	—	—	131,968,562
2. Separate accounts liabilities - derivatives <sup>1</sup>	—	5,846,479	—	—	5,846,479
Total liabilities at fair value	\$ 1,444,518	\$ 136,370,523	\$ —	\$ —	\$ 137,815,041

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2021:

	Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 03/31/2021
Bonds:										
Perpetual preferred stocks	\$ —	\$ 7,048,638	\$ —	\$ 14,003,090	\$ —	\$ 5,810	\$ —	\$ —	\$ —	\$ 21,057,538
U.S. corporate	396,703	—	(396,703)	—	—	—	—	—	—	—
Total bonds	396,703	7,048,638	(396,703)	14,003,090	—	5,810	—	—	—	21,057,538
Common stocks	55,107,277	—	(4,437,707)	29,111,159	(5,375,289)	—	—	—	(30,110,977)	44,294,463
Derivatives	429,230	—	—	(3,654,342)	4,472,663	—	—	—	—	1,247,551
Separate accounts assets	3,026,057	—	—	(404,894)	2,644,745	—	—	(74,439)	—	5,191,469
Other invested assets	—	87,210,000	—	—	—	—	—	—	—	87,210,000
Total	\$ 58,959,267	\$ 94,258,638	\$ (4,834,410)	\$ 39,055,013	\$ 1,742,119	\$ 5,810	\$ —	\$ (74,439)	\$ (30,110,977)	\$ 159,001,021

#### Transfers between levels

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

#### Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$94,258,638 for the three months ended March 31, 2021, which relates to Stone Ridge Holdings Group preferred shares in Other Invested Assets of \$87,210,000 and perpetual preferred stocks of \$7,048,638 which both are measured at fair value effective 2021. Transfers out of Level 3 totaled \$4,834,410 for the three months ended March 31, 2021, which relates to Common stock securities of \$4,437,707 that had a level change due to the use of a quoted price in an active market and a

## NOTES TO FINANCIAL STATEMENTS

U.S. corporate security of \$396,703 that was measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

### (3) Determination of Fair Value

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

At March 31, 2021, the Company did not have any price challenges on general account and separate account securities from what it received from third party pricing services.

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

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

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

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

#### **Level 1 measurements**

##### *SVO identified bond ETF*

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

##### *Common stocks*

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

##### *Derivatives*

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

##### *Separate accounts assets*

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

#### **Level 2 measurements**

##### *Bonds*

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

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

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

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant

## NOTES TO FINANCIAL STATEMENTS

to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

*Derivatives (including separate accounts liabilities – derivatives)*

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

*Separate accounts assets*

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

**Level 3 measurements***Bonds*

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

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

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

*Common stocks*

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

*Derivatives*

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

B. Not applicable.

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at March 31, 2021. 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)
<b>Assets:</b>							
Bonds	\$ 97,130,529,542	\$ 91,254,438,036	\$ 175,339,990	\$ 93,957,957,237	\$ 2,997,232,315	\$ —	\$ —
Preferred stocks	25,044,875	25,044,875	—	3,987,337	21,057,538	—	—
Common stocks	1,380,018,822	1,380,018,822	1,241,802,301	6,287,346	44,294,463	87,634,712	—
Mortgage loans	15,391,345,494	14,744,390,734	—	—	15,391,345,494	—	—
Cash, cash equivalents and short-term investments	1,575,947,784	1,575,947,784	257,413,942	1,318,533,842	—	—	—
Derivatives	518,302,535	517,488,342	6,797,758	510,257,226	1,247,551	—	—
Derivatives - collateral	331,067,545	331,067,545	—	331,067,545	—	—	—
Other invested assets <sup>1</sup>	321,343,390	283,027,505	—	119,984,682	201,358,708	—	—
Investment income due and accrued	767,301,762	767,301,762	—	767,301,762	—	—	—
Separate accounts assets	52,749,135,056	52,388,748,602	45,560,139,575	5,784,711,691	1,104,985,070	299,298,720	—
<b>Total assets</b>	<b>\$ 170,190,036,805</b>	<b>\$ 163,267,474,007</b>	<b>\$ 47,241,493,566</b>	<b>\$ 102,800,088,668</b>	<b>\$ 19,761,521,139</b>	<b>\$ 386,933,432</b>	<b>\$ —</b>
<b>Liabilities:</b>							
<b>Deposit fund contracts:</b>							
Annuities certain	\$ 1,097,653,177	\$ 1,071,409,187	\$ —	\$ —	\$ 1,097,653,177	\$ —	\$ —
Derivatives	507,605,215	145,541,402	1,444,518	506,160,697	—	—	—
Derivatives - collateral	287,181,431	287,181,431	—	287,181,431	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	675,132,913	675,132,913	—	675,132,913	—	—	—
Separate accounts liabilities - derivatives	18,565,748	18,549,100	—	18,549,100	16,648	—	—
<b>Total liabilities</b>	<b>\$ 2,586,138,484</b>	<b>\$ 2,197,814,033</b>	<b>\$ 1,444,518</b>	<b>\$ 1,487,024,141</b>	<b>\$ 1,097,669,825</b>	<b>\$ —</b>	<b>\$ —</b>

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

## NOTES TO FINANCIAL STATEMENTS

### Bonds

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

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

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

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

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$1,704,635,708 and a fair value of \$1,787,491,232 at March 31, 2021. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$762,000,000 and a fair value of \$819,405,180 at March 31, 2021. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

### Preferred and common stocks

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

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

### Mortgage loans

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

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

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

### Derivatives (including separate accounts liabilities)

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

### Derivatives - collateral (including separate accounts liabilities - collateral)

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

### Other invested assets

Other invested assets are principally comprised of LIHTC investments and other investments with characteristics of debt. The fair value of LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3 (refer to Note 5 - Investments, for details on LIHTC investments). The fair value of the investments with debt characteristics is derived using an income valuation approach, which is based on discounted cash flow calculations that may or may not use observable inputs.

### Separate accounts assets (including separate accounts assets - collateral)

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

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

### Deposit fund contracts

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

### Amounts payable for securities lending

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



## NOTES TO FINANCIAL STATEMENTS

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

(1) - (2) Not applicable.

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

March 31, 2021					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 267,412,538	\$ —	Quarterly, Monthly, Semi-Annual	180 days or less
Hedge Fund	Sector Investing	\$ 25,624,189	\$ —	Monthly	30 days
Hedge Fund	Fixed Income Arbitrage	\$ 3,544,918	\$ —	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	\$ 2,717,075	\$ —	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	\$ 87,634,712	\$ —	Monthly	45 days (Assets subject to lock up periods)
		\$ 386,933,432	\$ —		

### 21. Other Items

#### A. Unusual or Infrequent Items

In March 2020, the World Health Organization declared the novel strain of coronavirus, COVID-19, a global pandemic. Management believes the Company has a strong balance sheet, ample liquidity, a robust capital position and is well positioned to continue to meet its policy owner commitments and regulatory, capital and financing requirements. The primary concern is protecting the Company's employees and being there for our policy owners. Nearly all employees and agents are working remotely, while still maintaining our operations and providing services to policy owners. The Company has taken swift product and underwriting actions to further manage our risk and offering payment flexibility and accommodations to our policy owners. While the impact of these actions and events is not significant to the Company's financial results for the quarter ended March 31, 2021, we continue to monitor the economic environment and other potential impacts relating to this pandemic.

#### B. Troubled Debt Restructuring: Debtors

Not applicable.

#### C. Other Disclosures

No change.

#### D. Business Interruption Insurance Recoveries

Not applicable.

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

Not applicable.

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

No change.

#### G. Retained Assets

No change.

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

Not applicable.

#### I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

### 22. Events Subsequent

At May 13, 2021, 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 which would have a material impact on the financial condition of the Company.

### 23. Reinsurance

#### A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

## NOTES TO FINANCIAL STATEMENTS

**B - G.** Not applicable.

**H.** No change.

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

Not applicable.

**25. Change in Incurred Losses and Loss Adjustment Expenses**

Not applicable.

**26. Intercompany Pooling Arrangements**

Not applicable.

**27. Structured Settlements**

No change.

**28. Health Care Receivables**

Not applicable.

**29. Participating Policies**

Not applicable.

**30. Premium Deficiency Reserves**

Not applicable.

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

No change.

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

No change.

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No change.

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

No change.

**35. Separate Accounts**

**A. Separate Accounts Activity**

No change.

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

No change.

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

No change.

**36. Loss/Claim Adjustment Expenses**

Not applicable.

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
 If yes, complete and file the merger history data file with the NAIC.
- 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2017
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 05/13/2019
- 6.4 By what department or departments?  
 Delaware Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
GoldPoint Partners LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
PA Capital LLC	Richmond, VA				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
Madison Capital Funding LLC	Chicago, IL				YES
MKS CLO Advisors, LLC	New York, NY				YES
Cascade CLO Manager, LLC	New York, NY				YES
New York Life Investments Alternatives LLC	New York, NY				YES
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.	Paris, FRA				YES
Candriam Belgium S.A.	Brussels, BEL				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes  No   
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes  No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes  No   
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 14,317,442

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes  No   
 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 292,546,640  
 13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No   
 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ ..... 2,830,896,565                                 | \$ ..... 2,466,635,708                                  |
| 14.22 Preferred Stock .....   | \$ .....   | \$ .....  |
| 14.23 Common Stock .....  | \$ .....   | \$ .....  |
| 14.24 Short-Term Investments .....  | \$ .....   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....   | \$ .....  |
| 14.26 All Other .....   | \$ ..... 1,681,947,392                                 | \$ ..... 1,819,026,207                                  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ ..... 4,512,843,957                                 | \$ ..... 4,285,661,915                                  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  No   
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A   
 If no, attach a description with this statement.
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 ..... \$ ..... 692,957,497  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 692,744,452  
 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 675,132,913

**STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase .....	270 Park Avenue, New York, NY 10017 .....
The Bank of New York Mellon .....	240 Greenwich Street, New York, NY 10286 .....
The Northern Trust Company .....	50 S LaSalle Street, Chicago, IL 60603 .....

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553 .....	NYL Investors LLC .....	5493000EG09W0QURS721 .....	SEC .....	DS .....
284091 .....	Madison Capital Funding LLC (relying on SEC registration of New York Life Investments Alternatives LLC) .....	N/A .....	N/A .....	NO .....
107717 .....	MacKay Shields LLC .....	549300Y7LLC0F7R8H16 .....	SEC .....	DS .....
116776 .....	Goldpoint Partners LLC (relying on SEC registration of New York Life Investments Alternatives LLC) .....	N/A .....	N/A .....	DS .....
289468 .....	Ausbil Investment Management Limited .....	213800CAHL6BV66NEZ11 .....	SEC .....	DS .....
109591 .....	New York Life Investment Management LLC .....	1GJ1X7QLRC5K7CY9GE11 .....	SEC .....	NO .....
154625 .....	Credit Value Partners, LLC .....	PH9L08JDKW4453VQ1706 .....	SEC .....	NO .....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNLX41 .....	SEC .....	NO .....

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

- 18.2 If no, list exceptions:  
 Initial filings that were not made within 120 days of purchase including:

- Filings for which we have not yet received the required documentation necessary for submission to the SVO: 3
- 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 ]

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ .....  
 1.12 Residential Mortgages ..... \$ ..... 6,228,843  
 1.13 Commercial Mortgages ..... \$ ..... 14,735,059,668  
 1.14 Total Mortgages in Good Standing ..... \$ ..... 14,741,288,511
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms ..... \$ .....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages ..... \$ .....  
 1.32 Residential Mortgages ..... \$ ..... 2,447,225  
 1.33 Commercial Mortgages ..... \$ .....  
 1.34 Total Mortgages with Interest Overdue more than Three Months ..... \$ ..... 2,447,225
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages ..... \$ .....  
 1.42 Residential Mortgages ..... \$ ..... 654,999  
 1.43 Commercial Mortgages ..... \$ .....  
 1.44 Total Mortgages in Process of Foreclosure ..... \$ ..... 654,999
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) ..... \$ ..... 14,744,390,735
- 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 ..... \$ ..... 69,828,182  
 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$ ..... 69,828,182
2. Operating Percentages:
- 2.1 A&H loss percent ..... %  
 2.2 A&H cost containment percent ..... %  
 2.3 A&H expense percent excluding cost containment expenses ..... %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ .....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]
- 5.2 If no, explain:  
 .....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	8,221,034	30,201,287		38,422,321	444,843
2. Alaska	AK	L	1,230,557	14,545,186		15,775,743	
3. Arizona	AZ	L	5,462,920	73,232,617		78,695,537	1,591,546
4. Arkansas	AR	L	1,596,756	17,549,433		19,146,189	621,820
5. California	CA	L	64,933,552	405,222,053		470,155,605	1,980,087
6. Colorado	CO	L	4,468,743	61,006,039		65,474,782	1,015,980
7. Connecticut	CT	L	4,972,087	55,767,118		60,739,205	1,374,753
8. Delaware	DE	L	1,098,867	9,941,475		11,040,342	81,439
9. District of Columbia	DC	L	653,292	6,690,520		7,343,812	601,758
10. Florida	FL	L	19,972,249	251,724,828		271,697,077	8,624,144
11. Georgia	GA	L	6,804,649	58,012,257		64,816,906	785,358
12. Hawaii	HI	L	1,473,452	22,632,086		24,105,538	659,750
13. Idaho	ID	L	714,997	15,121,311		15,836,308	874,793
14. Illinois	IL	L	7,989,637	109,348,956		117,338,593	1,666,201
15. Indiana	IN	L	2,108,789	35,853,255		37,962,044	2,711,380
16. Iowa	IA	L	3,914,513	26,917,759		30,832,272	241,002
17. Kansas	KS	L	2,774,862	27,387,527		30,162,389	1,424,765
18. Kentucky	KY	L	2,826,223	21,301,459		24,127,682	134,491
19. Louisiana	LA	L	12,270,419	62,525,780		74,796,199	2,134,135
20. Maine	ME	L	602,026	8,367,660		8,969,686	
21. Maryland	MD	L	7,926,043	52,569,911		60,495,954	526,888
22. Massachusetts	MA	L	51,390,997	144,477,924		195,868,921	2,460,277
23. Michigan	MI	L	6,761,672	76,972,274		83,733,946	677,449
24. Minnesota	MN	L	14,592,501	48,214,765		62,807,266	148,114
25. Mississippi	MS	L	3,863,327	13,862,203		17,725,530	540,782
26. Missouri	MO	L	4,837,150	145,448,876		150,286,026	1,796,502
27. Montana	MT	L	1,277,659	14,280,671		15,558,330	114,540
28. Nebraska	NE	L	1,816,309	10,718,026		12,534,335	59,750
29. Nevada	NV	L	2,958,405	23,865,974		26,824,379	59,751
30. New Hampshire	NH	L	1,704,339	19,500,722		21,205,061	103,025
31. New Jersey	NJ	L	13,858,091	130,199,025		144,057,116	1,626,788
32. New Mexico	NM	L	1,679,969	19,960,031		21,640,000	
33. New York	NY	L	56,354,327	360,172,445		416,526,772	5,897,700
34. North Carolina	NC	L	7,042,225	85,605,408		92,647,633	1,654,690
35. North Dakota	ND	L	2,015,635	8,640,396		10,656,031	
36. Ohio	OH	L	8,050,792	105,112,327		113,163,119	1,888,054
37. Oklahoma	OK	L	2,837,329	32,652,605		35,489,934	480,359
38. Oregon	OR	L	3,401,817	37,296,814		40,698,631	643,600
39. Pennsylvania	PA	L	20,780,849	104,054,236		124,835,085	862,736
40. Rhode Island	RI	L	5,216,226	14,373,110		19,589,336	734,000
41. South Carolina	SC	L	4,459,455	42,726,415		47,185,870	986,932
42. South Dakota	SD	L	4,100,154	13,729,013		17,829,167	
43. Tennessee	TN	L	10,663,932	49,427,119		60,091,051	1,169,136
44. Texas	TX	L	31,558,588	247,264,138		278,822,726	3,827,477
45. Utah	UT	L	2,341,964	29,375,776		31,717,740	5,182,131
46. Vermont	VT	L	683,177	7,657,865		8,341,042	
47. Virginia	VA	L	15,459,169	82,218,188		97,677,357	1,330,024
48. Washington	WA	L	9,026,405	91,978,104		101,004,509	1,603,180
49. West Virginia	WV	L	870,672	10,342,786		11,213,458	194,312
50. Wisconsin	WI	L	2,045,422	38,078,994		40,124,416	674,306
51. Wyoming	WY	L	621,621	12,744,840		13,366,461	1,384,615
52. American Samoa	AS	N					
53. Guam	GU	L	305			305	
54. Puerto Rico	PR	N	19,197	500		19,697	
55. U.S. Virgin Islands	VI	L	7,436			7,436	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	478,342	4,262		482,604	
58. Aggregate Other Aliens	OT	XXX	2,791,195	2,386,631		5,177,826	
59. Subtotal	XXX		457,582,320	3,389,260,980		3,846,843,300	63,595,363
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		(17,695)	363		(17,332)	
94. Aggregate or other amounts not allocable by State	XXX		599,641			599,641	
95. Totals (Direct Business)	XXX		458,164,266	3,389,261,343		3,847,425,609	63,595,363
96. Plus Reinsurance Assumed	XXX		1,446,026			1,446,026	
97. Totals (All Business)	XXX		459,610,292	3,389,261,343		3,848,871,635	63,595,363
98. Less Reinsurance Ceded	XXX		161,848,780			161,848,780	
99. Totals (All Business) less Reinsurance Ceded	XXX		297,761,512	3,389,261,343		3,687,022,855	63,595,363
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		2,791,195	2,386,631		5,177,826	
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		2,791,195	2,386,631		5,177,826	
9401. Parent Company Contribution for Employee Benefit Plans	XXX		599,641			599,641	
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		599,641			599,641	

(a) Active Status Counts:

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

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent.

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



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

### PART 1 - ORGANIZATIONAL CHART

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

<p>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)          New York Life Group Insurance Company of NY ("NYLG") (NY)          Life Insurance Company of North America (PA)              LINA Benefit Payments, Inc. (DE)          New York Life Benefit Payments LLC (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)          Flatiron RR LLC (DE)          Flatiron CLO 2013-1-Ltd. (CYM)          Flatiron CLO 2015-1 Ltd (CYM)          Flatiron CLO 17 Ltd. (CYM)          Flatiron CLO 18 Ltd. (CYM)          Flatiron CLO 18 Funding Ltd. (CYM)          Flatiron CLO 20 Funding Ltd. (CYM)          Stratford CDO 2001-1 Ltd. (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)</p>	<p>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-HZ SPENCER 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)          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)</p>
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## 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 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 Financial Center FL LLC (DE)  
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)  
 REEP-OFC ONE WATER RIDGE NC LLC (DE)  
 REEP-OFC TWO WATER RIDGE NC LLC (DE)  
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)  
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)  
 REEP-OFC SIX WATER RIDGE NC LLC (DE)  
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)  
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)  
 REEP-OFC NINE WATER RIDGE NC LLC (DE)  
 REEP-OFC TEN WATER RIDGE NC LLC (DE)  
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)  
 REEP-MF FOUNTAIN PLACE MN LLC (DE)  
     REEP-MF FOUNTAIN PLACE LLC (DE)  
 REEP-MF Park-Line FL LLC (DE)  
 REEP-OFC 2300 Empire CA LLC (DE)  
 REEP-IND 10 WEST II AZ LLC (DE)  
 REEP-RTL Flemington NJ LLC (DE)  
 REEP-RTL Mill Creek NJ LLC (DE)  
 REEP-RTL NPM GA LLC (DE)  
 REEP TAB ONE LLC (DE)  
 REEP-RTL DTC VA LLC (DE)  
 NJIND Raritan Center LLC (DE)  
 NJIND Talmadge Road LLC (DE)  
 NJIND Melrich Road LLC (DE)  
 FP Building 18, LLC (DE)  
 FP Building 19, LLC (DE)  
 PTC Acquisitions, LLC (DE)  
 Martingale Road LLC (DE)  
 New York Life Funding (CYM)  
 New York Life Global Funding (DE)  
 Government Energy Savings Trust 2003-A (NY)  
 UFI-NOR Federal Receivables Trust, Series 2009B (NY)  
 JREP Fund Holdings I, L.P. (CYM)  
 Jaguar Real Estate Partners L.P. (CYM)  
 NYLIFE Office Holdings Member LLC (DE)  
     NYLIFE Office Holdings LLC (DE)  
         NYLIFE Office Holdings REIT LLC (DE)  
             REEP-OFC DRAKES LANDING CA LLC (DE)  
             REEP-OFC CORPORATE POINTE CA LLC (DE)  
             REEP-OFC VON KARMAN CA LLC (DE)  
             REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)  
             REEP-OFC 525 N Tryon NC LLC (DE)

                    525 Charlotte Office LLC (DE)  
                     NYLIFE Office Holdings Acquisition REIT LLC (DE)  
                     REEP-OFC Westory DC LLC (DE)  
 Skyhigh SPV Note Issuer 2020 Parent Trust (DE)  
 Skyhigh SPV Note Issuer 2020 LLC (DE)  
 MSVEF Investor LLC (DE)  
     MSVEF Feeder LP (DE)  
         MSVEF REIT LLC (DE)  
             Madison Square Value Enhancement Fund LP (DE)  
                 MSVEF-MF Evanston GP LLC (DE)  
                     MSVEF-MF Evanston IL LP (DE)  
                 MSVEF-MF HUNTINGTON PARK GP LLC (DE)  
                     MSVEF-MF HUNTINGTON PARK WA LP (DE)  
                 MSVEF-OFC Tampa GP LLC (DE)  
                     MSVEF-OFC WFC Tampa FL LP (DE)  
                         MSVEF-FG WFC Tampa JV LP (DE)  
                             MSVEF-OFC WFC Tampa PO GP LLC (DE)  
                                 MSVEF-FG WFC Property Owner LP (DE)  
                 MSVEF-IND Commerce 303 GP LLC (DE)  
                     MSVEF-IND Commerce 303 AZ LP (DE)  
                         MSVEF-SW Commerce 303 JV LP (DE)

