



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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

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

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

Country of Domicile United States of America

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

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

EXECUTIVE OFFICERS

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

DocuSigned by:
Craig DeSanto
6DE2D6ECAEB5348
CRAIG LAWRENCE DESANTO #
Chairman of the Board and
President

DocuSigned by:
Eric Feldstein
B74211AF1570435
ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:
Elizabeth K. Brill
FD2CAD62C070409
ELIZABETH KATHERINE BRILL
Senior Vice President
and Chief Actuary

DocuSigned by:
Robert Gardner
672FD5DFE9A045A
ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this
__ day of February 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.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	89,887,451,458		89,887,451,458	88,631,060,034
2. Stocks (Schedule D):				
2.1 Preferred stocks	7,415,712		7,415,712	12,963,721
2.2 Common stocks	1,286,086,295		1,286,086,295	1,644,017,949
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	14,265,116,841		14,265,116,841	13,981,666,081
3.2 Other than first liens	690,152,056		690,152,056	714,843,021
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$				
encumbrances)				
4.2 Properties held for the production of income (less				
\$(68,365,000) encumbrances)	98,014,692		98,014,692	100,297,544
4.3 Properties held for sale (less \$				
encumbrances)				585,000
5. Cash (\$(151,935,469) , Schedule E - Part 1), cash equivalents				
(\$2,863,388,863 , Schedule E - Part 2) and short-term				
investments (\$87,814,021 , Schedule DA)	2,799,267,415		2,799,267,415	1,436,485,478
6. Contract loans (including \$ premium notes)	908,089,358	18,019,364	890,069,994	908,832,268
7. Derivatives (Schedule DB)	515,180,694		515,180,694	365,256,253
8. Other invested assets (Schedule BA)	2,318,128,753	1,613,386	2,316,515,367	1,514,099,509
9. Receivables for securities	7,355,949		7,355,949	5,963,701
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets	38,337,049		38,337,049	1,944,975
12. Subtotals, cash and invested assets (Lines 1 to 11)	112,820,596,272	19,632,750	112,800,963,522	109,318,015,534
13. Title plants less \$ charged off (for Title insurers				
only)				
14. Investment income due and accrued	731,227,166	483,950	730,743,216	740,608,274
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	10,981		10,981	7,718
15.2 Deferred premiums and agents' balances and installments booked but				
deferred and not yet due (including \$				
earned but unbilled premiums)	198,214		198,214	212,377
15.3 Accrued retrospective premiums (\$) and				
contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	54,376,815		54,376,815	59,598,262
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	137,227		137,227	610,599
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				46,258,700
18.2 Net deferred tax asset	739,854,291	348,894,229	390,960,062	289,720,303
19. Guaranty funds receivable or on deposit	1,501,615		1,501,615	1,832,249
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets				
(\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	24,975,372		24,975,372	27,378,399
24. Health care (\$) and other amounts receivable	13,133,148	13,133,148		
25. Aggregate write-ins for other than invested assets	9,599,616,969	40,351,248	9,559,265,721	9,105,811,494
26. Total assets excluding Separate Accounts, Segregated Accounts and				
Protected Cell Accounts (Lines 12 to 25)	123,985,628,070	422,495,325	123,563,132,745	119,590,053,909
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts	50,961,434,729		50,961,434,729	45,147,155,609
28. Total (Lines 26 and 27)	174,947,062,799	422,495,325	174,524,567,474	164,737,209,518
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	38,337,049		38,337,049	1,931,199
1102. Derivative receivable				13,776
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	38,337,049		38,337,049	1,944,975
2501. Interest in annuity contracts	9,536,579,772		9,536,579,772	9,084,483,523
2502. Miscellaneous	58,473,925	36,794,070	21,679,855	20,729,421
2503. Administrative and other fees due and unpaid	1,006,094		1,006,094	598,550
2598. Summary of remaining write-ins for Line 25 from overflow page	3,557,178	3,557,178		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,599,616,969	40,351,248	9,559,265,721	9,105,811,494