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

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**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)  
    Max I Ltd. (IND)  
    Max Assets Services Ltd. (IND)  
    Max Specialty Films Ltd. (IND)  
    Max Estates Ltd. (IND)  
        Max Square Limited (IND)  
        Pharmax Corporation Ltd. (IND)  
        Wise Zone Builders Pvt. Ltd. (IND)  
NYL Cayman Holdings Ltd. (CYM)  
    NYL Worldwide Capital Investments LLC (DE)  
Seguros Monterrey New York Life, S.A. de C.V. (MEX)  
    Administradora de Conductos SMNYL, S.A. de C.V. (MEX)  
    Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)  
    Inmobiliaria SMNYL, S.A. de C.V. (MEX)

**NYLIFE LLC**

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

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

### PART 1 - ORGANIZATIONAL CHART

#### NYL Investors LLC

NYL Investors (U.K.) Limited (GBR)  
 NYL Investors REIT Manager LLC (DE)  
 NYLIM Holdings NCVAD, GP, LLC (DE)  
     McMorgan Northern California Value Add/Development Fund I, LP (DE)  
         MNCVAD-OFC RIDDER PARK CA LLC (DE)  
         MNCVAD-GRAYMARK RIDDER PARK LLC (DE)  
 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 GP LLC (DE)  
 MSSDF Member LLC (DE)  
     Madison Square Structured Debt Fund LP (DE)  
         MSSDF REIT LLC (DE)  
             MSSDF REIT Funding Sub I LLC (DE)  
             MSSDF REIT Funding Sub II LLC (DE)  
             MSSDF REIT Funding Sub III LLC (DE)  
             MSSDF REIT Funding Sub IV 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)  
     Barton's Lodge Apartments, LLC (DE)  
     MIREF Marketpointe, LLC (DE)  
     MIREF 101 East Crossroads, LLC (DE)  
         101 East Crossroads, LLC (DE)

MIREF Hawthorne, LLC (DE)  
 MIREF Auburn 277, LLC (DE)  
 MIREF Sumner North, LLC (DE)  
 MIREF Wellington, LLC (DE)  
 MIREF Warner Center, LLC (DE)  
 MADISON-MF Duluth GA LLC (DE)  
 MADISON-OFC Centerstone I CA LLC (DE)  
 MADISON-OFC Centerstone III CA LLC (DE)  
 MADISON-MOB Centerstone IV CA LLC (DE)  
 MADISON-OFC Centerpoint Plaza CA LLC (DE)  
 MADISON-IND Logistics NC LLC (DE)  
     MCPF-LRC Logistics LLC (DE)  
 MADISON-MF Desert Mirage AZ LLC (DE)  
 MADISON-OFC One Main Place OR LLC (DE)  
 MADISON-IND Fenton MO LLC (DE)  
 MADISON-IND Hitzert Roadway MO LLC (DE)  
 MADISON-MF Hoyt OR LLC (DE)  
 MADISON-RTL Clifton Heights PA LLC (DE)  
 MADISON-IND Locust CA LLC (DE)  
 MADISON-OFC Weston Pointe FL LLC (DE)  
 MADISON-SP Henderson LLC (DE)  
 MADISON-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)  
 MADISON-RTL SARASOTA FL, LLC (DE)

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

### PART 1 - ORGANIZATIONAL CHART

#### New York Life Investment Management Holdings LLC

New York Life Investment Management Asia Limited (CYM)	
MacKay Shields LLC (DE)	
MacKay Shields Core Plus Opportunities Fund GP LLC (DE)	
MacKay Shields Core Plus / Opportunities Fund LP (DE)	
MacKay Municipal Managers Opportunities GP LLC (DE)	
MacKay Municipal Opportunities Master Fund, L.P. (DE)	
MacKay Municipal Opportunities Fund, L.P. (DE)	
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)	
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)	
MacKay Municipal Credit Opportunities Fund, L.P. (DE)	
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)	
MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)	
MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)	
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)	
MacKay Municipal Short Term Opportunities Fund LP (DE)	
Plainview Funds plc (IRL)	
Plainview Funds plc - MacKay Shields Unconstrained Bond Portfolio (IRL)	
MacKay Shields High Yield Active Core Fund GP LLC (DE)	
MacKay Shields High Yield Active Core Fund LP (DE)	
MacKay Shields Credit Strategy Fund Ltd (CYM)	
MacKay Shields Credit Strategy Partners LP (DE)	
MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)	
MacKay Shields Core Fixed Income Fund GP LLC (DE)	
MacKay Shields Core Fixed Income Fund LP (DE)	
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)	
MacKay Shields Select Credit Opportunities Fund LP (DE)	
MacKay Shields (International) Ltd. (GBR)	
MacKay Shields (Services) Ltd. (GBR)	
MacKay Shields UK LLP (GBR)	
MacKay Municipal Managers California Opportunities GP LLC (DE)	
MacKay Municipal Managers California Opportunities Fund, L.P. (DE)	
MacKay Municipal New York Opportunities GP LLC (DE)	
MacKay Municipal New York Opportunities Fund, L.P. (DE)	
MacKay Municipal Opportunity HL Fund, L.P. (DE)	
MacKay Municipal Capital Trading GP LLC (DE)	
MacKay Municipal Capital Trading Master Fund, L.P. (DE)	
MacKay Municipal Capital Trading Fund, L.P. (DE)	
MacKay Municipal Managers Strategic Opportunities GP LLC (DE)	
MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)	
MacKay Shields US Equity Market Neutral Fund GP LLC (DE)	
MacKay Cornerstone US Equity Market Neutral Fund LP (DE)	
MacKay Shields Intermediate Bond Fund GP LLC (DE)	
MacKay Shields Intermediate Bond Fund LP (DE)	
MacKay Shields General Partner (L/S) LLC (DE)	
MacKay Shields Long/Short Fund (Master) (DE)	
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)	
MacKay Municipal Opportunities Allocation Master Fund LP (DE)	
MacKay Municipal Opportunities Allocation Fund A LP (DE)	
	MacKay Municipal Opportunities Allocation Fund B LP (DE)
	Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
	MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
	MacKay Municipal Managers High Yield Select GP LLC (DE)
	MacKay Municipal High Yield Select Fund LP (DE)
	MacKay Flexible Income Fund GP LLC (DE)
	MacKay Flexible Income Fund LP (DE)
	MacKay Municipal Managers High Income Opportunities GP LLC (DE)
	MacKay Municipal High Income Opportunities Fund LP (DE)
	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)
	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)

## 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 KB Fund II LLC (DE)	GoldPoint Partners Co-Investment Fund A, LP (DE)
MCF Hyundai Fund LLC (DE)	GoldPoint Partners Co-Investment V, LP (DE)
MCF Senior Debt Fund – 2020 LP	GPP V B Blocker Holdco LP (DE)
Montpelier Carry Parent, LLC (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE)
Montpelier Carry, LLC (DE)	GPP V - ECI Aggregator LP (DE)
Montpelier GP, LLC (DE)	GPP V E Blocker Holdco LP (DE)
Montpelier Fund, L.P. (DE)	GPP V F Blocker Holdco LP (DE)
MCF Mezzanine Carry I LLC (DE)	GPP V G Blocker Holdco LP (DE)
MCF Mezzanine Fund I LLC (DE)	GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
MCF PD Fund GP LLC (DE)	GoldPoint Partners Private Debt Offshore V, LP (CYM)
MCF PD Fund LP (DE)	GPP Private Debt V RS LP (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)	GoldPoint Partners Private Debt V GenPar GP, LP (DE)
MCF Senior Debt Fund 2019-I LP (DE)	GoldPoint Partners Private Debt V, LP (DE)
Warwick Seller Representative, LLC (DE)	GPP Private Debt Blocker Holdco A, LLC (DE)
Young America Holdings, LLC (DE)	GPP Private Debt V-ECI Aggregator LP (DE)
YAC.ECOM Incorporated (MN)	GPP Private Debt Blocker Holdco B, LLC (DE)
Young America, LLC (MN)	GPP LuxCo V GP Sarl (LUX)
Global Fulfillment Services, Inc. (AZ)	GPP Private Debt LuxCo V SCSp (LUX)
SourceOne Worldwide, Inc. (MN)	GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
YA Canada Corporation (CAN)	GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
GoldPoint Partners LLC (DE)	GoldPoint Partners Select Manager Fund III, L.P. (CYM)
New York Life Capital Partners, L.L.C. (DE)	GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
New York Life Capital Partners II, L.L.C. (DE)	GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
New York Life Capital Partners III GenPar GP, LLC (DE)	GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Select Manager Fund IV, L.P. (DE)
New York Life Capital Partners IV GenPar, L.P. (DE)	GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
New York Life Capital Partners IV, L.P. (DE)	GoldPoint Partners Select Manager V GenPar, L.P. (DE)
New York Life Capital Partners IV-A, L.P. (DE)	GoldPoint Partners Select Manager Fund V, L.P. (DE)
GoldPoint Core Opportunities Fund, L.P. (DE)	GoldPoint Partners Canada V GenPar Inc. (CAN)
GoldPoint Core Opportunities Fund II L.P. (DE)	GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Canada III GenPar Inc (CAN)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)	GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)	GoldPoint Partners Canada IV GenPar Inc. (CAN)
GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)	GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)	GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
GPP Mezz IV A Preferred Blocker LP (DE)	GoldPoint Partners Co-Investment VI GenPar, LP (DE)
GPP Mezz IV B Blocker LP (DE) (“GPPMBB”)	GoldPoint Partners Co-Investment VI, LP (DE)
GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)	GPP VI – ECI Aggregator LP (DE)
GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)	GPP VI Blocker A LLC (DE)
GPP Mezz IV E Blocker LPP (DE)	GPP VI Blocker B LLC (DE)
GPP Mezz IV ECI Aggregator, LP (DE)	GPP VI Blocker C LLC (DE)
GPP Mezz IV F Blocker LP (DE)	GPP VI Blocker D LLC (DE)
GPP Mezz IV G Blocker LP (DE)	GPP VI Blocker E LLC (DE)
GPP Mezz IV H Blocker LP (DE)	GPP Co-Invest VII GenPar, GP LLC (DE)
GPP Mezz IV I Blocker LP (DE)	GPP Co-Invest VII GenPar, LP (DE)
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)	GoldPoint Partners Co-Investment VII, LP (DE)
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)	GoldPoint Private Credit GenPar GP, LLC (DE)
GoldPoint Partners Co-Investment V GenPar, L.P. (DE)	GoldPoint Private Credit Fund, LP (DE)



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

### PART 1 - ORGANIZATIONAL CHART

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

NYLCAP 2010 Co-Invest GenPar GP, LLC (DE)	PACIF II GP, LLC (DE)
NYLCAP 2010 Co-Invest GenPar L.P. (DE)	Private Advisors Coinvestment Fund II, LP (DE)
NYLCAP 2010 Co-Invest L.P. (DE)	PACIF II Carry Parent, LLC (DE)
NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)	PACIF II Carry, LLC (DE)
NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)	PACIF III GP, LLC (DE)
GoldPoint Partners Canada GenPar, Inc. (CAN)	Private Advisors Coinvestment Fund III, LP (DE)
NYLCAP Select Manager Canada Fund, LP (CAN)	PACIF III Carry Parent, LLC (DE)
NYLCAP Canada II GenPar, Inc. (CAN)	PACIF III Carry, LLC (DE)
NYLCAP Select Manager Canada Fund II, L.P. (CAN)	PACIF IV GP, LLC (DE)
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)	Private Advisors Coinvestment Fund IV, LP (DE)
NYLIM Mezzanine Partners II GenPar, LP (DE)	PACIF IV Carry Parent, LLC (DE)
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)	PACIF IV Carry, LLC (DE)
NYLCAP Mezzanine Partners III GenPar, LP (DE)	PAMMF GP, LLC (DE)
NYLCAP Mezzanine Partners III, LP (DE)	PA Middle Market Fund, LP (DE)
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE)	PA Hedged Equity Fund, L.P. (DE)
NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE)	Private Advisors Hedged Equity Fund (QP), L.P. (DE)
NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)	Private Advisors Hedged Equity Master Fund (DE)
NYLCAP Select Manager GenPar GP, LLC (DE)	PASOF GP, LLC (DE)
NYLCAP Select Manager GenPar, LP (DE)	PA Strategic Opportunities Fund, LP (DE)
NYLCAP Select Manager Fund, LP (DE)	PASCBF III GP, LLC (DE)
NYLCAP Select Manager Cayman Fund, LP (CYM)	Private Advisors Small Company Buyout Fund III, LP (DE)
NYLCAP Select Manager II GenPar GP, LLC (DE)	PASCBF IV GP, LLC (DE)
NYLCAP Select Manager II GenPar GP, L.P. (CYM)	Private Advisors Small Company Buyout Fund IV, LP (DE)
NYLCAP Select Manager Fund II, L.P. (CYM)	PASCBF IV Carry Parent, LLC (DE)
NYLCAP India Funding LLC (DE)	PASCBF IV Carry, LLC (DE)
NYLIM-JB Asset Management Co., LLC (MUS)	PASCBF V GP, LLC (DE)
New York Life Investment Management India Fund II, LLC (MUS)	Private Advisors Small Company Buyout Fund V, LP (DE)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)	Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
NYLCAP India Funding III LLC (DE)	PASCBF V Carry Parent, LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)	PASCBF V Carry, LLC (DE)
NYLIM Jacob Ballas India Fund III, LLC (MUS)	PASCPEF VI Carry Parent, LLC (DE)
NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)	PASCPEF VI Carry, LLC (DE)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)	PASCPEF VI GP, LLC (DE)
Evolve Asset Management, Ltd. (CYM)	Private Advisors Small Company Private Equity Fund VI, LP (DE)
EIF Managers Limited (MUS)	Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
EIF Managers II Limited (MUS)	PASCPEF VII GP, LLC (DE)
PA Capital LLC (DE)	Private Advisors Small Company Private Equity Fund VII, LP (DE)
BMG PAMP GP, LLC (DE)	Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
BMG PA Private Markets (Delaware) LP (DE)	PASCPEF VII Carry Parent, LLC (DE)
BMG Private Markets (Cayman) LP (CYM)	PASCPEF VII Carry, LLC (DE)
PACD MM, LLC (DE)	PASCPEF VIII GP, LLC (DE)
PA Capital Direct, LLC (DE)	Private Advisors Small Company Private Equity Fund VIII, LP (DE)
PA Credit Program Carry Parent, LLC (DE)	Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)
PA Credit Program Carry, LLC (DE)	PASCPEF IX GP, LLC (DE)
PACIF Carry Parent, LLC (DE)	PA Small Company Private Equity Fund IX, LP (DE)
PACIF Carry, LLC (DE)	PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
PACIF GP, LLC (DE)	Cuyahoga Capital Partners IV Management Group LLC (DE)
Private Advisors Coinvestment Fund, LP (DE)	Cuyahoga Capital Partners IV LP (DE)

## 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)

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)  
 PA Secondary Fund VI Coinvestments, LP (DE)  
 PA Secondary Fund VI (Cayman), LP (CYM)  
 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 Cerestra Investment Management LLP (MUS)  
 NYLIM Service Company LLC (DE)  
 NYL Workforce GP LLC (DE)  
 New York Life Investment Management LLC (DE)  
 NYLIM Fund II GP, LLC (DE)  
 NYLIM-TND, LLC (DE)  
 New York Life Investment Management Hong Kong Limited (CHN)  
 WFHG, GP LLC (DE)  
 Workforce Housing Fund I-2007, LP (DE)  
 Index IQ Holdings Inc. (DE)  
 IndexIQ LLC (DE)  
 IndexIQ Advisors LLC (DE)  
 IndexIQ Active ETF Trust (DE)  
 IndexIQ ETF Trust (DE)  
 IQ 50 Percent Hedged FTSE International ETF (DE)  
 IQ 500 International ETF (DE)  
 IQ Chaikin US Large Cap ETF (DE)  
 IQ Chaikin US Small Cap ETF (DE)  
 IQ Global Resources ETF (DE)  
 IQ Healthy Hearts ETF (DE)  
 IQ Hedge Event-Driven Tracker ETF (DE)  
 IQ Hedge Long/Short Tracker ETF (DE)  
 IQ S&P High Yield Low Volatility Bd ETF (DE)  
 IQ Candriam ESG International Equity ETF (DE)  
 IQ Candriam ESG US Equity ETF (DE)  
 New York Life Investment Management Holdings International (LUX)  
 New York Life Investment Management Holdings II International (LUX)  
 Candriam Group (LUX)  
 CGH UK Acquisition Company Limited (GBR)  
 Tristan Capital Partners Holdings Limited (GBR)  
 Tristan Capital Holdings Limited (GBR)  
 Tristan Capital Partners LLP (GBR)  
 EPISO 4 Co-Investment LLP (GBR)  
 EPISO 4 (GP) LLP (GBR)  
 EPISO 4 Incentive Partners LLP (GBR)  
 Tristan Capital Limited (GBR)  
 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)



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

### PART 1 - ORGANIZATIONAL CHART

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

<ul style="list-style-type: none"> <li>EPISO 3 Co-Investment LP (GBR)</li> <li>EPISO 3 Incentive Partners (GP) Limited (GBR)</li> <li>EPISO 3 Incentive Partners LP (GBR)</li> <li>EPISO 3 IOM Limited (IMN)</li> <li>CCP IV (GP) LLP (GBR)</li> <li>Curzon Capital Partners IV (GP) Limited (GBR)</li> <li>CCP 5 GP LLP (GBR)</li> <li>CCP 5 Pool Partnership GP Limited (NJ)</li> <li>CCP 5 Pool Partnership SLP (NJ)</li> <li>Tristan Capital Partners Asset Management Limited (GBR)</li> <li>TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)</li> <li>TCP Co-Investment (GP) S.à.r.l. (LUX)</li> <li>TCP Co-Investment SCSP (LUX)</li> <li>TCP Incentive Partners SCSP (LUX)</li> <li>TCP Incentive Partners (GP) S.à.r.l. (LUX)</li> <li>German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)</li> <li>EPISO 4 (GP) S.à.r.l. (LUX)</li> <li>EPISO 4 (GP) II S.à.r.l. (LUX)</li> </ul>	<ul style="list-style-type: none"> <li>Cordius CIG (LUX)</li> <li>IndexIQ (LUX)</li> <li>IndexIQ Factors Sustainable Corporate Euro Bond (LUX)</li> <li>IndexIQ Factors Sustainable EMU Equity (LUX)</li> <li>IndexIQ Factors Sustainable Europe Equity (LUX)</li> <li>IndexIQ Factors Sustainable Japan Equity (LUX)</li> <li>IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)</li> <li>Candriam Absolute Return (LUX)</li> <li>Candriam Absolute Return Equity Market Neutral (LUX)</li> <li>Candriam Absolute Return Long Short Digital Equity (LUX)</li> <li>Candriam Alternative (LUX)</li> <li>Candriam Alternative Systemat (LUX)</li> <li>Candriam Bonds (LUX)</li> <li>Candriam Bonds Capital Securities (LUX)</li> <li>Candriam Bonds Convertible Defensive (LUX)</li> <li>Candriam Bonds Convertible Opportunities (LUX)</li> <li>Candriam Bonds Credit Alpha (LUX)</li> <li>Candriam Bonds Credit Opportunities (LUX)</li> <li>Candriam Bonds Emerging Debt Local Currencies (LUX)</li> <li>Candriam Bonds Emerging Markets (LUX)</li> <li>Candriam Bonds Emerging Markets Total Return (LUX)</li> <li>Candriam Bonds Euro Corporate (LUX)</li> <li>Candriam Bonds Euro Government (LUX)</li> <li>Candriam Bonds Euro High Yield (LUX)</li> <li>Candriam Bonds Euro Short Term (LUX)</li> <li>Candriam Bonds Euro Long Term (LUX)</li> <li>Candriam Bonds Global High Yield (LUX)</li> <li>Candriam Bonds Global Sovereign Quality (LUX)</li> <li>Candriam Bonds International (LUX)</li> <li>Candriam Bonds Total Return (LUX)</li> <li>Candriam Diversified Futures (BEL)</li> <li>Candriam Equities L (LUX)</li> <li>Candriam Equities L Emerging Markets (LUX)</li> <li>Candriam Equities L EMU Innovation (LUX)</li> <li>Candriam Equities L Europe Conviction (LUX)</li> <li>Candriam Equities L Small and Mid Caps (LUX)</li> <li>Candriam Equities L Global Demography (LUX)</li> <li>Candriam Equities L Life Care (LUX)</li> <li>Candriam Equities L Risk Arbitrage Opportunities (LUX)</li> <li>Candriam Equities L Robotics &amp; Innovation Technology (LUX)</li> <li>Candriam Fund (LUX)</li> <li>Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (LUX)</li> <li>Candriam Fund Sustainable European Equities Fossil Free (LUX)</li> <li>Candriam GF (LUX)</li> <li>Candriam GF AUSBIL Global Essential Infrastructure (LUX)</li> <li>Candriam GF Short Duration US High Yield Bonds (LUX)</li> <li>Candriam GF U.S. Equity Opportunities (LUX)</li> <li>Candriam GF US Corporate Bonds (LUX)</li> </ul>
<ul style="list-style-type: none"> <li>KTA Holdco (LUX) <ul style="list-style-type: none"> <li>Kartesia Management SA (LUX)</li> <li>Kartesia UK Ltd. (GBR)</li> <li>Kartesia Belgium (BEL)</li> <li>Kartesia Credit FFS (FRA)</li> <li>Kartesia GP III (LUX) <ul style="list-style-type: none"> <li>Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)</li> <li>Kartesia Securities (LUX)</li> <li>Kartesia III Topco S.à.r.l. (LUX)</li> </ul> </li> <li>Kartesia GP IV (LUX) <ul style="list-style-type: none"> <li>Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)</li> <li>Kartesia Securities IV (LUX)</li> <li>Kartesia Securities IV Topco S.à.r.l. (LUX)</li> </ul> </li> <li>Kartesia Master GP (LUX) <ul style="list-style-type: none"> <li>Kartesia Credit Opportunities V Feeder SCS (LUX)</li> <li>Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)</li> <li>KASS Unleveled S.à.r.l. (LUX)</li> <li>KSO I Topco S.à.r.l. (LUX)</li> <li>Kartesia Credit Opportunities V SCS (LUX)</li> <li>Kartesia Securities V S.à.r.l. (LUX)</li> </ul> </li> </ul> </li> <li>Candriam Luxco S.à.r.l. (LUX)</li> <li>Candriam Luxembourg (LUX) <ul style="list-style-type: none"> <li>Candriam Belgium (BEL)</li> <li>Candriam France (FRA) <ul style="list-style-type: none"> <li>Candriam Monétaire SICAV (FRA)</li> </ul> </li> <li>Candriam Switzerland LLC (CHE)</li> <li>Candriam GP (LUX)</li> <li>Cordius (LUX)</li> </ul> </li> </ul>	

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

### PART 1 - ORGANIZATIONAL CHART

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

<ul style="list-style-type: none"> <li>Candriam GF US High Yield Corporate Bonds (LUX)</li> <li>Candriam Global Alpha (LUX)</li> <li>Candriam Impact One (LUX)</li> <li>Candriam Index Arbitrage (LUX)</li> <li>Candriam L (LUX)               <ul style="list-style-type: none"> <li>Candriam L Balanced Asset Allocation (LUX)</li> <li>Candriam L Conservative Asset Allocation (LUX)</li> <li>Candriam L Defensive Asset Allocation (LUX)</li> <li>Candriam L Dynamic Asset Allocation (LUX)</li> <li>Candriam L Multi-Asset Income (LUX)</li> <li>Candriam L Multi-Asset Income &amp; Growth (LUX)</li> <li>Candriam L Multi-Asset Premia (LUX)</li> </ul> </li> <li>Candriam Long Short Credit (LUX)</li> <li>Candriam MM Multi Strategies (FRA)</li> <li>Candriam Money Market (LUX)               <ul style="list-style-type: none"> <li>Candriam Money Market Euro AAA (LUX)</li> </ul> </li> <li>Candriam Multi-Strategies (LUX)</li> <li>Candriam Quant (LUX)               <ul style="list-style-type: none"> <li>Candriam Quant Equities Multi-Factor EMU (LUX)</li> <li>Candriam Quant Equities Multi-Factor Global (LUX)</li> <li>Candriam Quant Equities USA (LUX)</li> </ul> </li> <li>Candriam Risk Arbitrage (FRA)</li> <li>Candriam SRI (LUX)               <ul style="list-style-type: none"> <li>Candriam SRI Bond Emerging Markets (LUX)</li> <li>Candriam SRI Bond Euro (LUX)</li> <li>Candriam SRI Bond Euro Aggregate Index (LUX)</li> <li>Candriam SRI Bond Euro Corporate (LUX)</li> <li>Candriam SRI Bond Global High Yield (LUX)</li> <li>Candriam SRI Equity Circular Economy (LUX)</li> <li>Candriam SRI Equity Emerging Markets (LUX)</li> <li>Candriam SRI Equity EMU (LUX)</li> <li>Candriam SRI Equity Europe (LUX)</li> <li>Candriam SRI Equity North America (LUX)</li> <li>Candriam SRI Equity Pacific (LUX)</li> <li>Candriam SRI Equity World (LUX)</li> </ul> </li> <li>Candriam Sustainable (LUX)               <ul style="list-style-type: none"> <li>Candriam Sustainable Bond Emerging Markets (LUX)</li> <li>Candriam Sustainable Bond Euro (LUX)</li> <li>Candriam Sustainable Bond Euro Aggregate Index (LUX)</li> <li>Candriam Sustainable Bond Euro Corporate (LUX)</li> <li>Candriam Sustainable Bond Global High Yield (LUX)</li> <li>Candriam Sustainable Equity Emerging Markets (LUX)</li> <li>Candriam Sustainable Equity EMU (LUX)</li> <li>Candriam Sustainable Equity Europe (LUX)</li> <li>Candriam Sustainable Equity Future Mobility (LUX)</li> <li>Candriam Sustainable Equity North America (LUX)</li> <li>Candriam Sustainable Equity Pacific (LUX)</li> <li>Candriam Sustainable Equity World (LUX)</li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>Candriam Sustainable (B) (LUX)               <ul style="list-style-type: none"> <li>Candriam Sustainable Euro Short Term Bonds (LUX)</li> <li>Candriam Sustainable North America (LUX)</li> <li>Candriam Sustainable Pacific (LUX)</li> <li>Candriam Sustainable World Bonds (LUX)</li> </ul> </li> <li>Candriam World Alternative (LUX)               <ul style="list-style-type: none"> <li>Candriam World Alternative Alphamax (LUX)</li> </ul> </li> <li>Paricor (LUX)               <ul style="list-style-type: none"> <li>Paricor Patrimonium (LUX)</li> </ul> </li> <li>Ausbil Investment Management Limited (AUS)               <ul style="list-style-type: none"> <li>Ausbil Australia Pty. Ltd. (AUS)</li> <li>Ausbil Asset Management Pty. Ltd. (AUS)</li> <li>Ausbil Global Infrastructure Pty. Limited (AUS)</li> <li>ISPT Holding (AUS)</li> <li>Ausbil Investment Management Limited Employee Share Trust (AUS)                   <ul style="list-style-type: none"> <li>Ausbil 130/30 Focus Fund (AUS)</li> <li>Ausbil IT - Ausbil Dividend Income Fund (AUS)</li> <li>Ausbil IT - Ausbil Active Sustainable Equity Fund (AUS)</li> <li>Ausbil Australian Active Equity Fund (AUS)</li> <li>Ausbil Australian Concentrated Equity Fund (AUS)</li> <li>Ausbil Australian Emerging Leaders Fund (AUS)</li> <li>Ausbil Australian Geared Equity Fund (AUS)</li> <li>Ausbil Australian Smallcap Fund (AUS)</li> <li>Ausbil Balanced Fund (AUS)</li> <li>Ausbil EGS Focus Fund (AUS)</li> <li>Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS)</li> <li>Ausbil IT - Ausbil Global Resources Fund (AUS)</li> <li>Ausbil IT - Ausbil Global SmallCap Fund (AUS)</li> <li>Ausbil IT - Ausbil Microcap Fund (AUS)</li> <li>Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)</li> <li>Ausbil IT – Ausbil Long Short Focus Fund (AUS)</li> </ul> </li> </ul> </li> <li>NYLIFE Distributors LLC (DE)</li> </ul>
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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)  
 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-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)  
 REEP-MF FARMINGTON IL LLC (DE)  
     REEP-MARQUETTE FARMINGTON JV LLC (DE)  
     REEP-MARQUETTE FARMINGTON OWNER LLC (DE)

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP						
.0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
.0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			27-0166422				NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
.0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
.0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			06-1252418				LINA Benefit Payments, Inc.	DE	DS	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	N	
			47-2379075				New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2530753				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							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 and Annuity Corporation	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	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			98-1180305				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
			98-1330289				Flatiron CLO 2015-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							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	
							Flatiron CLO 19 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	
							Flatiron CLO 20 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	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
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport 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	
							NYLMDCC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLMDCC-King of Prussia Realty, LP	DE	NIA	NYLMDCC 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	
							2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	N	
			82-2586171				Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-HZ SPENCER 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 Na11 TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Green Oaks IL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	N	
							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-MF Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	N	
							REEP-MF Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF AVERY TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-AVERY OWNER LLC	DE	NIA	REEP-MF AVERY TX LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Financial Center FL 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-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 10 WEST 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-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-TAB ONE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL DTC VA	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N	6
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N	6
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	8
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	8
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	N	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	N	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	N	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	N	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	N	

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					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP OFC Westory DC LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	N	B
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	N	B
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	N	B
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	N	B
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	N	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	N	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	N	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	N	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK IIA LP	DE	NIA	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	100.000	New York Life Insurance Company	N	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	N	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	N	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NVL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	N	
							Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	21.300	New York Life Insurance Company	N	
							Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	N	
							Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	N	
							Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	N	
							Max Specialty Films Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	51.000	New York Life Insurance Company	N	
							Max Estates Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	N	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	N	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	N	
							Pharmax Corporation Ltd.	IND	NIA	Max Estates Ltd.	Ownership	85.170	New York Life Insurance Company	N	
							Wide Zone Builders Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	N	
							MAX Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	N	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	N	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	N	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	N	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	

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			26-1483563				Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	N	
			84-5183198				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3853547				Fabric of Family LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3808042		0001033244		New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0145686		0000071637		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3929029				NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK II Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							Gresham Mortgage	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							W Construction Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							WUT	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							WIM (AIM)	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors (U.K.) Limited	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors REIT Manager LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Holdings NCVAD GP LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001570433		McMorgan Northern California Value Add/Development Fund I, LP	DE	NIA	NYLIFE LLC	Ownership	50.000	New York Life Insurance Company	N	
							MNCVAD-OFC RIDDER PARK CA LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD-GRAYMARK RIDDER PARK LLC	DE	NIA	NYLIFE LLC	Ownership	97.500	New York Life Insurance Company	N	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001705770		McMorgan Northern California Value Add/Development Fund II, LP	DE	NIA	NYLIFE LLC	Ownership	50.000	New York Life Insurance Company	N	
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY JV LLC	DE	NIA	NYLIFE LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-MF UNION CA LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	NYLIFE LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	NYLIFE LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF GP LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF Member LLC	DE	NIA	NYLIFE LLC	Ownership	35.000	New York Life Insurance Company	N	
							MSSDF Member LLC	DE	NIA	NYLIFE LLC	Ownership	65.000	New York Life Insurance Company	N	
							Madison Square Structured Debt Fund LP	DE	NIA	NYLIFE LLC	Ownership	14.100	New York Life Insurance Company	N	
							Madison Square Structured Debt Fund LP	DE	NIA	NYLIFE LLC	Ownership	26.300	New York Life Insurance Company	N	
							MSSDF REIT LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub I LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub II LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub III LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF GP LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							MCPF GP LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Core Property Fund LP	DE	NIA	NYLIFE LLC	Management	0.000	New York Life Insurance Company	N	11



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							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 Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	N	
							MIREF Marketpointe, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-SP Henderson LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-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	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	
							MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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			27-2851036		0001502131		Mackay Shields Core Plus / Opportunities Fund LP	DE	NIA	Mackay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676586				Mackay Municipal Managers Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-2332835		0001432467		Mackay Municipal Opportunities Master Fund, L.P.	DE	NIA	Mackay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			22-2267512		0001432468		Mackay Municipal Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676650				Mackay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-0523736		0001460030		Mackay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-0523739		0001460023		Mackay Municipal Credit Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			38-4019880		0001700102		Mackay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1374021				Mackay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1370729		0001710885		Mackay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	Mackay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3040968				Mackay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3041041		0001532022		Mackay Municipal Short Term Opportunities Fund LP	DE	NIA	Mackay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	Mackay Shields LLC	Ownership	50.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	Mackay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	N	
							Plainview Funds plc - Mackay Shields Unconstrained Bond Portfolio	IRL	NIA	New York Life Insurance Company	Management	0.000	New York Life Insurance Company	N	2
							Plainview Funds plc - Mackay Shields Unconstrained Bond Portfolio	IRL	NIA	Mackay Shields LLC	Ownership	0.130	New York Life Insurance Company	N	
			27-3064248				Mackay Shields High Yield Active Core Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4248749		0001502130		Mackay Shields High Yield Active Core Fund LP	DE	NIA	Mackay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-0540507				Mackay Shields Credit Strategy Fund Ltd	CYM	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4357172	3859263			Mackay Shields Credit Strategy Partners LP	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	Mackay Shields LLC	Ownership	0.170	New York Life Insurance Company	N	
					0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	New York Life Insurance Company	Ownership	13.470	New York Life Insurance Company	N	
			45-2732939				Mackay Shields Core Fixed Income Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2733007		0001529525		Mackay Shields Core Fixed Income Fund LP	DE	NIA	Mackay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1760156				Mackay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001703194		Mackay Shields Select Credit Opportunities Fund LP	DE	NIA	Mackay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4553436				Mackay Shields (International) Ltd.	GBR	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108933				Mackay Shields (Services) Ltd.	GBR	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108959				Mackay Shields UK LLP	GBR	NIA	Mackay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	N	
			98-1108940				Mackay Shields UK LLP	GBR	NIA	Mackay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	N	
			47-3358622				Mackay Municipal Managers California Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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**SCHEDULE Y**

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

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			81-2401724				Mackay Municipal Managers California Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			38-4002797		0001685030		Mackay Municipal New York Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-2575585		0001700100		Mackay Municipal New York Opportunities Fund, L.P.	DE	NIA	Mackay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			36-4846547				Mackay Municipal Opportunity HL Fund LP	DE	NIA	Mackay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1836504				Mackay Municipal Capital Trading GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4932734				Mackay Municipal Capital Trading Master Fund, L.P.	DE	NIA	Mackay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1846456		0001701742		Mackay Municipal Capital Trading Fund, L.P.	DE	NIA	Mackay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1728099				Mackay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-4320205		0001510983		Mackay Municipal Strategic Opportunities Fund LP	DE	NIA	Mackay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1715543				Mackay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1716026		0001715261		Mackay Cornerstone US Equity Market Neutral Fund LP	DE	NIA	Mackay Shields US Equity Market Neutral Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4080466				Mackay Shields Intermediate Bond Fund GP LLC	DE	NIA	Mackay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4185570				Mackay Shields Intermediate Bond Fund LP	DE	NIA	Mackay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3051488				Mackay Shields General Partner (L/S) LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3085547				Mackay Shields Long/Short Fund (Master)	DE	NIA	Mackay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3088001				Mackay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3010096				Mackay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	Mackay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2017635				Mackay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	Mackay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2046842		0001783642		Mackay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	Mackay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001811009		Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Municipal Managers High Yield Select GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Municipal High Yield Select Fund LP	DE	NIA	Mackay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Flexible Income Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Flexible Income Fund LP	DE	NIA	Mackay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Municipal Managers High Income Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Municipal High Income Opportunities Fund LP	DE	NIA	Mackay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cascade CLO Manager LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings, LP	CVM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Advisors, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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**SCHEDULE Y**

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

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							Mackay Shields Europe Investment Management Limited	IRL	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	N	
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	Mackay Shields LLC	Ownership	67.000	New York Life Insurance Company	N	
							MKS TALF Opportunities Fund GP, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP	CYM	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mackay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP	CYM	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-0866088				Mackay Shields TALF 2.0 Opportunities Feeder Fund (US) LP	DE	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-0860318				Mackay Shields TALF 2.0 Opportunities Master Fund LP	DE	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001453415		Cornerstone Capital Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Square Investors Asian Equity Market Neutral Fund GP, LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cornerstone US Equity Market Neutral Fund, LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001329043		Cornerstone Capital Management Large-Cap Enhanced Index Fund, LP	DE	NIA	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-1664787				New York Life Investments Alternatives LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	N	
							Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company	N	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	N	
			26-2806918		0001538584		Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			80-0920962				Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			61-1711540		0001577927		MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	N	
			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
							MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	2
			37-1749427				Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding 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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			46-2042988				Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988		0001570694		Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2537165				Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			32-0469843				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	N	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF PD Fund GP LLC	DE	NIA	MCF PD Fund GP 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	MIN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
				2644154			Young America, LLC	MIN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SourceOne Worldwide, Inc.	MIN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001513540		New York Life Capital Partners, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001293285		New York Life Capital Partners II, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV, LP	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	N	
										New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV-A, LP	DE	NIA	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 Core Opportunities Fund II L.P.	DE	NIA	GoldPoint Core Opportunities Fund, L.P.	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 GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV E Blocker LPP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezzanine Blocker Holdco E, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	

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**SCHEDULE Y**

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							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GPP V B Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V E Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V F Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt Blocker Holdco A, LLC	DE	NIA	GPP Private Debt Blocker Holdco A, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt Blocker Holdco B, LLC	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt LuxCo V SCSp	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners 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 III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Partners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada IV GenPar Inc	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Partners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Co-Invest VII GenPar, GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Co-Invest VII, GenPar LP	DE	NIA	GPP Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VII, LP	DE	NIA	GoldPoint Partners Co-Investment VII GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
					0001718352		GoldPoint Private Credit GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Private Credit Fund, LP	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest GenPar L.P.	DE	NIA	NYLCAP 2010 Co-Invest GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest L.P.	DE	NIA	NYLCAP 2010 Co-Invest GenPar L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest ECI Blocker B L.P.	DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	Ownership	100.000	New York Life Insurance Company	N	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund, LP	CAN	NIA	NYLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners III GenPar, LP	DE	NIA	NYLIM Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners III, LP	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	DE	NIA	NYLIM Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP	DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	Ownership	100.000	New York Life Insurance Company	N	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager GenPar, LP	DE	NIA	GoldPoint Partners 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	
					0001520743		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	
							NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP India Funding LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-JB Asset Management Co., LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	N	3
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP India Funding III LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	N	4
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Jacob Ballas Capital India (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	
							Evolvement Asset Management, Ltd.	CYM	NIA	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	N	
							EIF Managers Limited	MUS	NIA	Evolvement Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	N	
							EIF Managers II Limited	MUS	NIA	Evolvement Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	N	
			54-1886751				PA Capital LLC	DE	NIA	New York Life Investments Alternatives LLC	Ownership	68.140	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 IM, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD IM, 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	





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			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2582122				PA Real Assets Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	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	
			82-2884836				PA Emerging Manager Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4146929				RIC I GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4511149				RIC I Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4252449		0001646590		PASF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4498336				PASF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							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	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5323045		0001656546		PARAF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							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	
							PASCCIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3120890				PARAF II GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001223706		Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
							Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
			20-1079864		0001459910		Private Advisors Hedged Equity Master Fund, Ltd.	CYM	NIA	Ltd.	Other	0.000	New York Life Insurance Company	N	B
			98-0626772				UVF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-5163324		0001605509		Undiscovered Value Fund, LP	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1164867		0001605502		Undiscovered Value Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
			98-1164329				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 Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							NVLCAP Holdings (Mauritius)	MUS	NIA	Holdings LLC	Ownership	23.300	New York Life Insurance Company	N	
							Jacob Ballas Capital India PVT, Ltd.	MUS	NIA	NVLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	N	
							Industrial Assets Holdings Limited	MUS	NIA	NVLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	N	
							JB Ceresra Investment Management LLP	MUS	NIA	NVLCAP Holdings (Mauritius)	Ownership		New York Life Insurance Company	N	

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			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Hong Kong Limited	CHN	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	N	
							WPHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	N	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WPHG, GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							IndexIQ Holdings Inc.	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			56-2581173		0001364028		IndexIQ, Inc.	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	N	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	N	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	N	
							IndexIQ Active ETF Trust	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	N	
							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	52.210	New York Life Insurance Company	N	
							IQ 500 International ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	98.580	New York Life Insurance Company	N	
							IQ Chaikin US Large Cap ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	60.270	New York Life Insurance Company	N	
							IQ Chaikin US Small Cap ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	50.610	New York Life Insurance Company	N	
							IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	79.840	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	54.570	New York Life Insurance Company	N	
							IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	95.950	New York Life Insurance Company	N	
							IQ Candriam ESG US Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	97.120	New York Life Insurance Company	N	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	N	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	N	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	49.000	New York Life Insurance Company	N	
							Tristan Capital Holdings Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	40.000	New York Life Insurance Company	N	
							EPIISO 4 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	N	
							EPIISO 4 (GP) LLP	GBR	NIA	EPIISO 4 Co-Investment LLP	Ownership	16.000	New York Life Insurance Company	N	
							EPIISO 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	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	N	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Co-Investment LP	GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							EPISO 3 IOM Limited	JMN	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	1.070	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	2.480	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	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	N	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	N	
							Kartesia Management SA	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	N	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Belgium	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit FFS	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia GP III	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia III Topco S.?r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Securities IV Topco S.?r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	N	
							KASS Unleveled S.?r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	N	
							KSO I Topco S.?r.l.	LUX	NIA	KASS Unleveled S.?r.l.	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	N	
							Kartesia Securities V S.?r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	N	
							Cordius	LUX	NIA	Candriam Luxembourg	Ownership	12.040	New York Life Insurance Company	N	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	7.900	New York Life Insurance Company	N	
							Cordius CIG	LUX	NIA	Candriam Luxembourg	Ownership	60.390	New York Life Insurance Company	N	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	39.610	New York Life Insurance Company	N	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	24.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	35.000	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 Europe Equity	LUX	NIA	Cordius CIG	Ownership	15.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	28.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	15.000	New York Life Insurance Company	N	
							Candriam Absolute Return	LUX	NIA	Candriam Luxembourg	Ownership	0.110	New York Life Insurance Company	N	
							Candriam Absolute Return	LUX	NIA	Candriam Luxembourg	Ownership	6.780	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	LUX	NIA	Candriam Luxembourg	Ownership	0.080	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	LUX	NIA	Candriam Luxembourg	Ownership	7.870	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	LUX	NIA	Candriam Luxembourg	Ownership	0.280	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Alternative	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Alternative Systemat	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	N	
							Candriam Bonds	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.180	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 Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	44.640	New York Life Insurance Company	N	
							Candriam Bonds Credit Alpha	LUX	NIA	Candriam Luxembourg	Ownership	0.010	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	0.070	New York Life Insurance Company	N	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Candriam Luxembourg	Ownership	0.090	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	0.030	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	0.020	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	0.060	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	0.220	New York Life Insurance Company	N	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Bonds Total Return	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	4.110	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	N	
							Candriam Equities L	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L EMU Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Europe Conviction	LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Equities L Europe Conviction	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Small and Mid Caps	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam Equities L Global Demography	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Life Care	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	17.370	New York Life Insurance Company	N	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Robotics & Innovation Technology	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	45.270	New York Life Insurance Company	N	
										New York Life Investment Management Holdings LLC	Ownership	7.520	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	77.270	New York Life Insurance Company	N	
							Candriam GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam GF Short Duration US High Yield Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	33.790	New York Life Insurance Company	N	
							Candriam GF Short Duration US High Yield Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	
							Candriam GF U.S. Equity Opportunities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam GF US Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	94.680	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	59.570	New York Life Insurance Company	N	
							Candriam GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Global Alpha	LUX	NIA	Candriam Luxembourg	Ownership	0.120	New York Life Insurance Company	N	
							Candriam Global Alpha	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	38.460	New York Life Insurance Company	N	
							Candriam Impact One	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Index Arbitrage	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	