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 99,955,261,580 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ 48,126,307 Modco Reserve)	99,955,261,580	97,138,499,679
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	1,524,124,682	1,467,255,623
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	326,267,151	258,853,283
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
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 (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	375	482
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 82,238,490 ceded	82,238,490	75,760,828
9.4 Interest maintenance reserve (IMR, Line 6)	129,672,198	98,730,370
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,588,455 accident and health \$ and deposit-type contract funds \$ 4,588,455	4,588,455	3,817,705
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	30,935,602	18,381,444
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,002,906,553) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,037,378,618)	(982,234,601)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(4,866,606)	34,294,835
15.1 Current federal and foreign income taxes, including \$ 53,944,079 on realized capital gains (losses)	53,664,836	
15.2 Net deferred tax liability		
16. Unearned investment income	3,630,668	4,360,950
17. Amounts withheld or retained by reporting entity as agent or trustee	1,105,039	1,717,112
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	178,453,085	139,350,607
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	127,171,010	128,722,014
22. Borrowed money \$ 827,313 and interest thereon \$ 827,313	827,313	1,388,625
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,603,435,362	1,561,059,669
24.02 Reinsurance in unauthorized and certified (\$) companies	6,465,954	6,292,251
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	101,885,577	121,434,080
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	194,876,584	35,404,239
24.09 Payable for securities	320,899,828	20,719,501
24.10 Payable for securities lending	675,109,701	675,980,945
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	9,838,344,225	9,426,872,986
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	114,116,712,491	110,236,662,627
27. From Separate Accounts Statement	50,959,960,931	45,145,939,584
28. Total liabilities (Lines 26 and 27)	165,076,673,422	155,382,602,211
29. Common capital stock	25,000,000	25,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,457,575,310	3,927,757,314
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	4,965,318,742	5,401,849,993
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 1,473,798 in Separate Accounts Statement)	9,422,894,052	9,329,607,307
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	9,447,894,052	9,354,607,307
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	174,524,567,474	164,737,209,518
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	9,536,579,772	9,084,483,523
2502. Derivatives-collateral liability	288,065,663	331,210,732
2503. Deferred gains liability	6,101,563	5,112,002
2598. Summary of remaining write-ins for Line 25 from overflow page	7,597,227	6,066,729
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,838,344,225	9,426,872,986
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	12,599,058,591	13,267,854,797
2. Considerations for supplementary contracts with life contingencies	58,306,560	76,197,961
3. Net investment income (Exhibit of Net Investment Income, Line 17)	4,064,615,284	4,227,617,799
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	31,847,230	25,887,990
5. Separate Accounts net gain from operations excluding unrealized gains or losses	43,992,444	47,045,557
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	318,009	197,468
7. Reserve adjustments on reinsurance ceded	(1,709,154)	(841,744)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	775,059,622	745,509,312
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	201,473,574	223,743,138
9. Total (Lines 1 to 8.3)	17,772,962,160	18,613,212,278
10. Death benefits	926,364,387	741,919,844
11. Matured endowments (excluding guaranteed annual pure endowments)	2,829,710	3,271,262
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	3,246,947,330	3,144,843,575
13. Disability benefits and benefits under accident and health contracts	54,751	74,966
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	8,125,527,271	8,494,326,122
16. Group conversions	234,620	365,234
17. Interest and adjustments on contract or deposit-type contract funds	71,783,575	50,645,299
18. Payments on supplementary contracts with life contingencies	43,062,602	40,290,158
19. Increase in aggregate reserves for life and accident and health contracts	2,801,021,056	3,074,903,961
20. Totals (Lines 10 to 19)	15,217,825,302	15,550,640,421
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	406,615,961	440,893,564
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	889,936,178	922,890,057
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	86,259,319	122,307,223
25. Increase in loading on deferred and uncollected premiums	(1,453)	9,750
26. Net transfers to or (from) Separate Accounts net of reinsurance	709,861,031	698,271,487
27. Aggregate write-ins for deductions	35,042	50,800
28. Totals (Lines 20 to 27)	17,310,531,380	17,735,063,302
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	462,430,780	878,148,976
30. Dividends to policyholders and refunds to members		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	462,430,780	878,148,976
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	101,847,925	226,452,359
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	360,582,855	651,696,617
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 45,497,989 (excluding taxes of \$ 16,690,762 transferred to the IMR)	(177,145,680)	(20,274,337)
35. Net income (Line 33 plus Line 34)	183,437,175	631,422,280
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	9,354,607,307	8,586,110,493
37. Net income (Line 35)	183,437,175	631,422,280
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 61,761,816	(12,520,826)	284,854,985
39. Change in net unrealized foreign exchange capital gain (loss)	218,448,831	101,236,189
40. Change in net deferred income tax	161,740,257	108,356,075
41. Change in nonadmitted assets	1,594,285	(92,802,076)
42. Change in liability for reinsurance in unauthorized and certified companies	(173,703)	(2,690,854)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(15,740,845)	
44. Change in asset valuation reserve	(42,375,693)	(347,995,349)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	44,906,862	44,035,581
47. Other changes in surplus in Separate Accounts Statement	(43,734,671)	(47,107,667)
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	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	(112,924)	89,187,650
54. Net change in capital and surplus for the year (Lines 37 through 53)	93,286,745	768,496,814
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	9,447,894,052	9,354,607,307
DETAILS OF WRITE-INS		
08.301. Sundries	201,473,574	223,743,138
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	201,473,574	223,743,138
2701. Fines, penalties and fees from regulatory authorities	35,042	50,800
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	35,042	50,800
5301. Change in special reserves on certain group annuity separate accounts	(112,924)	
5302. Prior period correction		89,187,650
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(112,924)	89,187,650