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							Candriam L	LUX	NIA	Candriam Luxembourg New York Life Insurance and Annuity Corporation	Ownership	0.060	New York Life Insurance Company	N	
							Candriam L	LUX	NIA	Candriam Luxembourg	Ownership	0.810	New York Life Insurance Company	N	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	N	
							Candriam L Balanced Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam L Conservative Asset Allocation	LUX	NIA	Candriam Luxembourg	Ownership	0.150	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	5.170	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 New York Life Insurance and Annuity Corporation	Ownership	0.040	New York Life Insurance Company	N	
							Candriam L Multi-Asset Premia	LUX	NIA	Corporation	Ownership	15.520	New York Life Insurance Company	N	
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Long Short Credit	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam MM Multi Strategies	FRA	NIA	Candriam France	Ownership	32.490	New York Life Insurance Company	N	
							Candriam Money Market	LUX	NIA	Candriam Luxembourg	Ownership	0.010	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 Multi-Strategies	LUX	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company	N	
							Candriam Multi-Strategies	LUX	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company	N	
							Candriam Multi-Strategies	LUX	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	N	
							Candriam Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Quant	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Quant Equities Multi-Factor EMU	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	N	
							Candriam Quant Equities Multi-Factor Global	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Quant Equities USA	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Risk Arbitrage	LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	N	
							Candriam SRI	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Bond Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam SRI Bond Euro	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam SRI Bond Euro Aggregate Index	LUX	NIA	Cordius CIG	Ownership	0.010	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 Equity Circular Economy	LUX	NIA	Cordius CIG	Ownership	0.010	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	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Bond Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Sustainable Bond Euro	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam Sustainable Bond Euro Aggregate Index	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Bond Euro Corporate	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Sustainable Bond Global High Yield	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Sustainable Equity Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Equity EMU	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Equity Europe	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.120	New York Life Insurance Company	N	
							Candriam Sustainable Equity North America	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Equity Pacific	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Equity World	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							Candriam Sustainable (B)	LUX	NIA	Candriam Luxembourg	Ownership	0.010	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 North America	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable World Bonds	LUX	NIA	Cordius CIG	Ownership	0.420	New York Life Insurance Company	N	
							Candriam World Alternative	LUX	NIA	Candriam Luxembourg	Ownership	0.090	New York Life Insurance Company	N	
							Candriam World Alternative	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.670	New York Life Insurance Company	N	
							Candriam World Alternative Alphamax	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	38.820	New York Life Insurance Company	N	
							Candriam World Alternative Alphamax	LUX	NIA	Candriam Luxembourg	Ownership	0.120	New York Life Insurance Company	N	
							Paricor	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	N	
							Paricor Patrimonium	LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	N	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	78.830	New York Life Insurance Company	N	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	N	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	45.000	New York Life Insurance Company	N	13
							ISPT Holding	AUS	NIA	Ausbil Investment Management Limited	Ownership	0.370	New York Life Insurance Company	N	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil 130/30 Focus Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	12
							Ausbil IT - Ausbil Dividend Income Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	20.010	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Active Sustainable Equity Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	29.660	New York Life Insurance Company	N	
							Ausbil Australian Active Equity Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Concentrated Equity Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Emerging Leaders Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Geared Equity Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Australian Smallcap Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil Balanced Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil EGS Focus Fund	AUS	NIA	Ausbil Investment Management Limited Employee Share Trust	Ownership	100.000	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Global Essential Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.210	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Global Resources Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	18.180	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.300	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Microcap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	14.630	New York Life Insurance Company	N	
							Ausbil IT - MacKay Shields Multi-Sector Bond Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.660	New York Life Insurance Company	N	
							Ausbil IT Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.250	New York Life Insurance Company	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			56-2412827	3663273	0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Huntsville NVL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							CC Acquisitions, LP	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Cedar Farms TN LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			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-OF 575 Lex NY LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF 575 Lex NY GP LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Maple REEP-OF 575 Lex Holdings LP	DE	NIA	REEP-OF 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							Maple REEP-OF 575 Lex Owner LLC	DE	NIA	REEP-OF 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-OF 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-OF 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-OF 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-OF 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	N	
							REEP-OF/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-OF/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-OF 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-OF Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	N	
							REEP-OF Water Ridge NC LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF Viridian AZ LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-Hines Viridian JV LLC	DE	NIA	REEP-OF Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company	N	

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	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)	*
			30-1018932				REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wynnewood PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	92.500	New York Life Insurance Company	N	
							REEP-MU Fayetteville NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	N	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	N	
							REEP-MF ART TOWER OR LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-WP ART TOWER JV LLC	DE	NIA	REEP-MF ART TOWER OR LLC	Ownership	95.000	New York Life Insurance Company	N	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF FARMINGTON IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	N	
							REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	N	

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

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

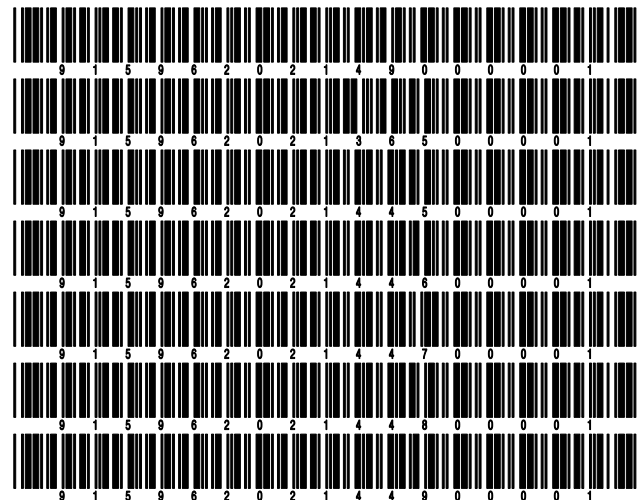
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities .....	60,595	60,595		
2597. Summary of remaining write-ins for Line 25 from overflow page	60,595	60,595		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for interest on claims .....	5,164,440	5,182,925
2505. Other payable .....	1,560,536	1,644,658
2506. Contingent liability .....	600,000	656,720
2507. Reserves required on certain group annuity separate accounts .....		112,924
2597. Summary of remaining write-ins for Line 25 from overflow page	7,324,976	7,597,227

## STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE A - VERIFICATION**

## Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	98,014,693	100,882,545
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		(76,352)
5. Deduct amounts received on disposals .....		508,648
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....	570,713	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	97,443,980	98,014,693
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	97,443,980	98,014,693

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	14,955,268,892	14,696,509,099
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	322,746,114	1,673,600,569
2.2 Additional investment made after acquisition .....	28,184,118	99,076,708
3. Capitalized deferred interest and other .....	545,700	5,682,610
4. Accrual of discount .....	2,062,788	5,204,868
5. Unrealized valuation increase (decrease) .....		16,730,994
6. Total gain (loss) on disposals .....		(30,572)
7. Deduct amounts received on disposals .....	564,400,467	1,457,692,968
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	16,415	78,277
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		83,734,139
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	14,744,390,730	14,955,268,892
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	14,744,390,730	14,955,268,892
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	14,744,390,730	14,955,268,892

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	2,318,128,754	1,516,504,631
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	100,597,268	309,501,535
2.2 Additional investment made after acquisition .....	53,359,349	663,598,170
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	73,744,197	(17,857,933)
6. Total gain (loss) on disposals .....		52,679
7. Deduct amounts received on disposals .....	36,009,275	111,673,921
8. Deduct amortization of premium and depreciation .....	3,939,123	25,537,143
9. Total foreign exchange change in book/adjusted carrying value .....	4,537,453	2,652,114
10. Deduct current year's other than temporary impairment recognized .....	1,224,442	19,111,378
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	2,509,194,181	2,318,128,754
12. Deduct total nonadmitted amounts .....	1,522,966	1,613,386
13. Statement value at end of current period (Line 11 minus Line 12) .....	2,507,671,215	2,316,515,368

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	91,180,953,380	90,288,041,654
2. Cost of bonds and stocks acquired .....	5,169,606,942	13,972,233,109
3. Accrual of discount .....	35,461,029	141,955,725
4. Unrealized valuation increase (decrease) .....	68,196,557	58,277,011
5. Total gain (loss) on disposals .....	114,398,503	219,527,963
6. Deduct consideration for bonds and stocks disposed of .....	3,859,830,015	13,554,867,890
7. Deduct amortization of premium .....	19,445,308	99,724,636
8. Total foreign exchange change in book/adjusted carrying value .....	(43,535,220)	214,662,154
9. Deduct current year's other than temporary impairment recognized .....	7,975,858	145,999,292
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	21,671,723	86,847,582
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	92,659,501,733	91,180,953,380
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	92,659,501,733	91,180,953,380

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	60,043,794,752	24,175,687,632	24,333,467,820	(324,543,595)	59,561,470,969			60,043,794,752
2. NAIC 2 (a) .....	27,979,204,202	1,899,979,969	1,691,857,275	307,616,998	28,494,943,894			27,979,204,202
3. NAIC 3 (a) .....	2,372,491,315	150,847,291	109,336,187	(14,717,684)	2,399,284,735			2,372,491,315
4. NAIC 4 (a) .....	1,744,410,065	534,675,603	339,123,966	(34,754,916)	1,905,206,786			1,744,410,065
5. NAIC 5 (a) .....	394,763,945	45,396,465	31,359,320	41,114,031	449,915,121			394,763,945
6. NAIC 6 (a) .....	44,613,119	3,407,865	4,942,411	(739,270)	42,339,303			44,613,119
7. Total Bonds	92,579,277,398	26,809,994,825	26,510,086,979	(26,024,436)	92,853,160,808			92,579,277,398
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	17,404		147,763	165,985	35,626			17,404
9. NAIC 2 .....	200,989	3,666,165	31,027	115,606	3,951,733			200,989
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....	1,465,882			(1,465,882)				1,465,882
13. NAIC 6 .....	5,731,437	5,810		15,320,267	21,057,514			5,731,437
14. Total Preferred Stock	7,415,712	3,671,975	178,790	14,135,976	25,044,873			7,415,712
15. Total Bonds and Preferred Stock	92,586,693,110	26,813,666,800	26,510,265,769	(11,888,460)	92,878,205,681			92,586,693,110

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

NAIC 1 \$ 1,171,698,064 ; NAIC 2 \$ 426,616,489 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$ 408,218

**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	195,589,903	xxx	195,553,530		

**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 .....	87,814,020	44,224,223
2. Cost of short-term investments acquired .....	182,852,758	248,619,515
3. Accrual of discount .....	48,125	591,762
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		363,534
6. Deduct consideration received on disposals .....	75,125,000	205,506,563
7. Deduct amortization of premium .....		256,986
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		221,465
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	195,589,903	87,814,020
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	195,589,903	87,814,020

**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) .....	320,263,400
2. Cost Paid/(Consideration Received) on additions .....	(13,304,291)
3. Unrealized Valuation increase/(decrease) .....	67,016,923
4. SSAP No. 108 adjustments .....	
5. Total gain (loss) on termination recognized .....	(12,776,915)
6. Considerations received/(paid) on terminations .....	(9,538,390)
7. Amortization .....	(4,143,806)
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) .....	366,593,701
11. Deduct nonadmitted assets .....	
12. Statement value at end of current period (Line 10 minus Line 11) .....	366,593,701

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) .....	40,699
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) .....	5,312,540
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 .....	9,942,819
3.14 Section 1, Column 18, prior year .....	(90,557)
	10,033,376
	10,033,376
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 .....	9,942,819
3.24 Section 1, Column 19, prior year plus .....	(90,557)
3.25 SSAP No. 108 adjustments .....	10,033,376
	10,033,376
3.3 Subtotal (Line 3.1 minus Line 3.2) .....	
4.1 Cumulative variation margin on terminated contracts during the year .....	4,172,551
4.2 Less:	
4.21 Amount used to adjust basis of hedged item .....	
4.22 Amount recognized .....	4,172,551
4.23 SSAP No. 108 adjustments .....	4,172,551
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) .....	5,353,239
7. Deduct total nonadmitted amounts .....	
8. Statement value at end of current period (Line 6 minus Line 7) .....	5,353,239



STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
48125IA*9	Long Bond Replication	1.G	150,000,000	153,146,917	156,633,768	03/04/2020	03/03/2022	Bond Forward		(24,345,155)	590188-JB-5	MERRILL LYNCH & CO	1.G FE	2,886,177	3,744,856
											604059-AE-5	3M COMPANY	1.E FE	308,065	375,397
											604059-AE-5	3M COMPANY	1.E FE	1,247,029	1,504,140
											604059-AE-5	3M COMPANY	1.E FE	309,075	375,397
											604059-AE-5	3M COMPANY	1.E FE	3,944,776	4,771,622
											71713U-AT-9	PHARMACIA CORP	1.F FE	1,880,854	2,263,985
											71713U-AW-2	PHARMACIA CORP	1.F FE	2,209,134	2,731,814
											71713U-AW-2	PHARMACIA CORP	1.F FE	1,929,234	2,342,123
											71713U-AW-2	PHARMACIA CORP	1.F FE	3,661,131	4,684,246
											71713U-AW-2	PHARMACIA CORP	1.F FE	3,175,193	3,903,539
											743315-AJ-2	PROGRESSIVE CORP	1.F FE	308,871	378,424
											743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,481,647	1,818,750
											743315-AJ-2	PROGRESSIVE CORP	1.F FE	616,137	758,134
											743315-AJ-2	PROGRESSIVE CORP	1.F FE	521,498	643,578
											748148-OR-7	QUEBEC PROVINCE	1.D FE	2,968,159	4,179,261
											748148-OR-7	QUEBEC PROVINCE	1.D FE	5,289,487	7,522,670
											748148-OR-7	QUEBEC PROVINCE	1.D FE	587,721	835,852
											843163-AX-4	SOUTHERN IND G&E	1.F FE	2,779,381	3,445,899
											871829-AD-9	SYSCO CORPORATION	2.C FE	2,536,544	2,920,130
											872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	566,281	748,544
											872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,406	3,741,402
											872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,406	3,741,402
											872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	1,697,845	2,244,314
											89352L-AG-5	TRANS-CANADA PL	2.A FE	7,653,298	10,168,909
											913017-BA-6	UNITED TECHNOLOGIES CORP	2.A FE	1,329,854	1,622,044
											913110-AC-9	UNITED UTILITIES	2.A FE	2,832,838	3,654,456
											931142-BF-9	WAL-MART STORES INC	1.C FE	2,627,593	3,801,433
											94106L-AG-4	WASTE MANAGEMENT INC	2.A FE	4,702,977	6,180,367
											961214-DK-6	WESTPAC BANKING CORP	1.D FE	149,919	164,562
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	200,000	223,629
											87971M-BF-9	TELUS CORPORATION	2.A FE	399,742	443,895
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	150,430	167,722
											91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	249,188	274,339
											91159H-HR-4	US BANCORP	1.E FE	349,874	378,968
											824348-AW-6	SHERIN-IN-WILLIAMS COMPANY (THE)	2.B FE	199,531	218,276
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	200,000	218,053
											902494-BC-6	TYSON FOODS INC	2.B FE	199,800	218,368
											816851-BA-6	SEMPRA ENERGY	2.B FE	249,498	267,452
											906548-CN-2	UNION ELECTRIC CO	1.F FE	349,253	375,573
											90265E-AM-2	UDR INC	2.A FE	249,611	272,089
											871829-BF-3	SYSCO CORPORATION	2.C FE	398,610	430,702
											759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,078	432,068
											759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,353	270,042
											759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,375	540,085
											902494-BC-6	TYSON FOODS INC	2.B FE	201,354	218,368
											86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	400,000	433,701
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,621	436,106
											61744Y-AK-4	MORGAN STANLEY	1.G FE	550,000	599,602
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,337	536,370
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,810	53,637
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,672	375,459
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	99,864	108,462
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	49,755	54,172
											96145D-AD-7	WESTROCK CO	2.B FE	99,976	108,842
											98978V-AL-7	ZOETIS INC	2.B FE	149,438	160,516
											92826C-AH-5	VISA INC	1.D FE	99,496	106,734
											74460D-AC-3	PUBLIC STORAGE	1.F FE	100,000	108,296
											96145D-AD-7	WESTROCK CO	2.B FE	249,909	272,104
											88579Y-AY-7	3M CO	1.E FE	1,244,755	1,342,583
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	499,005	533,854
											713448-DY-1	PEPSICO INC	1.E FE	748,550	814,436
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	749,845	812,009

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
												756109-AU-8	REALTY INCOME CORPORATION	1.G FE	549,149	600,936
												90265E-AN-0	UDR INC	2.A FE	548,467	588,927
												832696-AR-9	JM SMUCKER CO/THE	2.B FE	399,910	433,281
												695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	548,813	599,953
												695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	250,793	272,706
													SUMITOMO MITSUI FINANCIAL GROUP IN			
												86562M-AY-6	SEMPRA ENERGY	1.G FE	750,000	811,450
												816851-BG-3	SUMITOMO MITSUI FINANCIAL GROUP IN	2.A FE	1,044,738	1,126,060
												86562M-AY-6	TYCO ELECTRONICS GROUP SA	1.G FE	799,134	865,546
												902133-AU-1	PNC BANK NATIONAL ASSOCIATION	1.G FE	597,485	643,643
												69353R-FJ-2	WESTPAC BANKING CORP	1.F FE	1,346,096	1,457,010
												961214-DW-0	MORGAN STANLEY	1.D FE	1,546,073	1,692,850
												61744Y-AP-3	NATIONAL RURAL UTILITIES COOPERATI	1.G FE	875,000	957,023
												637432-NP-6	UDR INC	1.E FE	1,796,275	1,934,665
												90265E-AN-0	MORGAN STANLEY	2.A FE	391,261	428,310
												61744Y-AP-3	VENTAS REALTY LP	1.G FE	592,189	656,244
												92277G-AM-9	PPG INDUSTRIES INC	2.A FE	1,491,586	1,656,890
												693506-BP-1	PHILLIPS 66	2.A FE	2,447,581	2,734,563
												718546-AR-5	STARBUCKS CORPORATION	2.A FE	1,199,134	1,317,086
												855244-AP-4	STRYKER CORPORATION	2.B FE	998,232	1,083,633
												863667-AQ-4	REGENCY CENTERS LP	2.A FE	1,499,689	1,657,019
												75884R-AX-1	PHILLIPS 66	2.A FE	349,599	382,567
												718546-AR-5	PHILLIPS 66	2.A FE	249,321	274,393
												718546-AR-5	PHILLIPS 66	2.A FE	99,716	109,757
												96145D-AH-8	WESTROCK CO	2.B FE	699,157	775,501
													TRANSCONTINENTAL GAS PIPE LINE COM			
												893574-AK-9	SOUTHWEST GAS CORP	2.B FE	448,163	499,622
												845011-AA-3	UNILEVER CAPITAL CORP	1.G FE	848,917	920,320
												904764-BC-0	PRUDENTIAL FINANCIAL INC	1.E FE	1,236,118	1,375,874
												744320-CC-7	UNITED PARCEL SERVICE INC	1.G FE	850,000	958,393
												911312-BM-7	CHARLES SCHWAB CORPORATION (THE)	1.G FE	192,991	218,543
												808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	289,560	324,745
												808513-AU-9	ZOETIS INC	1.F FE	193,064	216,496
												98978V-AL-7	WELLTOWER INC	2.B FE	381,296	428,042
												95040Q-AD-6	WELLTOWER INC	2.A FE	399,880	445,376
												95040Q-AD-6	WELLTOWER INC	2.A FE	200,204	222,688
												95040Q-AD-6	WELLTOWER INC	2.A FE	200,288	222,688
												79466L-AF-1	SALESFORCE.COM INC	1.F FE	849,843	949,373
												95040Q-AD-6	WELLTOWER INC	2.A FE	200,440	222,688
												91159H-HS-2	US BANCORP	1.E FE	1,347,271	1,513,731
												233851-DL-5	DAHLER FINANCE NORTH AMERICA LLC	2.A FE	699,414	742,111
												882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	382,163	432,474
												882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	95,484	108,118
													PUBLIC SERVICE ELECTRIC AND GAS CO			
												744560-BU-9	MONDELEZ INTERNATIONAL INC	1.F FE	398,865	440,721
												609207-AM-7	REPUBLIC SERVICES INC	2.B FE	297,794	341,457
												760759-AT-7	TRANSCANADA PIPELINES LTD	2.B FE	346,362	390,603
												89352H-AW-9	GREILLY AUTOMOTIVE INC	2.A FE	149,562	168,607
												67103H-AG-2	VALERO ENERGY CORPORATION	2.B FE	149,698	170,005
												91913Y-AV-2	YODAFONE GROUP PLC	2.B FE	299,800	330,904
												92857W-BK-5	PEPSICO INC	2.B FE	99,030	114,843
												713448-EG-9	WEYERHAEUSER COMPANY	1.E FE	8,811,191	11,961,282
												963320-AW-6	ROCKWELL AUTOMATION INC	2.B FE	148,526	173,761
												962166-BX-1	VERISK ANALYTICS INC	2.B FE	99,554	111,229
												773903-AH-2	PFIZER INC	1.G FE	99,729	110,486
												92345Y-AF-3	UNION ELECTRIC CO	2.B FE	49,779	55,563
												717081-ET-6	QUEST DIAGNOSTICS INCORPORATED	1.F FE	49,910	54,876
												906548-CP-5	ROCKWELL AUTOMATION INC	1.F FE	49,965	54,493
												74834L-BA-7	RELX CAPITAL INC	2.B FE	149,627	171,286
												773903-AH-2		1.G FE	50,207	55,243
												74949L-AC-6		2.A FE	247,623	275,764

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
												911312-BR-6	UNITED PARCEL SERVICE INC	1.G FE	49,954	54,351
												87612E-BH-8	TARGET CORPORATION	1.F FE	100,000	109,313
												67077M-AT-5	NUTRIEN LTD	2.B FE	49,870	56,267
												91913Y-AW-0	VALERO ENERGY CORPORATION	2.B FE	99,369	107,757
												75968N-AD-3	RENAISSANCE HOLDINGS LTD	1.G FE	98,845	107,038
												74460D-AD-1	PUBLIC STORAGE	1.F FE	50,000	54,566
												92343V-EU-4	VERIZON COMMUNICATIONS INC	2.A FE	102,451	111,855
												855244-AT-6	STARBUCKS CORPORATION	2.B FE	99,809	109,323
													PUBLIC SERVICE ELECTRIC AND GAS CO			
												744560-BY-1	REINSURANCE GROUP OF AMERICA INCOR	1.F FE	99,674	107,059
												759351-AN-9		2.A FE	99,793	109,611
												67103H-AH-0	O'REILLY AUTOMOTIVE INC	2.B FE	149,990	164,373
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,028	53,637
												67021C-AN-7	INSTAR ELECTRIC CO	1.F FE	99,816	107,119
												92940P-AE-4	WRKCO INC	2.B FE	99,981	109,987
												92940P-AE-4	WRKCO INC	2.B FE	50,034	54,993
												92940P-AE-4	WRKCO INC	2.B FE	50,065	54,993
												808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	1.F FE	149,577	161,405
												87612E-BH-8	TARGET CORPORATION	1.F FE	51,294	54,656
												678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	99,749	107,097
												66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	1.F FE	250,000	260,925
												70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	698,749	764,647
												976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	99,754	105,755
												84861T-AD-0	SPIRIT REALTY LP	2.B FE	299,811	324,948
												84861T-AD-0	SPIRIT REALTY LP	2.B FE	150,939	162,474
												84861T-AD-0	SPIRIT REALTY LP	2.B FE	150,774	162,474
												84861T-AD-0	SPIRIT REALTY LP	2.B FE	100,516	108,316
												90265E-AQ-3	UDR INC	2.A FE	149,573	157,890
												892331-AG-4	TOYOTA MOTOR CORPORATION	1.E FE	250,000	260,384
												91159H-HW-3	US BANCORP	1.F FE	249,985	261,971
												71344B-EL-8	PEPSICO INC	1.E FE	149,621	156,649
												674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3.C FE	298,746	281,490
												693506-BR-7	PPG INDUSTRIES INC	1.G FE	249,427	259,859
												950400-AJ-3	WELLS FARGO BANK INC	2.A FE	99,839	102,779
												695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	153,665	163,623
												82434B-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	2.B FE	99,716	104,141
												87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION	1.F FE	199,820	207,214
												911312-BU-9	UNITED PARCEL SERVICE INC	1.G FE	99,740	101,934
												674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	1,347,161	1,275,388
												674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	8,082,964	7,652,326
													ONCOR ELECTRIC DELIVERY COMPANY LL			
												68233J-BH-6		1.F FE	103,290	110,905
													WISCONSIN ALUMINI RESEARCH FOUNDATI			
												97658W-AA-8		1.A FE	1,000,000	1,015,053
												88250B-BG-8	TEXAS INSTRUMENTS INC	1.E FE	885,705	905,005
												G1696F-AX-4	BUNZL FINANCE PLC	2.A	2,700,000	2,916,596
												G0646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	1,500,000	1,547,185
												154051-EF-9	CENTRAL MAINE POWER COMPANY	1.F	600,000	617,899
												74072F-AB-0	PRERAC FINANCE INC	1.G	3,000,000	3,162,463
												F8568B-AB-5	SONEPAR SA	2.B	4,000,000	4,308,837
												Q6235F-AE-2	MIRVAC GROUP FINANCE LTD	1.G	400,000	425,281
												Q9194F-AF-4	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,003,849	2,098,797
												038336-DE-9	APTARGROUP INC	2.B	4,000,000	4,284,139
48125WA#7	Long Bond Replication	1.G	250,000,000	250,282,370	208,266,407	03/10/2020	09/16/2021	Bond Forward		(74,774,536)		00139P-AA-6	AIG SUNAMER GLOB	1.F FE	4,118,028	5,721,804
												141781-AU-8	CARGILL INC	1.F FE	587,977	738,028
												00139P-AA-6	AIG SUNAMER GLOB	1.F FE	192,166	367,761
												141781-AD-6	CARGILL INC	1.F FE	5,847,020	7,851,924
												195869-AG-7	COLONIAL PIPELINE CO	1.G FE	2,356,000	3,256,828
												455434-BH-2	INDIANAPOLIS PWR & LIGHT	1.G FE	1,172,657	1,529,017
												694476-AA-0	PACIFIC LIFE CORP	1.G FE	1,499,910	2,019,845
												82929R-AC-0	SINGTEL	1.F FE	1,272,863	1,601,855
												82929R-AC-0	SINGTEL	1.F FE	739,309	926,184

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
												82929R-AC-0	SINGTEL	1.F FE	672,475	843,157
												30251B-AD-0	FMR LLC	1.E FE	352,765	427,844
												30251B-AD-0	FMR LLC	1.E FE	1,049,129	1,283,531
												65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	2.A FE	1,800,000	2,052,599
												12626P-AN-3	CRH AMERICA INC.	2.A FE	1,656,583	2,046,776
												84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	2.A FE	1,496,028	1,712,616
												423012-AG-8	HEINEKEN NV	2.A FE	4,268,876	5,066,724
												78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2.A FE	3,200,000	3,558,496
												571676-AC-9	MARS INC	1.F FE	448,518	492,832
												09659W-2K-9	BNP PARIBAS SA	1.G FE	2,150,000	2,203,935
												03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	301,754	417,029
												03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	1,209,068	1,670,953
												03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1.F	117,000	157,244
												03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1.F	88,000	118,269
												048303-DF-5	ATLANTIC CITY ELECTRIC COMPANY	1.F	294,000	396,517
												130789-RF-9	CALIFORNIA WATER SERVICES COMPANY	1.D	1,767,000	2,492,186
												36720F-AD-1	GAS TRANSMISSION NORTHWEST CORP	1.G	883,000	1,149,790
												736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,884	386,487
												736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	584,760	774,289
												736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	294,000	386,487
												736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	589,000	774,289
												736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,801	404,912
												736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,801	404,912
												736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	294,000	404,912
												736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	883,000	1,216,114
												C4862F-AC-6	ISLAND TIMBERLANDS FINANCE CORP	2.A PL	883,000	1,136,661
												G1744F-AA-6	CADOGAN ESTATES LIMITED	2.B	2,945,000	3,899,826
												G1744F-AN-8	CADOGAN ESTATES LIMITED	2.B	2,000,000	2,496,480
												R2284F-AC-4	STATNETT SF	1.F	25,000,000	27,015,700
												R2284F-AG-5	STATNETT SF	1.F	5,300,000	5,663,565
												12541W-AF-7	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,910,172
												46361*-AR-7	THE IRVINE COMPANY LLC	1.E PL	6,000,000	6,567,324
												16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1.G	2,200,000	2,468,244
												736508-NH-5	PORTLAND GENERAL ELECTRIC COMP	1.F	10,100,000	10,900,231
												42251F-AX-2	HEB GROCERY COMPANY LP	1.G	6,000,000	6,748,430
												28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2.B	7,900,000	8,334,133
												744516-F#-7	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	9,300,000	9,790,251
													AQUARION WATER COMPANY OF CONNECTI			
												03840F-AH-7		1.G	7,700,000	7,988,107
												57169*-AZ-0	MARS INC	1.F	6,000,000	6,217,966
												684065-A#-2	ORANGE AND ROCKLAND UTILITIES INC	1.G	6,200,000	6,262,407
												39122*-AA-7	GREAT RIVER HYDRO LLC	2.B PL	10,500,000	12,311,934
												41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	900,000	984,061
												11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2.B PL	9,750,000	10,972,869
												84857*-AA-4	SPIRE MISSOURI INC	1.F	3,000,000	3,280,132
												Q3973F-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	1,000,000	1,075,089
												74837H-C8-3	QUESTAR GAS COMPANY	1.G	900,000	952,672
												03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC	1.F	3,000,000	3,372,034
												Q3080F-AA-3	DIWPF FINANCE PTY LTD	1.F	500,000	554,467
												Q3080F-AB-1	DIWPF FINANCE PTY LTD	1.F	500,000	557,199
												42241*-AK-5	HEARST COMMUNICATIONS INC	1.G	1,000,000	1,125,441
												42241*-AL-3	HEARST COMMUNICATIONS INC	1.G	1,000,000	1,157,411
												980745-G8-6	WOODWARD INC	2.C	200,000	218,139
												90363*-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000	4,085,817
												41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	900,000	988,946
												G7334*-AC-7	RRPF ENGINE LEASING LIMITED	2.C FE	1,000,000	1,074,990
												03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC	1.F	1,000,000	1,124,011
												90363*-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000	4,085,817
													FOOTBALL CLUB TERM NOTES 2032-A TR			
												34502*-AC-4		1.F FE	700,000	784,582
												74170*-AV-1	PRIME PROPERTY FUND LLC	1.F	1,400,000	1,641,217
												76169*-AQ-6	REYES HOLDINGS LLC	2.A PL	5,500,000	6,335,089

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											23386#-AU-6	DAIRY FARMERS OF AMERICA INC	2.B FE	7,600,000	8,903,015
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BC-5	1.G	3,000,000	3,404,322	
											Q3973#-AD-7	1.G	1,700,000	1,975,561	
											G2616#-AU-5	2.B	3,500,000	4,043,209	
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-BF-8	1.G	4,600,000	5,214,605	
											44929#-AR-5	2.A	200,000	217,481	
												TORE REIT HOLDINGS			
												PUBLIC SERVICE COMPANY OF OKLAHOMA			
											744533-D#-4	1.G	1,400,000	1,593,556	
											393154-Q#-9	1.F	500,000	555,192	
											891092-B#-6	2.C	500,000	544,181	
												THE TORO CORPORATION			
											Q5664#-AJ-3	2.B FE	700,000	771,737	
											Q3629#-AG-6	1.G	500,000	539,715	
												ETSA UTILITIES FINANCE PTY LTD			
											07132#-AJ-1	1.E	700,000	771,212	
												BATTELLE MEMORIAL INSTITUTE			
											27616#-AE-5	2.B	9,000,000	9,458,188	
												EASTERLY GOVERNMENT PROPERTIES LP			
												AEI CORE PROPERTY TRUST HOLDING LP			
											00122#-AC-3	2.A	11,300,000	11,982,364	
												FOOTBALL CLUB TERM NOTES TRUST X			
											34489#-AC-1	1.F FE	1,700,000	1,795,721	
												FOOTBALL CLUB TERM NOTES TRUST X			
											34489#-AD-9	1.F FE	3,800,000	4,083,091	
												ELECTROCOMPONENTS PLC			
											285295-C#-8	2.B	2,750,000	2,909,479	
												PEOPLES GAS LIGHT AND COKE COMPANY			
											711123-E#-2	1.E	1,294,000	1,340,750	
46625#BV3	Long Bond Replication	1Z	50,000,000	50,030,431	45,696,427	06/05/2020	06/03/2022	Bond Forward		(6,713,676)	90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	700,000	722,345
												SMBC AVIATION CAPITAL FINANCE DAC	1.G FE	2,799,051	2,867,920
												KOREA GAS CORPORATION	1.C FE	3,997,170	4,117,280
												CANADIAN IMPERIAL BANK OF COMMERCE			
											136069-UT-6	1.A FE	3,999,075	4,108,080	
												ENGIE SA	2.A FE	748,448	776,003
												ENGIE SA	2.A FE	1,496,897	1,552,005
												POSCO	2.A FE	3,989,790	4,283,504
												HARDWOOD FUNDING LLC	1.G FE	1,203,704	1,253,338
												HARDWOOD FUNDING LLC	1.G FE	1,296,296	1,349,749
												EATON CORP	2.A	4,000,000	4,260,486
												ASSA ABLOY FINANCIAL SERVICES AB	1.G	2,700,000	2,807,913
												SONEPAR SA	2.B	12,000,000	12,926,510
												FASTENAL COMPANY	1.G	11,100,000	11,384,970
67147#PF6	Long Bond Replication	2.A	250,000,000	250,411,383	228,895,586	03/18/2020	09/24/2021	Bond Forward		(29,225,893)	311900-AB-3	DANONE SA	2.A FE	4,598,160	4,738,524
												EMD FINANCE LLC	2.A FE	1,999,476	2,040,416
												HEINEKEN NV	2.A FE	2,607,264	2,673,146
												HEINEKEN NV	2.A FE	1,954,741	2,004,860
												HEINEKEN NV	2.A FE	1,006,929	1,028,133
												DEUTSCHE TELEKOM INTERNATIONAL FIN			
												ROCHE HOLDINGS INC	2.B FE	3,450,000	3,592,980
												ROCHE HOLDINGS INC	1.C FE	4,647,239	4,702,438
												DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	3,099,894	3,132,652
												DANONE SA	2.A FE	6,200,000	6,254,765
												NATIONAL AUSTRALIA BANK LIMITED	2.A FE	4,248,600	4,312,256
												DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	2,999,461	3,053,043
												BANK OF MONTREAL	1.A FE	2,848,650	2,900,151
												TORONTO-DOMINION BANK/THE	1.A FE	2,849,574	2,900,023
												CREDIT AGRICOLE SA	1.G FE	6,249,989	6,398,175
												COMMONWEALTH BANK OF AUSTRALIA	1.D FE	4,372,413	4,477,410
												SWEDBANK AB	1.D FE	3,799,690	3,889,087
												SIEMENS FINANCIERINGSMATSCHAPPIJ	1.E FE	3,748,361	3,837,911
												SHINHAN BANK	1.E FE	3,746,650	3,837,165
												WEA FINANCE LLC /WESTFIELD UK & EU			
												GS CALTEX CORP	2.B FE	4,798,562	4,894,963
												HARLEY-DAVIDSON FINANCIAL SERVICES	2.B FE	2,598,940	2,659,270
												HARLEY-DAVIDSON FINANCIAL SERVICES			
												HARLEY-DAVIDSON FINANCIAL SERVICES	2.C FE	1,849,276	1,881,650
												BANK OF MONTREAL	1.A FE	249,883	254,399
												TORONTO-DOMINION BANK/THE	1.A FE	199,970	203,510

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	450,000	460,669
											23636T-AA-8	DANONE SA	2.A FE	1,449,438	1,493,665
											82460C-AK-0	SHINHAN BANK	1.E FE	349,687	358,135
												WEA FINANCE LLC /WESTFIELD UK & EU			
											92928Q-AC-2		2.B FE	599,820	611,870
											23636T-AA-8	DANONE SA	2.A FE	1,249,500	1,287,643
											65474Q-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2.C FE	8,394,334	8,787,206
											89233Q-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	5,950,000	6,090,908
												AMERICAN TRANSMISSION COMPANY 2010			
											03028P-B8-4		1.F	16,800,000	17,362,842
											92203F-AQ-1	THE VANGUARD GROUP, INC.	1.G	41,542,000	43,286,577
											910637-S*-9	THE UNITED ILLUMINATING COMPANY	1.G	900,000	922,237
											786584-A8-1	SAFRAN	2.A	5,000,000	5,156,962
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781F-AA-5		2.A	500,000	514,382
											G0646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	3,000,000	3,094,370
											910637-S8-7	THE UNITED ILLUMINATING COMPANY	1.G	600,000	614,864
											00003F-AB-9	A&E TELEVISION NETWORKS LLC	1.G	4,000,000	4,163,089
											461127-C8-7	INTERTEK FINANCE PLC	2.A	11,000,000	11,485,774
											G1696F-AZ-9	BUNZL FINANCE PLC	2.A	3,600,000	3,706,761
											Q6235F-AE-2	MIRVAC GROUP FINANCE LTD	1.G	1,900,000	2,020,084
											27965F-AL-6	EDENS LIMITED PARTNERSHIP	2.B PL	2,000,000	2,051,237
											97786F-AJ-1	WOLSELEY CAPITAL INC	2.A FE	5,200,000	5,403,999
											449298-AH-7	ICRE REIT HOLDINGS	2.A	6,900,000	7,177,001
											50512F-AD-4	LA STADIUM FINANCE COMPANY	2.A PL	21,200,000	21,979,100
											50512F-AC-6	LA STADIUM FINANCE COMPANY	2.A PL	6,700,000	6,849,042
											G98508-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,002,880	2,043,986
											96329*-LE-0	WHEELS INC	1.F PL	25,000,000	25,532,088
94978*AR2	Long Bond Replication	1.F	250,000,000	254,084,587	250,051,981	02/12/2020	08/11/2022	Bond Forward		(20,131,542)	748148-PD-9	QUEBEC PROVINCE	1.D FE	1,562,313	1,773,006
											110122-AA-6	BRISTOL MYERS SQUIBB	1.F FE	1,025,662	1,143,364
											98934K-AB-6	ZENECA WILMINGTON	2.A FE	361,615	405,952
											91412N-AA-8	UNIVERSITY OF CHICAGO	1.C FE	1,219,888	1,289,308
											91412N-AB-6	UNIVERSITY OF CHICAGO	1.C FE	1,499,776	1,619,267
											70109H-AK-1	PARKER HANNFIFIN CORP	2.A FE	2,695,796	2,817,363
											70109H-AK-1	PARKER HANNFIFIN CORP	2.A FE	698,499	730,427
											70109H-AK-1	PARKER HANNFIFIN CORP	2.A FE	898,007	939,121
											443510-AF-9	HUBBELL INC	2.A FE	3,994,649	4,210,760
											133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE	1,994,908	2,159,092
											92936M-AC-1	WPP FINANCE 2010	2.B FE	349,515	364,928
											26875P-AK-7	EOG RESOURCES INC	1.G FE	798,977	830,468
											74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC	1.G FE	249,853	260,027
											94973V-BA-4	WELLPOINT INC	2.B FE	599,623	629,785
											898813-AL-4	TUCSON ELECTRIC POWER CO	1.G FE	649,549	686,923
											89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA	1.E FE	899,633	938,408
											871911-AS-2	SYSTEM ENERGY RESOURCES INC	1.G FE	749,701	794,890
											36160B-AA-3	ENGIE SA	2.A FE	4,640,380	4,811,216
											581557-AZ-8	MCKESSON CORP	2.B FE	449,905	463,865
											822582-AV-4	SHELL INTERNATIONAL FINANCE BV	1.E FE	898,278	930,398
											283677-AY-8	EL PASO ELECTRIC CO	2.B FE	1,499,394	1,528,041
											133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	2,095,893	2,174,655
											29364N-AR-9	ENERGY MISSISSIPPI INC	1.F FE	499,530	524,483
											64110D-AD-6	NETAPP INC	2.B FE	1,048,390	1,089,159
												HIGHWOODS REALTY LIMITED PARTNERSH			
											431282-AM-4		2.B FE	6,536,380	6,802,110
											651587-AF-4	NEWMARKET CORP	2.B FE	1,799,545	1,902,461
											49427R-AJ-1	KILROY REALTY LP	2.B FE	1,749,900	1,826,060
											89233P-7F-7	TOYOTA MOTOR CREDIT CORP	1.E FE	998,767	1,040,437
												GENERAL MOTORS FINANCIAL COMPANY			
											37045X-AL-0	INC	2.C FE	90,000	96,177
												GENERAL MOTORS FINANCIAL COMPANY			
											37045X-AL-0	INC	2.C FE	119,321	128,236
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AA-6		2.B FE	1,229,357	1,321,014

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**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
												AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	835,963	898,290
												TOTAL CAPITAL INTERNATIONAL SA	1.E FE	2,593,593	2,850,427
												ONE GAS INC	2.A FE	2,300,000	2,451,933
												SIMON PROPERTY GROUP LP	1.G FE	2,295,631	2,476,238
												BANK OF AMERICA CORP	1.G FE	1,549,664	1,694,142
												NEXTERA ENERGY CAPITAL HOLDINGS IN			
												NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	790,751	846,577
												NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	509,099	544,984
												NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	395,400	423,288
												JPMORGAN CHASE & CO	1.F FE	2,745,198	2,995,503
												US BANCORP	1.E FE	2,149,333	2,332,438
												BANK OF NEW YORK MELLON CORP/THE	1.F FE	1,847,853	2,009,492
												SYSTEM ENERGY RESOURCES INC	1.G FE	1,253,218	1,324,816
												RELIANCE STEEL & ALUMINUM CO	2.B FE	1,501,296	1,599,726
												VIRGINIA ELECTRIC AND POWER CO	2.A FE	2,098,760	2,255,030
												BP CAPITAL MARKETS PLC	1.G FE	4,500,000	4,904,969
												ILLINOIS TOOL WORKS INC	1.F FE	4,394,979	4,757,271
												NOVARTIS CAPITAL CORP	1.D FE	8,828,753	9,586,860
												CISCO SYSTEMS INC	1.E FE	2,949,470	3,221,041
												PEPSICO INC	1.E FE	2,898,464	3,148,017
												GOLDMAN SACHS GROUP INC	2.A FE	2,897,118	3,160,143
												GILEAD SCIENCES INC	2.A FE	4,198,188	4,523,669
												ENTERGY ARKANSAS LLC	1.F FE	3,099,360	3,364,379
												POTOMAC ELECTRIC POWER COMPANY	1.F FE	3,098,656	3,329,174
												MOHAWK INDUSTRIES INC	2.A FE	498,676	525,733
												MOHAWK INDUSTRIES INC	2.A FE	1,645,631	1,734,919
												PACKAGING CORPORATION OF AMERICA	2.B FE	2,733,871	2,940,629
												EASTERN ENERGY GAS HOLDINGS LLC	2.A FE	648,243	691,519
												PACKAGING CORPORATION OF AMERICA	2.B FE	1,163,331	1,252,490
												ESSEX PORTFOLIO LP	2.A FE	1,547,816	1,612,682
												WAL-MART STORES INC	1.C FE	2,496,846	2,691,112
												MORGAN STANLEY	1.G FE	1,371,030	1,502,047
												WEINGARTEN REALTY INVESTORS	2.B FE	1,635,569	1,727,048
												APPLE INC	1.B FE	2,149,377	2,336,147
												AMERIPRISE FINANCIAL INC	1.G FE	253,221	271,545
												AUTOZONE INC	2.B FE	988,394	1,052,867
												CATERPILLAR INC	1.G FE	2,199,894	2,373,734
												ESSEX PORTFOLIO LP	2.A FE	99,830	104,044
												ESSEX PORTFOLIO LP	2.A FE	299,489	312,132
												BARCLAYS BANK PLC	1.F FE	2,274,746	2,486,650
												CORNING INC	2.A FE	792,777	840,469
												AMERISOURCEBERGEN CORPORATION	2.B FE	1,548,511	1,662,838
												CHURCH & DWIGHT CO INC	2.A FE	746,852	776,159
												CHURCH & DWIGHT CO INC	2.A FE	248,769	258,720
												CISCO SYSTEMS INC	1.E FE	707,480	764,315
												ORACLE CORP	2.A FE	707,661	746,648
												SOUTHWESTERN PUBLIC SERVICE COMPAN			
												CATERPILLAR FINANCIAL SERVICES COR	1.G FE	3,296,212	3,519,681
												PUBLIC SERVICE COMPANY OF NEW HAMP	1.G FE	949,064	1,026,210
												HALLIBURTON CO	1.E FE	604,788	641,389
												SCHLUMBERGER INVESTMENT SA	2.A FE	807,186	847,525
												SHELL INTERNATIONAL FINANCE BV	1.F FE	862,512	912,443
												MAGNA INTERNATIONAL INC	1.D FE	859,141	911,214
												FEDERAL REALTY INVESTMENT TRUST	1.G FE	151,612	162,179
												ABBVIE INC	1.G FE	297,742	311,747
												CHURCH & DWIGHT CO INC	2.B FE	199,923	207,521
												CHURCH & DWIGHT CO INC	2.A FE	99,702	103,488
												PPL CAPITAL FUNDING LLC	2.A FE	502,104	520,456

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
												03076C-AF-3	AMERIPRISE FINANCIAL INC	1.G FE	51,082	54,309
												57174B-AV-4	MARSH & MCLENNAN COMPANIES INC	2.A FE	50,228	53,852
												92936M-AC-1	WPP FINANCE 2010	2.B FE	50,147	52,133
												608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	49,994	52,573
												053611-AG-4	AVERY DENNISON CORP	2.B FE	49,456	51,928
												49427R-AJ-1	KILROY REALTY LP	2.B FE	49,947	52,173
												665789-AY-9	NORTHERN STATES POWER CO	1.E FE	99,676	106,122
												00287Y-AL-3	ABBVIE INC	2.B FE	49,578	51,856
												00287Y-AP-4	ABBVIE INC	2.B FE	49,813	51,880
												695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	354,973	381,193
												00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	164,590	172,091
												664397-AK-2	NORTHEAST UTILITIES	2.A FE	348,191	364,287
												00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	301,918	319,727
												57174B-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	356,172	378,134
													NEXTERA ENERGY CAPITAL HOLDINGS IN			
												65339K-AG-5		2.A FE	302,606	317,466
												341081-FJ-1	FLORIDA POWER & LIGHT CO	1.E FE	231,558	238,689
													FIDELITY NATIONAL INFORMATION SERV			
												31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	150,147	157,967
													FIDELITY NATIONAL INFORMATION SERV			
												31620M-AK-2		2.B FE	200,357	210,623
												87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	206,811	215,578
												695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	102,280	108,912
												87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	361,562	377,262
												427866-AT-5	HERSHEY COMPANY THE	1.E FE	302,199	311,642
												25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	352,137	364,627
												25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	201,193	208,358
												020002-AZ-4	ALLSTATE CORP	1.G FE	101,250	105,886
												666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	139,206	146,119
												666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	101,756	106,656
													NORTHROP GRUMMAN CORP			
													INGERSOLL RAND GLOBAL HOLDING CO L			
												45687A-AJ-1		2.B FE	102,850	107,952
												020002-AZ-4	ALLSTATE CORP	1.G FE	50,740	52,943
												49446R-AK-5	KIMCO REALTY CORP	2.A FE	803,322	838,377
												133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE	206,727	215,909
												92277G-AH-0	VENTAS REALTY LP	2.A FE	399,122	418,254
												92277G-AH-0	VENTAS REALTY LP	2.A FE	49,988	52,282
												92277G-AH-0	VENTAS REALTY LP	2.A FE	99,972	104,564
												92277G-AH-0	VENTAS REALTY LP	2.A FE	99,981	104,564
												92277G-AH-0	VENTAS REALTY LP	2.A FE	99,981	104,564
												68235P-AE-8	ONE GAS INC	2.A FE	204,295	213,212
												00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	202,485	213,151
												50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	101,813	107,454
												45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,550	54,144
												45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,477	54,144
												57174B-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	205,366	216,077
												80283L-AJ-2	SANTANDER UK PLC	1.E FE	5,487,779	6,001,534
												666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	204,155	213,312
												231021-AR-7	CUMMINS INC	1.F FE	205,407	214,618
												50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	153,089	161,181
												231021-AR-7	CUMMINS INC	1.F FE	154,637	160,963
												68389X-BL-8	ORACLE CORPORATION	2.A FE	624,993	650,268
												313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1.G FE	103,831	108,508
												10112R-AV-6	BOSTON PROPERTIES LP	2.A FE	250,356	260,025
												45230B-AT-6	ILLINOIS TOOL WORKS INC	1.F FE	52,005	54,060
												45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,812	54,144
												313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1.G FE	51,912	54,254
												855244-AD-1	STARBUCKS CORP	2.B FE	104,303	107,453
												57174B-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	206,834	216,077
													DEUTSCHE TELEKOM INTERNATIONAL FIN			
												25156P-AV-5		2.B FE	900,000	937,299
												26884T-AT-9	ERAC USA FINANCE LLC	2.A FE	449,685	472,152
												149123-CC-3	CATERPILLAR INC	1.G FE	50,407	53,949

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**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	1,000,000	1,031,921
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	198,654	206,113
											808513-AG-0	CHARLES SCHWAB CORP	1.F FE	150,942	155,915
											808513-AG-0	CHARLES SCHWAB CORP	1.F FE	50,313	51,972
											744560-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	101,889	107,616
											842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2.A FE	101,558	106,212
											842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2.A FE	152,337	159,318
											744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	49,653	51,528
											89236T-DI-2	TOYOTA MOTOR CREDIT CORP	1.E FE	299,936	319,288
											25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	149,966	156,269
											98978V-AB-9	ZOETIS INC	2.B FE	100,629	104,213
											207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1.E FE	99,972	103,309
											444859-BA-9	HUMANA INC	2.C FE	401,653	414,506
											98978V-AB-9	ZOETIS INC	2.B FE	50,280	52,107
											207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1.E FE	149,885	154,963
											882508-BB-9	TEXAS INSTRUMENTS INC	1.E FE	199,294	211,959
											14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1.G FE	504,825	540,111
											983919-AJ-0	XILINX INC	1.G FE	549,722	583,794
											983919-AJ-0	XILINX INC	1.G FE	200,376	212,289
											278642-AS-2	EBAY INC	2.A FE	549,922	572,724
											615369-AK-1	MOODYS CORPORATION	2.A FE	549,571	570,120
											92936M-AC-1	WPP FINANCE 2010	2.B FE	101,389	104,265
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	201,847	209,419
											92936M-AC-1	WPP FINANCE 2010	2.B FE	50,666	52,133
											00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	200,518	208,595
											485170-AV-6	KANSAS CITY SOUTHERN	2.B FE	451,538	469,200
											020002-AZ-4	ALLSTATE CORP	1.G FE	354,602	370,600
											89641U-AA-9	TRINITY ACQUISITION PLC	2.B FE	154,733	163,318
											759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE	152,944	159,973
											31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	558,004	579,212
											023135-AW-6	AMAZON.COM INC	1.E FE	899,596	933,215
											60687Y-AL-3	MIZUHO FINANCIAL GROUP INC	1.G FE	500,000	514,567
											89236T-EC-5	TOYOTA MOTOR CREDIT CORP	1.E FE	599,644	615,564
											06367T-G3-8	BANK OF MONTREAL	1.C FE	899,639	927,606
											49327M-2T-0	KEYBANK NA/CLEVELAND OH	1.G FE	649,960	667,679
											927804-FN-9	VIRGINIA ELECTRIC AND POWER CO	2.A FE	301,768	311,087
											064159-KD-7	BANK OF NOVA SCOTIA	1.C FE	1,099,413	1,135,059
											63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW Y	1.D FE	349,594	367,177
											89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1.E FE	324,940	338,128
											816851-BF-5	SEMPRA ENERGY	2.A FE	99,856	104,031
											45687A-AJ-1	JINGERSOLL RAND GLOBAL HOLDING CO L	2.B FE	51,363	53,976
											61744Y-AN-8	MORGAN STANLEY	1.G FE	199,830	209,410
											90331H-NL-3	US BANK NA/CINCINNATI	1.D FE	349,924	365,922
											06406R-AE-7	BANK OF NEW YORK MELLON/THE	1.E FE	199,886	209,098
											86787E-AV-9	SUNTRUST BANK/ATLANTA GA	1.F FE	599,233	627,350
											25466A-AK-7	DISCOVER BANK	2.B FE	299,992	313,864
											92936M-AC-1	WPP FINANCE 2010	2.B FE	75,484	78,199
											92936M-AC-1	WPP FINANCE 2010	2.B FE	75,476	78,199
											37737Z-AH-0	GLAXOSMITHKLINE CAPITAL INC	1.F FE	248,304	261,625
											615369-AK-1	MOODYS CORPORATION	2.A FE	246,853	259,146
											78355H-KG-3	RYDER SYSTEM INC	2.B FE	249,729	262,377
											025816-BS-7	AMERICAN EXPRESS COMPANY	1.G FE	549,853	578,883
											576360-AB-0	MASTERCARD INC	1.E FE	150,304	162,909
											693506-BN-6	PPG INDUSTRIES INC	1.G FE	649,388	680,206

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**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											576360-AB-0	MASTERCARD INC	1.E FE	50,132	54,303
												606822-AT-1	1.G FE	250,000	263,605
												855244-AN-9	2.B FE	249,971	262,192
												49327M-2U-7	1.G FE	499,965	528,092
												60687Y-AP-4	1.G FE	250,000	284,626
												500630-CU-0	1.C FE	249,477	263,873
												00440E-AP-2	1.F FE	494,727	521,487
												24422E-TG-4	1.F FE	545,810	575,881
												74949L-AB-8	2.A FE	898,470	947,959
												149130-2E-8	1.F FE	346,635	362,489
												134429-BE-8	2.B FE	185,890	196,957
												341081-FJ-1	1.E FE	297,289	311,334
												907818-DN-5	2.A FE	99,175	103,985
												025816-BS-7	1.G FE	149,674	157,877
												576360-AB-0	1.E FE	300,757	325,818
												904764-BA-4	1.E FE	498,576	527,249
												125720-AE-5	1.D FE	299,320	311,551
												15189M-AK-6	1.G FE	249,771	264,122
												17401Q-AQ-4	2.A FE	599,670	635,684
												278062-AC-8	2.A FE	99,152	103,752
												278062-AC-8	2.A FE	49,573	51,876
												278062-AC-8	2.A FE	99,172	103,752
												278062-AC-8	2.A FE	198,298	207,503
												09062X-AE-3	1.G FE	250,956	261,293
												09062X-AE-3	1.G FE	401,322	418,068
												79466L-AE-4	1.F FE	749,809	792,277
												256677-AC-9	2.B FE	248,845	263,059
												291011-BE-3	1.F FE	297,008	310,960
												46647P-AP-1	1.F FE	500,000	529,902
												61744Y-AQ-1	1.G FE	450,000	478,402
												67077M-AK-4	2.B FE	1,795,980	1,896,705
												670346-AM-7	2.A FE	151,431	160,320
												06406R-AG-2	1.F FE	499,762	531,737
												594918-BX-1	1.B FE	345,626	373,299
												59523U-AA-5	2.A FE	101,038	108,062
												59523U-AA-5	2.A FE	70,723	75,643
												70109H-AK-1	2.A FE	100,278	104,347
												233851-DL-5	2.A FE	149,874	159,024
												594918-BX-1	1.B FE	345,598	373,299
												594918-BX-1	1.B FE	246,870	266,642
												427866-AZ-1	1.F FE	599,897	635,977
												369550-BD-9	1.F FE	299,498	318,105
												961214-DZ-3	1.D FE	299,964	320,173
												149130-2L-2	1.F FE	349,902	372,831
												377372-AL-1	1.F FE	249,484	265,624
												009158-AT-3	1.F FE	543,893	573,907
												49271V-AG-5	2.B FE	152,000	163,080
												25243Y-AY-5	1.G FE	449,510	482,242
												210518-CV-6	1.F FE	299,078	318,071
												642869-AK-7	1.E FE	295,961	311,022
												642869-AK-7	1.E FE	49,328	51,837
												13645R-AK-0	2.A FE	101,367	106,499
												57772K-AB-7	2.A FE	247,857	261,774
												064159-KD-7	1.C FE	295,494	309,562
												882508-AW-4	1.E FE	489,278	516,866
												69353R-FL-7	1.F FE	499,739	531,291
												907818-EU-8	2.A FE	299,875	318,495
												225401-AG-3	2.A FE	800,000	854,402

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											225433-AT-8	CREDIT SUISSE GROUP FUNDING GUERNS	2.A FE	298,612	318,324
											959802-AX-7	WESTERN UNION CO/THE	2.B FE	949,646	1,018,653
											313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1.G FE	245,194	259,790
											63254A-BA-5	NATIONAL AUSTRALIA BANK LIMITED	1.D FE	299,544	320,733
											801060-AC-8	SANOFI SA	1.E FE	1,598,765	1,705,525
											37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	2.C FE	299,792	321,865
											78355H-KH-1	RYDER SYSTEM INC	2.B FE	299,713	319,732
											91324P-DJ-8	UNITEDHEALTH GROUP INC	1.G FE	299,932	320,083
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	99,409	104,710
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	24,850	26,177
											931142-EK-5	WALMART INC	1.C FE	749,922	799,964
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CJ-8		1.G FE	649,474	693,393
											09062X-AE-3	BIOMER INC	1.G FE	451,058	470,327
											278062-AC-8	EATON CORPORATION	2.A FE	445,270	466,883
											427866-AZ-1	HERSHEY COMPANY THE	1.F FE	450,669	476,983
											539830-BG-3	LOCKHEED MARTIN CORPORATION	1.G FE	447,763	470,265
											66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE	449,879	487,467
											670346-AM-7	NUCOR CORP	2.A FE	454,598	480,960
											68389X-BL-8	ORACLE CORPORATION	2.A FE	439,816	468,193
											713448-CG-1	PEPSICO INC	1.E FE	446,446	470,072
											87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	456,950	485,052
											911312-BK-1	UNITED PARCEL SERVICE INC	1.G FE	443,173	468,938
											94106L-BD-0	WASTE MANAGEMENT INC	2.A FE	440,876	466,566
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-BB-5		1.G FE	450,000	481,601
											89114Q-C4-8	THE TORONTO-DOMINION BANK	1.C FE	1,748,854	1,873,599
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-BA-1		1.G FE	850,000	910,642
											06051G-HL-6	BANK OF AMERICA CORP	1.F FE	450,000	481,983
											55261F-AJ-3	M&T BANK CORPORATION	1.G FE	749,720	802,848
											90331H-NV-1	US BANK NATIONAL ASSOC CINCINNATI	1.D FE	849,589	907,634
											55261F-AJ-3	M&T BANK CORPORATION	1.G FE	350,146	374,662
											55261F-AJ-3	M&T BANK CORPORATION	1.G FE	50,021	53,523
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	50,807	54,456
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	203,230	217,824
											009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1.F FE	692,620	730,428
											00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	443,892	469,338
											036752-AF-0	ANTHEM INC	2.B FE	445,565	467,470
											055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1.F FE	454,565	487,615
											125720-AE-5	CME GROUP INC	1.D FE	448,196	467,326
											25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	443,385	468,806
											256677-AC-9	DOLLAR GENERAL CORP	2.B FE	446,105	473,506
											278865-AU-4	ECOLAB INC	2.A FE	299,091	312,947
											291011-BE-3	EMERSON ELECTRIC CO	1.F FE	444,410	466,440
											68389X-BL-8	ORACLE CORPORATION	2.A FE	439,857	468,193
											79466L-AE-4	SALESFORCE.COM INC	1.F FE	449,686	475,366
											695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	254,171	272,280
											57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	198,505	209,419
											06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1.E FE	449,964	481,511
											45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	2.A FE	449,904	480,237
											69371R-P5-9	PACCAR FINANCIAL CORP	1.E FE	1,049,788	1,117,610
											94988J-SR-4	WELLS FARGO BANK NA	1.D FE	1,149,081	1,231,116
											7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2.A FE	649,828	697,191
											539439-AS-8	LLOYDS BANKING GROUP PLC	1.G FE	199,973	215,738
											95040Q-AE-4	WELLTOWER INC	2.A FE	299,953	324,482
											776743-AE-6	ROPER TECHNOLOGIES INC	2.A FE	449,641	482,189
											046353-AR-9	ASTRAZENECA PLC	2.A FE	174,717	186,475
											44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)	1.G FE	449,485	483,623
											904764-BG-1	UNILEVER CAPITAL CORP	1.E FE	248,997	268,977
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BW-5		1.F FE	249,776	265,337

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
												CANADIAN IMPERIAL BANK OF COMMERCE	1.C FE	2,297,963	2,468,637
											13607R-AD-2	BP CAPITAL MARKETS AMERICA INC.	1.F FE	850,000	912,450
											103730-AY-6	BP CAPITAL MARKETS AMERICA INC.	1.F FE	550,000	565,574
											103730-BA-7	SCHLUMBERGER HOLDINGS CORP	2.A FE	2,097,892	2,264,181
											806851-AJ-0	mitsubishi ufj financial group inc			
											606822-BD-5	WALT DISNEY COMPANY	1.G FE	450,000	483,179
											254687-CM-6	COOPERATIVE RABOBANK UA	1.G FE	499,431	519,130
											21688A-AL-6	HOME DEPOT INC	1.E FE	798,139	833,589
											437076-BY-7	BANK OF NOVA SCOTIA	1.F FE	497,650	530,110
											064159-QD-1	L3HARRIS TECH INC	1.F FE	1,599,606	1,655,242
											502431-AJ-8	L3HARRIS TECH INC	2.B FE	649,419	693,465
											502431-AJ-8	L3HARRIS TECH INC	2.B FE	349,848	373,404
											06406R-AK-3	BANK OF NEW YORK MELLON CORP/THE	1.E FE	1,999,698	2,045,432
											23636T-AD-2	DANONE SA	2.A FE	707,298	730,526
											904764-AX-5	UNILEVER CAPITAL CORP	1.E FE	560,902	582,082
											110122-CZ-9	BRISTOL-MYERS SQUIBB CO	1.F FE	318,231	328,439
											910637-P*-2	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,092,735
											278058-F*-8	EATON CORP	2.A	2,000,000	2,130,243
											479142-CH-6	JOHNSON MATTHEY PLC	1.G	6,000,000	6,213,202
											F01644-AB-8	AIR LIQUIDE FINANCE	1.G	2,000,000	2,070,394
											57169*-AR-8	MARS INC	1.F	5,000,000	5,213,953
											Q81948-AF-4	TRANSPower NEW ZEALAND LIMITED	1.D	3,005,774	3,148,196
											604059-AE-5	3M COMPANY	1.E FE	513,093	638,430
											604059-AE-5	3M COMPANY	1.E FE	261,956	319,215
											580135-BY-6	MCDONALD'S CORP	2.A FE	1,028,217	1,229,586
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	521,328	622,634
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,047,396	1,245,268
											427866-AL-2	HERSHEY CO	1.E FE	1,085,674	1,337,349
											45818Q-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,601,652	1,930,830
											427866-AL-2	HERSHEY CO	1.E FE	534,180	668,674
											427866-AL-2	HERSHEY CO	1.E FE	535,986	668,674
											427866-AL-2	HERSHEY CO	1.E FE	536,232	668,674
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	923,769	1,120,741
											604059-AE-5	3M COMPANY	1.E FE	103,665	127,686
											26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,930	274,029
											961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,624	767,958
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	1,118,144
											87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,709	2,219,474
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401,147	447,258
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,529	195,675
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,548	195,675
											404280-BK-4	HSBC HOLDINGS PLC	1.F FE	750,000	821,064
											91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	1,196,103	1,316,828
											09247X-AN-1	BLACKROCK INC	1.D FE	1,196,940	1,316,579
											46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000	761,845
											91150H-HR-4	US BANCORP	1.E FE	949,659	1,028,627
											126408-HH-9	CSX CORP	2.A FE	1,199,068	1,304,881
												AMERICAN EXPRESS CREDIT CORPORATIO			
											0258MO-EL-9	MID-AMERICA APARTMENTS LP	1.G FE	694,453	765,846
											59523U-AN-7	SHERWIN-WILLIAMS COMPANY (THE)	2.A FE	723,076	788,846
											824348-AW-6	APPALACHIAN POWER CO	2.B FE	498,826	545,690
											037735-CW-5	MARTIN MARIETTA MATERIALS INC	2.A FE	348,848	376,632
											573284-AQ-9	TYSON FOODS INC	2.B FE	798,961	872,265
											902494-BG-6	CARDINAL HEALTH INC	2.B FE	549,451	600,513
											14149Y-BJ-6	WALT DISNEY CO	2.B FE	700,000	756,774
											25468P-DV-5	ASTRAZENECA PLC	2.A FE	698,305	750,504
											046353-AN-8	ATMOS ENERGY CORPORATION	2.A FE	498,329	538,083
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,324	1,013,592
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,266	106,694
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,366	160,041
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,103	53,347
											816851-BA-6	SEMPRA ENERGY	2.B FE	698,594	748,866

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
												906548-CN-2	UNION ELECTRIC CO	1.F FE	947,972	1,019,413
												049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,324	266,735
												90265E-AM-2	UDR INC	2.A FE	698,911	761,849
												57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,523	1,037,846
												871829-BF-3	SYSKO CORPORATION	2.C FE	398,610	430,702
												124857-AT-0	CBS CORP	2.B FE	447,009	478,211
												75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,078	432,068
												75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,353	270,042
												75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,375	540,085
												59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,133	163,209
												902494-BC-6	TYSON FOODS INC	2.B FE	201,354	218,368
													SUMITOMO MITSUI FINANCIAL GROUP IN			
												86562M-AR-1		1.G FE	400,000	433,701
												565849-AP-1	MARATHON OIL CORP	2.C FE	1,446,479	1,596,188
												95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,621	436,106
													MITSUBISHI UFJ FINANCIAL GROUP INC			
												606822-AR-5		1.G FE	400,000	436,118
												171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,676	542,433
												26884A-BG-7	ERP OPERATING LP	1.G FE	499,426	540,405
												443510-AH-5	HUBBELL INCORPORATED	2.A FE	646,531	697,599
												443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,705	107,323
												443510-AH-5	HUBBELL INCORPORATED	2.A FE	348,967	375,630
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,337	536,370
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,810	53,637
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,672	375,459
												20030N-CA-7	COMCAST CORPORATION	1.G FE	399,838	431,570
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,970	107,274
												37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,376	713,346
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,103	53,637
												902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	149,989	160,911
												03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,162	905,213
												26441C-AX-3	DUKE ENERGY CORP	2.B FE	199,623	213,051
												03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,805	159,743
												579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,110	433,591
												742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,181	650,774
												45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	649,096	703,486
												579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	402,051	433,591
												883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	398,037	433,378
													MANUFACTURERS AND TRADERS TRUST CO			
												55279H-AQ-3		1.G FE	499,898	548,085
												023135-BC-9	AMAZON.COM INC	1.E FE	649,231	711,212
												50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,157	930,703
												202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,262	426,960
												96145D-AD-7	WESTROCK CO	2.B FE	649,842	707,470
												742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,674	216,925
												437076-BT-8	HOME DEPOT INC	1.F FE	399,296	428,206
												98978V-AL-7	ZOETIS INC	2.B FE	846,818	909,590
												637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,047,082	1,130,462
												278062-AG-9	EATON CORPORATION	2.A FE	1,250,000	1,346,753
												92826C-AH-5	VISA INC	1.D FE	746,221	800,502
												66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000	206,064
												369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.F FE	1,133,002	1,218,534
												74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000	649,774
												055650-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000	1,026,033
												96145D-AD-7	WESTROCK CO	2.B FE	199,928	217,683
												88579Y-AY-7	3M CO	1.E FE	1,045,594	1,127,769
												189054-AV-1	CLOROX COMPANY	1.G FE	299,939	325,267
													AMERICAN CAMPUS COMMUNITIES OPERAT			
												024836-AD-0		2.B FE	399,765	436,979
												976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,105	480,468
												713448-DY-1	PEPSICO INC	1.E FE	648,743	705,845
												69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,865	703,741
												570535-AR-5	MARKEL CORPORATION	2.B FE	299,556	329,352

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,963	703,417
											031162-CQ-1	AMGEN INC	2.A FE	349,040	379,046
											037833-DK-3	APPLE INC	1.B FE	349,292	379,444
											487836-BU-1	KELLOGG COMPANY	2.B FE	199,624	216,438
											68389X-BN-4	ORACLE CORPORATION	2.A FE	299,790	322,116
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,700	213,541
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,583	159,071
											478160-CK-8	JOHNSON & JOHNSON	1.A FE	299,763	324,381
											29364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,529	214,071
											911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	299,097	327,815
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,719	53,024
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,449	220,212
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FH-0	REPUBLIC SERVICES INC	2.A FE	589,904	646,059
											760759-AS-9	LEGGETT & PLATT INC	2.B FE	199,777	218,369
											524660-AY-3	SUMITOMO MITSUI FINANCIAL GROUP IN	2.C FE	497,735	536,742
											86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	50,000	54,097
											86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	99,892	108,193
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,790	53,637
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,277	269,817
											961214-DH-0	WESTPAC BANKING CORP	1.D FE	149,620	163,824
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,296	55,053
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,273	55,053
											06406R-AF-4	BANK OF NEW YORK MELLON/THE NATIONAL RURAL UTILITIES COOPERATI	1.E FE	149,949	164,042
											637432-NP-6	COMCAST CORPORATION	1.E FE	149,690	161,222
											20030N-CH-2	ERP OPERATING LP	1.G FE	99,743	110,194
											26884A-BJ-1	UDR INC	1.G FE	149,360	162,060
											90265E-AN-0	LABORATORY CORPORATION OF AMERICA	2.A FE	48,908	53,539
											50540R-AU-6	AMERICAN HONDA FINANCE CORPORATION	2.B FE	49,261	54,747
											02665H-CE-9	ASTRAZENECA PLC	1.G FE	249,471	273,273
											046353-AN-8	MASTERCARD INC	2.A FE	96,826	107,617
											57636Q-AJ-3	HIGHWOODS REALTY LP	1.E FE	49,915	55,259
											431282-AQ-5	KINDER MORGAN INC	2.B FE	99,130	108,200
											49456B-AP-6	PPG INDUSTRIES INC	2.B FE	99,722	111,808
											693506-BP-1	TRANSCONTINENTAL GAS PIPE LINE COM	2.A FE	249,753	279,037
											606822-AV-6	WESTROCK CO	1.G FE	100,000	111,198
											96145D-AH-8	TRANSCONTINENTAL GAS PIPE LINE COM	2.B FE	1,098,675	1,218,644
											893574-AK-9	SOUTHWEST GAS CORP	2.B FE	746,938	832,704
											845011-AA-3	AMERICAN WATER CAPITAL CORP	1.G FE	1,348,281	1,461,684
											03040W-AQ-8	LLOYDS BANKING GROUP PLC	2.A FE	579,967	638,974
											539439-AR-0	UNILEVER CAPITAL CORP	1.G FE	598,428	673,432
											904764-BC-0	BLACKROCK INC	1.E FE	1,977,790	2,201,398
											09247X-AN-1	PRUDENTIAL FINANCIAL INC	1.D FE	585,844	658,289
											74432Q-CC-7	MOODY'S CORPORATION	1.G FE	1,350,000	1,522,154
											615369-AM-7	UNITED PARCEL SERVICE INC	2.A FE	336,668	375,869
											911312-BM-7	CHARLES SCHWAB CORPORATION (THE)	1.G FE	337,734	382,451
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	482,600	541,241
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	337,861	378,869
											98978V-AL-7	ZOETIS INC	2.B FE	619,606	695,569
											571903-AY-9	MARRIOTT INTERNATIONAL INC	2.C FE	596,827	638,906
											79466L-AF-1	SALESFORCE.COM INC	1.F FE	1,149,787	1,284,445
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.F FE	435,525	487,029
											91153H-HS-2	US BANCORP	1.E FE	1,696,563	1,906,179
											88250B-BC-7	TEXAS INSTRUMENTS INC	1.E FE	573,244	648,710
											88250B-BC-7	TEXAS INSTRUMENTS INC	1.E FE	95,484	108,118
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	598,298	661,081

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-PP-3	1.G FE	1,149,858	1,263,405	
											29364D-AV-2	1.F FE	399,831	445,551	
											369550-BC-1	1.F FE	1,145,162	1,281,478	
											377372-AN-7	1.F FE	950,000	1,074,910	
											377372-AN-7	1.F FE	401,951	452,594	
											02361D-AS-9	1.F FE	1,149,217	1,269,281	
											25243Y-AZ-2	1.G FE	1,894,731	2,130,833	
											57772K-AD-3	2.A FE	724,806	819,352	
											89236T-EH-3	1.E FE	722,062	802,478	
											377372-AN-7	1.F FE	805,235	878,891	
											883556-BX-9	2.A FE	524,113	595,894	
											92343V-DY-7	2.A FE	752,873	849,698	
											524660-AY-3	2.C FE	144,468	161,022	
											904764-BC-0	1.E FE	694,778	770,489	
											524660-AY-3	2.C FE	869,485	951,438	
											26441Y-BA-4	2.A FE	286,298	327,707	
											313747-AY-3	1.G FE	285,059	318,575	
											902133-AU-1	1.G FE	343,197	375,459	
											695156-AT-6	2.B FE	870,767	927,200	
											26441Y-BA-4	2.A FE	672,118	710,031	
											125523-AZ-3	2.B FE	851,778	909,220	
											579780-AN-7	2.B FE	259,642	270,995	
											845011-AA-3	1.G FE	105,947	108,273	
											278865-BD-1	2.A FE	209,221	217,512	
											278865-BD-1	2.A FE	157,736	163,134	
											377372-AN-7	1.F FE	710,840	735,465	
											046353-AN-8	2.A FE	362,709	376,658	
											046353-AN-8	2.A FE	207,286	215,233	
											278865-BD-1	2.A FE	418,445	435,024	
											649840-B#-1	1.G	2,100,000	2,177,537	
											83569C-A*-3	2.A	3,500,000	3,695,933	
94978*AV3	Long Bond Replication	2.B	100,000,000	100,265,868	98,026,125	03/02/2020	03/01/2022	Bond Forward		(15,379,113)		SONOVA HOLDING AG	1.F FE	773,599	935,424
											438506-AS-6	1.F FE	672,666	827,883	
											244199-AW-5	2.A FE	1,032,323	1,229,586	
											580135-BY-6	1.F FE	265,260	311,808	
											438506-AS-6	1.F FE	52,791	63,781	
											244199-AW-5	1.F FE	1,572,820	1,930,733	
											743315-AJ-2	1.F FE	519,244	637,814	
											743315-AJ-2	1.F FE	1,050,545	1,287,155	
											71713U-AW-2	1.F FE	1,053,909	1,325,480	
											06406R-AB-3	1.F FE	850,000	934,137	
											66989H-AN-8	1.D FE	1,690,366	1,847,711	
											015271-AK-5	2.A FE	1,298,755	1,444,918	
											110122-BB-3	1.F FE	1,245,213	1,363,511	
											015271-AK-5	2.A FE	401,725	444,590	
											14040H-BN-4	2.A FE	798,502	878,196	
											904764-AY-3	1.E FE	1,039,572	1,127,555	
											532457-BP-2	1.F FE	449,916	488,700	
											458140-AX-8	1.E FE	948,004	1,034,346	
											06406R-AD-9	1.F FE	499,863	543,750	
											67021C-AM-9	1.F FE	949,531	1,027,228	
											654730-BE-2	2.B FE	1,200,000	1,302,116	
											95000U-2A-0	2.A FE	500,000	545,133	
											06051G-GR-4	1.G FE	400,000	434,120	
											61744Y-AK-4	1.G FE	550,000	599,602	
											539439-AQ-2	1.G FE	1,100,000	1,187,810	
											816851-BG-3	2.A FE	99,499	107,244	
											46647P-AM-8	1.F FE	200,000	216,264	
											14040H-BW-4	2.A FE	99,859	109,914	

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
								443510-AJ-1			HUBBELL INCORPORATED	HUBBELL INCORPORATED	2.A FE	149,397	161,262
								20030N-CH-2			COMCAST CORPORATION	COMCAST CORPORATION	1.G FE	49,760	55,097
								581557-BJ-3			MCKESSON CORP	MCKESSON CORP	2.B FE	49,991	55,897
								61744Y-AP-3			MORGAN STANLEY	MORGAN STANLEY	1.G FE	49,349	54,687
								92277G-AM-9			VENTAS REALTY LP	VENTAS REALTY LP	2.A FE	149,159	165,689
								126408-HJ-5			CSX CORP	CSX CORP	2.A FE	49,976	55,492
								718546-AR-5			PHILLIPS 66	PHILLIPS 66	2.A FE	99,928	109,757
								855244-AP-4			STARBUCKS CORPORATION	STARBUCKS CORPORATION	2.B FE	99,823	108,363
								863667-AQ-4			STRYKER CORPORATION	STRYKER CORPORATION	2.A FE	149,969	165,702
								75884R-AX-1			REGENCY CENTERS LP	REGENCY CENTERS LP	2.A FE	499,427	546,524
								718546-AR-5			PHILLIPS 66	PHILLIPS 66	2.A FE	448,778	493,907
								718546-AR-5			PHILLIPS 66	PHILLIPS 66	2.A FE	149,574	164,636
								134429-BG-3			CAMPBELL SOUP COMPANY	CAMPBELL SOUP COMPANY	2.C FE	1,348,873	1,512,757
								316773-CY-0			FIFTH THIRD BANCORP	FIFTH THIRD BANCORP	2.A FE	349,552	395,729
								58013M-FF-6			MCDONALDS CORPORATION	MCDONALDS CORPORATION	2.A FE	649,486	719,492
								026874-DK-0			AMERICAN INTERNATIONAL GROUP INC	AMERICAN INTERNATIONAL GROUP INC	2.A FE	648,204	729,970
								035240-AL-4			ANHEUSER-BUSCH INBEV WORLDWIDE INC	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE	969,495	1,086,611
								035240-AL-4			ANHEUSER-BUSCH INBEV WORLDWIDE INC	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE	349,419	390,066
								15189W-AL-4			CENTERPOINT ENERGY RESOURCES CORPO	CENTERPOINT ENERGY RESOURCES CORPO	1.G FE	649,754	712,255
								370334-CG-7			GENERAL MILLS INC	GENERAL MILLS INC	2.B FE	424,419	480,008
								95040Q-AD-6			WELLTOWER INC	WELLTOWER INC	2.A FE	599,819	668,065
								95040Q-AD-6			WELLTOWER INC	WELLTOWER INC	2.A FE	300,305	334,032
								95040Q-AD-6			WELLTOWER INC	WELLTOWER INC	2.A FE	300,433	334,032
								95040Q-AD-6			WELLTOWER INC	WELLTOWER INC	2.A FE	300,660	334,032
								12541W-AA-8			CH ROBINSON WORLDWIDE INC	CH ROBINSON WORLDWIDE INC	2.A FE	597,358	674,018
								670346-AP-0			NUCOR CORPORATION	NUCOR CORPORATION	2.A FE	899,047	1,002,598
								670346-AP-0			NUCOR CORPORATION	NUCOR CORPORATION	2.A FE	99,943	111,400
								670346-AP-0			NUCOR CORPORATION	NUCOR CORPORATION	2.A FE	249,733	278,500
								609207-AM-7			MONDELEZ INTERNATIONAL INC	MONDELEZ INTERNATIONAL INC	2.B FE	1,488,971	1,707,284
								760759-AT-7			REPUBLIC SERVICES INC	REPUBLIC SERVICES INC	2.B FE	1,731,808	1,953,014
								89352H-AW-9			TRANSCANADA PIPELINES LTD	TRANSCANADA PIPELINES LTD	2.A FE	747,809	843,035
								189054-AW-9			CLOROX COMPANY	CLOROX COMPANY	1.G FE	1,148,561	1,286,491
								487836-BW-7			KELLOGG COMPANY	KELLOGG COMPANY	2.B FE	1,495,995	1,700,501
								59523U-AP-2			MID-AMERICA APARTMENTS LP	MID-AMERICA APARTMENTS LP	2.A FE	1,144,846	1,285,979
								67103H-AG-2			O'REILLY AUTOMOTIVE INC	O'REILLY AUTOMOTIVE INC	2.B FE	648,691	736,688
								31620M-AY-2			FIDELITY NATIONAL INFORMATION SERV	FIDELITY NATIONAL INFORMATION SERV	2.B FE	1,146,997	1,295,633
								13645R-AY-0			CANADIAN PACIFIC RAILWAY COMPANY	CANADIAN PACIFIC RAILWAY COMPANY	2.A FE	899,388	1,002,341
								49271V-AF-7			KEURIG DR PEPPER INC	KEURIG DR PEPPER INC	2.B FE	850,000	981,843
								31620M-AY-2			FIDELITY NATIONAL INFORMATION SERV	FIDELITY NATIONAL INFORMATION SERV	2.B FE	398,491	450,655
								49271V-AF-7			KEURIG DR PEPPER INC	KEURIG DR PEPPER INC	2.B FE	399,593	462,044
								91913Y-AV-2			VALERO ENERGY CORPORATION	VALERO ENERGY CORPORATION	2.B FE	1,498,998	1,654,520
								413875-AW-5			L3HARRIS TECHNOLOGIES INC	L3HARRIS TECHNOLOGIES INC	2.B FE	2,699,877	3,063,809
								74340X-BH-3			PROLOGIS LP	PROLOGIS LP	1.G FE	547,134	611,575
								801060-AD-6			SANOFI SA	SANOFI SA	1.E FE	3,729,265	4,178,719
								12572Q-AJ-4			ONE GROUP INC	ONE GROUP INC	1.D FE	1,149,856	1,278,915
								744448-CP-4			PUBLIC SERVICE COMPANY OF COLORADO	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	898,530	995,525
								91324P-DK-5			UNITEDHEALTH GROUP INC	UNITEDHEALTH GROUP INC	1.G FE	749,019	841,961
								93114Z-EE-9			WALMART INC	WALMART INC	1.C FE	2,294,904	2,586,783
								98389B-AV-2			XCEL ENERGY INC	XCEL ENERGY INC	2.A FE	746,059	832,845
								69349L-AR-9			PNC BANK NATIONAL ASSOCIATION	PNC BANK NATIONAL ASSOCIATION	1.G FE	1,098,027	1,229,685
								443510-AJ-1			HUBBELL INCORPORATED	HUBBELL INCORPORATED	2.A FE	723,403	806,312
								110122-BB-3			BRISTOL-MYERS SQUIBB CO	BRISTOL-MYERS SQUIBB CO	1.F FE	736,462	818,107
								45866F-AJ-3			INTERCONTINENTAL EXCHANGE INC	INTERCONTINENTAL EXCHANGE INC	2.A FE	546,819	604,200
								68233J-BH-6			ONCOR ELECTRIC DELIVERY COMPANY LL	ONCOR ELECTRIC DELIVERY COMPANY LL	1.F FE	549,798	609,979
								45866F-AJ-3			INTERCONTINENTAL EXCHANGE INC	INTERCONTINENTAL EXCHANGE INC	2.A FE	397,867	439,418
								95040Q-AD-6			WELLTOWER INC	WELLTOWER INC	2.A FE	545,578	612,393

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	649,070	716,428
											26441Y-BB-2	DUKE REALTY LP	2.A FE	793,282	887,383
											717081-EP-4	PFIZER INC	1.F FE	699,160	774,932
											29446M-AB-8	EQUINOR ASA	1.D FE	2,047,354	2,249,297
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											744560-BX-3		1.F FE	649,917	719,807
											88579Y-BC-4	3M CO	1.E FE	1,000,000	1,112,224
											69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1.G FE	698,871	762,527
											103730-AC-4	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,000,000	1,112,310
											461070-AP-9	INTERSTATE POWER AND LIGHT CO	2.A FE	648,713	731,279
											133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	449,653	504,437
											133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	149,806	168,146
											133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	49,935	56,049
											89152U-AH-5	TOTAL CAPITAL SA	1.E FE	1,350,000	1,522,585
											743315-AV-5	PROGRESSIVE CORPORATION (THE)	1.F FE	1,947,253	2,211,286
											494368-BY-8	KIMBERLY-CLARK CORPORATION	1.F FE	898,889	1,023,981
											854502-AH-4	STANLEY BLACK & DECKER INC	1.G FE	3,348,193	3,840,092
											822582-CB-6	SHELL INTERNATIONAL FINANCE BV	1.D FE	1,391,705	1,562,735
											713448-EG-9	PEPSICO INC	1.E FE	4,040,331	5,415,408
											89236T-FT-7	TOYOTA MOTOR CREDIT CORP	1.E FE	1,196,386	1,331,459
											443510-AJ-1	HUBBELL INCORPORATED	2.A FE	570,523	645,050
											200340-AT-4	COMERICA INCORPORATED	2.A FE	947,221	1,060,400
											103730-AE-0	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,612,260	1,758,472
											89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	1.E FE	2,250,000	2,444,814
											88579Y-BG-5	3M CO	1.E FE	1,449,666	1,583,599
											773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	1,146,887	1,270,591
											773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	702,895	773,403
											92940P-AE-4	WRKCO INC	2.B FE	599,888	659,919
											92940P-AE-4	WRKCO INC	2.B FE	300,390	329,960
											02343U-AH-8	AMCOR FINANCE USA INC	2.B FE	1,348,148	1,542,580
											502431-AM-1	L3HARRIS TECH INC	2.B FE	1,798,705	2,042,539
											200340-AT-4	COMERICA INCORPORATED	2.A FE	902,690	948,779
												ONCOR ELECTRIC DELIVERY COMPANY LL			
											68233J-BH-6		1.F FE	619,738	665,432
94978*AX9	Long Bond Replication	2.A	250,000,000	250,496,910	210,639,771	03/06/2020	09/10/2021	Bond Forward		(64,172,854)		SIEMENS FINANCIERINGSMAT	1.E FE	399,391	492,548
											009090-AA-9	AIR CANADA 2015-1A PTT	1.F FE	1,151,840	1,152,404
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
											806213-AD-6		1.F FE	798,854	850,311
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	1,648,555	1,771,424
											82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,120	866,083
											638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,497,293	1,658,177
											0010EP-AN-8	AEP TEXAS INC	1.G FE	497,592	545,790
											195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,995,940	3,273,519
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,685	499,479
											268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	746,836	814,849
											771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,039,113	2,174,445
											114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,506,805
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,465	1,506,419
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,018	1,496,407
											114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,845,282	1,928,710
											714264-AM-0	PERNOD-RICARD SA	2.A FE	2,791,260	3,011,492
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1.G FE	1,500,000	1,575,450
											2027AO-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	598,974	638,581
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,497,520	1,551,558
											980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,766	639,898
											00913R-AD-8	AIR LIQUIDE FINANCE SA	1.G FE	1,746,163	1,839,906
											23636T-AE-0	DANONE SA	2.A FE	1,250,000	1,332,780
												NEW YORK STATE ELECTRIC & GAS CORP			
											649840-CQ-6		1.G FE	2,787,809	3,026,705
												DEUTSCHE TELEKOM INTERNATIONAL FIN			
											25156P-BA-0		2.B FE	3,297,541	3,616,152
											49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1.G FE	731,881	787,725

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**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
												JACKSON NATIONAL LIFE GLOBAL FUND I	1.F FE	998,784	1,097,990
											46849L-TC-5	BAYER US FINANCE II LLC	2.A FE	499,367	556,433
											07274N-AJ-2	BAYER US FINANCE II LLC	2.A FE	783,887	848,570
											07274N-AY-9	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,298,066	1,425,944
											57629W-CH-1	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,907	214,798
											928668-BB-7	HEARST COMMUNICATIONS INC	1.G	12,000,000	13,579,768
											422410-AD-1	AMERICAN TRANSMISSION COMPANY	1.F	11,500,000	12,924,862
											03028P-C8-3	SQUARE BUTTE ELECTRIC COOPERATIVE	2.A	2,500,000	2,839,518
											85221*-AK-0	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	5,712,823
											G1108F-AG-3	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	9,697,720
											G4622F-AG-4	VECTREN UTILITY HOLDINGS INC.	2.A	4,000,000	4,625,990
											92239M-AA-8	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,900,000	3,201,354
											Q91948-AC-1	HARDWOOD FUNDING LLC	1.G FE	722,222	752,003
											41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	777,778	809,849
											41242*-AP-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	108,421
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	650,526
											56081F-AQ-3	ELECTRANET PTY LTD	2.B	1,500,000	1,631,501
											Q3393*-AH-4	JOHNSON MATTHEY PLC	1.G	8,000,000	8,544,494
											G5147*-AC-0	HARDWOOD FUNDING LLC	1.G FE	1,000,000	1,090,657
											41242*-AT-9	GPT RE LTD	1.F FE	800,000	867,834
											Q39710-AA-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,472,763
											56081F-AT-7	ICRE REIT HOLDINGS	2.A	3,300,000	3,685,066
											449290-AF-1	ELECTRIC TRANSMISSION TEXAS LLC	2.B	400,000	432,985
											28501*-AT-2	ICRE REIT HOLDINGS	2.A	3,300,000	3,685,066
											449290-AF-1	DTE GAS COMPANY	1.F	3,200,000	3,512,079
											23357*-AB-7	MIRVAC GROUP FINANCE LTD	1.G	4,400,000	5,019,164
											Q6235F-AG-7	SMITH & NEPHEW PLC	1.G	16,000,000	17,824,141
											G8228*-AD-4	AUTOLIV ASP INC	2.B FE	6,250,000	6,919,786
											05279F-AH-2	MERIDIAN FINCO PTY LTD	2.A FE	5,750,000	6,300,186
											Q5995*-AB-4	INTERTEK FINANCE PLC	2.A	3,000,000	3,351,706
											461127-E8-7	COMPASS GROUP PLC	1.G	9,000,000	10,288,242
											G20440-BC-8	GENESIS ENERGY LIMITED	2.A FE	6,500,000	7,076,256
											Q3977*-AA-3	SONEPAR SA	2.B	5,000,000	5,420,359
											F85680-AD-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	3,232,289
											56081F-AX-8	ROGERS GROUP INC	2.C	1,400,000	1,537,904
											775190-AP-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,300,000	1,419,679
											Q87730-AE-8	MIRVAC GROUP FINANCE LTD	1.G	1,000,000	1,100,195
											Q6235F-AL-6	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,643,407
											97786F-AK-8	WISCONSIN GAS LLC	1.F	1,300,000	1,413,238
											97670M-AA-7	ROGERS GROUP INC	2.C	3,800,000	4,194,458
											775190-AQ-3	VICTORIA POWER NETWORKS (FINANCE)	1.G	5,700,000	6,206,538
											Q3996F-AH-4	ELECTRIC TRANSMISSION TEXAS LLC	2.B	3,400,000	3,630,088
											28501*-AW-5	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,830,972
											74170*-AL-3	PRISA LHC LLC	1.F	400,000	438,750
											74264*-AC-0	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000	1,597,709
											G03690-AW-6	WASTE CONNECTIONS INC	2.A FE	5,700,000	6,050,738
											C9716F-AC-3	PRISA LHC LLC	1.F	900,000	987,186
											74264*-AC-0	IDEX CORPORATION	2.A FE	14,400,000	15,412,192
											45167R-B*-4	MSC INDUSTRIAL DIRECT CO INC	2.B	14,000,000	14,766,877
											553530-AB-5	CENTERPOINT PROPERTIES TRUST	2.C	2,900,000	3,140,901
											151896-D8-5	MARS INC	1.F	1,000,000	1,055,654
											57169*-AX-5	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,000,000	1,058,444
											56081F-BF-6	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,753,885
											553530-BF-2	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000	996,153
											34489*-AA-7	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	6,546,215
											353514-E*-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,562,995
											70432*-AA-9	RESMED INC	2.A	4,400,000	4,714,228
											761152-A*-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	644,106
											56081F-BQ-2	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,151,354
											60402F-AD-6				

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BE0	Long Bond Replication	1.G	300,000,000	300,333,681	268,932,083	10/05/2020	04/04/2023	Bond Forward		(51,174,353)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,468,171
											75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	816,646	851,566
												CREDIT AGRICOLE SA (LONDON BRANCH)			
											22535W-AE-7		1.G FE	3,594,583	3,826,685
											40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,598,250	3,817,966
											5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,988,038	5,376,885
											741531-FA-0	PRICOA GLOBAL FUNDING I	1.D FE	3,324,986	3,558,345
											65557C-AY-9	NORDEA BANK ABP	1.F FE	5,996,603	6,454,980
											05583J-AF-9	BPC SA	1.G FE	4,036,757	4,365,252
											26874R-AG-3	ENI SPA	2.A FE	3,939,080	4,244,642
											82460C-AM-6	SHINHAN BANK	1.E FE	498,487	540,830
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-AR-3		2.A FE	3,289,271	3,586,404
											74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	9,917,306
											23636T-AD-2	DANONE SA	2.A FE	3,738,573	3,861,353
											461127-C8-9	INTERTEK FINANCE PLC	2.A	12,000,000	12,983,100
											786594-AF-9	SAFRAN	2.A	8,000,000	8,804,037
												THAMES WATER UTILITIES CAYMAN FINA			
											68781F-AB-3		2.A	1,800,000	1,958,067
											65147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	12,578,660
											220068-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,357,745
											12541W-A*-1	OH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,367,488
											775198-AM-2	ROGERS GROUP INC	2.C	5,900,000	6,475,575
											349553-B8-5	FORTIS INC	2.A	29,500,000	31,582,641
											910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	3,236,768
											449298-AG-9	ICRE REIT HOLDINGS	2.A	2,000,000	2,170,875
											038336-D8-9	APTARGROUP INC	2.B	3,500,000	3,748,621
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-AT-9		1.G	12,300,000	12,592,371
											C9716F-AB-5	WASTE CONNECTIONS INC	2.A FE	5,200,000	5,425,245
											45167R-AF-1	IDEX CORPORATION	2.A FE	21,600,000	22,685,819
											553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	16,382,297
											311900-AF-1	FASTENAL COMPANY	1.G	5,300,000	5,683,701
											278058-F*-8	EATON CORP	2.A	4,973,185	5,325,608
											33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	2,166,506
											75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	525,716	548,195
											40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,951	106,055
											07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	97,630	107,065
											07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	48,815	53,532
											07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	48,815	53,532
											82460C-AM-6	SHINHAN BANK	1.E FE	548,335	594,912
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-AR-3		2.A FE	1,544,961	1,684,523
											G4822F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,718,125
											Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	3,208,014
											G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	3,240,481
												THAMES WATER UTILITIES CAYMAN FINA			
											68781F-AB-3		2.A	1,700,000	1,849,286
											F85688-AB-5	SONEPAR SA	2.B	7,000,000	7,540,464
											65147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	8,385,774
											220068-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000	6,715,490
											12541W-A*-1	OH ROBINSON WORLDWIDE INC	2.B	9,000,000	9,661,478
											G8228*-AC-6	SMITH & NEPHEW PLC	1.G	16,000,000	17,364,186
											G8228*-AJ-1	SMITH & NEPHEW PLC	1.G	14,000,000	14,903,972
											45167R-AF-1	IDEX CORPORATION	2.A FE	14,400,000	15,123,879
											553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,851,967
94978*BF7	Long Bond Replication	1.G	50,000,000	55,682,741	52,346,848	10/06/2020	04/04/2023	Bond Forward		(8,060,085)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	493,634
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-SS-1		1.F FE	799,741	853,784
											42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	3,455,546
											42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	329,505
											42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	329,505
											G20446-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,610,416

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BG5	Long Bond Replication	1Z	300,000,000	303,131,456	280,609,843	10/21/2020	04/18/2023	Bond Forward	(48,522,859)			HOWARD DE WALDEN ESTATES LIMITED TRANSPOWER NEW ZEALAND LIMITED YORKSHIRE WATER SERVICES BRADFORD INTERTEK FINANCE PLC EATON CORP JOHNSON MATTHEY PLC CORPORATION SERVICE COMPANY OH ROBINSON WORLDWIDE INC ROGERS GROUP INC FORTIS INC THE UNITED ILLUMINATING COMPANY ICRE REIT HOLDINGS SMITH & NEPHEW PLC MIZUHO BANK LTD ERAC USA FINANCE LLC ERAC USA FINANCE LLC NIAGARA MOHAWK POWER CORPORATION ROCHE HOLDINGS INC BAYER US FINANCE LLC WOODSIDE FINANCE LTD EMD FINANCE LLC MIZUHO BANK LTD CRH AMERICA INC SKY PLC AIR LIQUIDE FINANCE SA ROCHE HOLDINGS INC JACKSON NATIONAL LIFE GLOBAL FUND I SIEMENS FINANCIERINGSMAATSCHAPPIJ SCENTRE MGMT LTD/REIT LTD BMW US CAPITAL LLC CRH AMERICA INC ROCHESTER GAS AND ELECTRIC CORPORA MASSMUTUAL GLOBAL FUNDING II RECKITT BENCKISER TREASURY SERVICE RECKITT BENCKISER TREASURY SERVICE BNP PARIBAS SA MASSMUTUAL GLOBAL FUNDING II BAYER US FINANCE II LLC BAYER US FINANCE II LLC BAYER US FINANCE II LLC BAYER US FINANCE II LLC BNP PARIBAS SA COMMONWEALTH BANK OF AUSTRALIA TENCENT HOLDINGS LTD LG CHEM LTD GUARDIAN LIFE GLOBAL FUNDING KOREA ELECTRIC POWER CORP POSCO COOPERATIVE RABOBANK UA COOPERATIVE RABOBANK UA DAILMILER FINANCE NORTH AMERICA LLC VOLKSWAGEN GROUP OF AMERICA FINAN BPOE SA MASSMUTUAL GLOBAL FUNDING II POSCO CHEVRON PHILLIPS CHEMICAL CO LLC / BNP PARIBAS SA	1.G 1.D 1.G 2.A 2.A 1.G 2.B 2.B 2.C 2.A 1.G 2.A 1.G 1.F FE 2.A FE 2.A FE 2.A FE 2.A FE 1.C FE 2.A FE 2.A FE 1.F FE 2.A FE 1.G FE 1.G FE 1.C FE 1.F FE 1.E FE 1.F FE 1.F FE 2.A FE 1.F FE 1.B FE 1.G FE 2.A FE 2.A FE 2.A FE 2.A FE 1.G FE 1.D FE 1.E FE 2.A FE 1.C FE 2.A FE 1.G FE 2.A FE 2.A FE 1.G FE 2.A FE 1.G FE	3,500,000 2,400,000 1,800,000 10,000,000 1,200,000 4,000,000 2,800,000 5,000,000 1,300,000 6,500,000 600,000 1,800,000 4,000,000 1,748,465 2,323,535 2,757,028 4,300,000 5,344,847 4,432,778 2,249,587 4,537,887 1,548,631 1,224,346 643,064 1,348,733 1,341,197 1,699,450 1,199,255 1,095,398 1,444,982 2,090,097 1,048,655 1,349,791 1,399,282 3,593,048 999,015 1,098,755 244,075 244,075 284,030 1,045,183 2,000,000 749,726 1,249,930 1,248,797 324,781 598,208 1,394,587 648,958 399,256 1,098,716 1,498,318 647,013 698,724 995,516 1,299,904 475,000	3,805,375 2,566,411 1,944,289 10,819,250 1,278,146 4,192,887 3,032,802 5,367,488 1,426,822 6,958,887 647,354 1,953,788 4,341,046 1,901,659 2,551,218 3,017,570 4,636,746 5,824,679 4,795,409 2,376,302 4,880,192 1,658,305 1,340,214 713,890 1,402,730 1,417,042 1,814,291 1,303,776 1,175,385 1,562,981 2,273,895 1,131,772 1,435,766 1,481,374 3,852,793 1,073,459 1,170,741 267,661 267,661 308,473 1,131,427 2,198,860 813,299 1,331,913 1,353,221 346,374 635,717 1,477,028 685,633 421,928 1,158,376 1,591,853 671,533 726,724 1,030,340 1,480,835 487,073

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											450319-AF-5	ITC MIDWEST LLC	1.F	933,333	1,045,095
											91319F-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,693,968
											450319-AF-5	ITC MIDWEST LLC	1.F	1,066,667	1,194,395
											G20446-AV-1	COMPASS GROUP PLC	1.G	4,500,000	4,957,812
											461127-C8-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,573,475
											786584-AF-9	SAFRAN	2.A	8,000,000	8,804,037
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781F-AB-3		2.A	6,400,000	6,962,017
											G0646F-AN-9	ASSOCIATED BRITISH FOODS PLC	1.G	500,000	544,902
											41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	272,727	299,402
											41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273	798,406
											955306-BF-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,088,116
											015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	7,517,605
											W0805F-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	1.G	1,700,000	1,841,242
											R2284F-AA-8	STATNETT SF	1.F	10,000,000	10,627,674
											00003F-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	6,508,349
												FOOTBALL CLUB TERM NOTES 2024 TRUST			
											34486*-AA-0		1.F FE	2,000,000	2,157,459
											N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	6,037,842
											F0164F-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	3,204,113
											57169*-AT-4	MARS INC	1.F	10,000,000	10,827,554
												FOOTBALL CLUB TERM NOTES 2024 TRUS			
											34488*-AA-6		1.F FE	5,900,000	6,394,778
											27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	8,472,087
											74273*-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,523,225
											G1696F-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,976,470
											910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,805,199
											44929*-AG-9	LORE REIT HOLDINGS	2.A	4,100,000	4,450,294
											41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	3,047,610
											42241*-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	9,830,492
											07132F-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	5,416,845
											450319-AF-5	ITC MIDWEST LLC	1.F	515,830	559,873
											882884-AF-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,803,039
											46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	19,949,378
											G1696F-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	18,063,516
											Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	3,144,443
											Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000	17,738,904
											Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	8,700,000	9,431,863
											88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	11,630,502
											G7332F-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,951,345
											74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	6,863,085
											42241*-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	5,368,414
											151895-D*-7	CENTERPOINT PROPERTIES TRUST	2.C	3,700,000	3,947,869
											C9716F-AJ-8	WASTE CONNECTIONS INC	2.A	2,200,000	2,342,205
											C9716F-AK-5	WASTE CONNECTIONS INC	2.A	2,700,000	2,929,830
												CLARION LION PROPERTIES FUND HOLDI			
											18055F-AX-0		1.G	900,000	983,923
											41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	213,624
											G0805F-AE-6	AGGREKO PLC	1.G	1,500,000	1,611,221
												FOOTBALL CLUB TERM NOTES 2032 TRUS			
											34502*-AA-0		1.F FE	1,000,000	1,067,099
											46659*-AA-5	JM FAMILY ENTERPRISES INC	2.A	5,600,000	5,999,179
											97786F-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	969,965
											G4691F-AJ-4	IMI GROUP LIMITED	2.A	2,500,000	2,773,537
												FOOTBALL CLUB TERM NOTES 2032-A TR			
											34502*-AA-8		1.F FE	900,000	977,014
											98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	1,034,300
<b>999999999 - Totals</b>				2,070,594,410	1,899,298,145	XXX	XXX	XXX	(356,510,319)	XXX	XXX	XXX	XXX	2,070,594,410	2,255,808,465

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STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	13	2,359,460,375							13	2,359,460,375
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	24,825,108	XXX		XXX		XXX		XXX	24,825,108
4. Less: Closed or Disposed of Transactions.....	2	287,702,521							2	287,702,521
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	25,988,552	XXX		XXX		XXX		XXX	25,988,552
7. Ending Inventory .....	11	2,070,594,410							11	2,070,594,410

STATEMENT AS OF MARCH 31, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - VERIFICATION**

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	366,593,688
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,353,240
3. Total (Line 1 plus Line 2).....	371,946,928
4. Part D, Section 1, Column 6.....	517,488,327
5. Part D, Section 1, Column 7.....	(145,541,399)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
	Fair Value Check
7. Part A, Section 1, Column 16.....	5,344,076
8. Part B, Section 1, Column 13.....	5,353,240
9. Total (Line 7 plus Line 8).....	10,697,316
10. Part D, Section 1, Column 9.....	518,302,529
11. Part D, Section 1, Column 10.....	(507,605,213)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	116,507,077
14. Part B, Section 1, Column 20.....	36,943,493
15. Part D, Section 1, Column 12.....	153,450,570
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 .....	2,863,388,864	1,528,306,843
2. Cost of cash equivalents acquired .....	25,010,428,899	100,796,216,718
3. Accrual of discount .....	383,407	9,306,168
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	19,820	240,173
6. Deduct consideration received on disposals .....	26,216,379,535	99,470,681,038
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	1,657,841,455	2,863,388,864
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	1,657,841,455	2,863,388,864