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	12,664,540,449	13,350,926,127
2. Net investment income	3,848,140,530	4,374,421,035
3. Miscellaneous income	973,876,933	953,784,315
4. Total (Lines 1 through 3)	17,486,557,912	18,679,131,477
5. Benefit and loss related payments	12,280,843,867	12,417,864,247
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	763,613,954	765,950,908
7. Commissions, expenses paid and aggregate write-ins for deductions	1,297,928,780	1,724,980,276
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ (5,409,904) tax on capital gains (losses)	64,726,709	136,475,275
10. Total (Lines 5 through 9)	14,407,113,310	15,045,270,706
11. Net cash from operations (Line 4 minus Line 10)	3,079,444,602	3,633,860,771
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	12,195,658,298	10,908,300,039
12.2 Stocks	696,339,739	912,319,791
12.3 Mortgage loans	1,417,713,995	2,105,745,169
12.4 Real estate	508,648	518,552
12.5 Other invested assets	107,804,625	423,039,147
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,668,738	987,630
12.7 Miscellaneous proceeds	347,947,514	151,543,391
12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,767,641,557	14,502,453,719
13. Cost of investments acquired (long-term only):		
13.1 Bonds	13,161,946,581	14,414,610,617
13.2 Stocks	181,171,824	976,418,460
13.3 Mortgage loans	1,772,677,277	2,611,598,090
13.4 Real estate		45,671,301
13.5 Other invested assets	331,249,870	571,209,458
13.6 Miscellaneous applications	105,655,077	47,905,520
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,552,700,629	18,667,413,446
14. Net increase (decrease) in contract loans and premium notes	(17,269,346)	16,820,700
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(767,789,726)	(4,181,780,427)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds	(561,313)	1,388,625
16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,435,720	122,191,161
16.5 Dividends to stockholders	932,000,000	
16.6 Other cash provided (applied)	(17,747,346)	(30,503,237)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(948,872,939)	93,076,549
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,362,781,937	(454,843,107)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	1,436,485,478	1,891,328,585
19.2 End of year (Line 18 plus Line 19.1)	2,799,267,415	1,436,485,478

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

20.0001. Transfer from NYL to NYLIAC	529,817,996	
20.0002. Transfer/exchange of bond investment to bond investment	471,244,684	498,343,642
20.0003. Capitalized interest on bonds/payment in kind	125,107,072	131,912,543
20.0004. Depreciation on fixed assets	76,896,652	81,429,503
20.0005. Capital contribution from bonds to affiliated other invested asset	72,052,865	
20.0006. Transfer of mortgage loans to other invested assets	39,978,973	
20.0007. Transfer /exchange of bond investment to equity investment	19,404,790	6,721,666
20.0008. Bonds to be announced commitments- purchased/sold	9,605,949	133,331,395
20.0009. Capitalized interest on mortgage loans	5,682,612	5,718,318
20.0010. Low Income Housing Tax Credit unfunded commitments	3,869,296	1,672,753
20.0011. Transfer /merger/spinoff of equity investment to equity investment	3,744,333	4,688,646
20.0012. Dividend reinvestment of equities/payment in kind	6,918	1,375,316
20.0013. Distribution of shares to operating income	589	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0014. Transfer of mortgage loan to real estate585,073
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	12,599,058,591	1,451,469,205	35,410,245	11,112,153,065	26,076				
2. Considerations for supplementary contracts with life contingencies	58,306,560	XXX	XXX	58,306,560		XXX	XXX		XXX
3. Net investment income	4,064,615,284	1,208,545,448	5,898,558	2,648,683,470	28,821,513			172,666,295	
4. Amortization of Interest Maintenance Reserve (IMR)	31,847,230	18,149,414	87,666	7,077,300	225,588			6,307,262	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	43,992,444	41,475,140	2,517,304				XXX		
6. Commissions and expense allowances on reinsurance ceded	318,009		318,009				XXX		
7. Reserve adjustments on reinsurance ceded	(1,709,154)		(1,709,154)				XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	775,059,622	274,888,904	26,669,064	473,501,654			XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	201,473,574	46,855,313	2,870,756	145,718,913	5,838,661			189,931	
9. Totals (Lines 1 to 8.3)	17,772,962,160	3,041,383,424	72,062,448	14,445,440,962	34,911,838			179,163,488	
10. Death benefits	926,364,387	925,319,592	1,044,795			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	2,829,710	2,829,710				XXX	XXX		
12. Annuity benefits	3,246,947,330	XXX	XXX	3,154,185,393	92,761,937	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	54,751	54,751					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	8,125,527,271	414,822,131	116,857,696	7,593,348,130	499,314	XXX	XXX		
16. Group conversions	234,620	234,620					XXX		
17. Interest and adjustments on contract or deposit-type contract funds	71,783,575	6,171,650	61,520	65,469,861	80,544		XXX		
18. Payments on supplementary contracts with life contingencies	43,062,602			43,062,602		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	2,801,021,056	797,282,989	14,409,148	2,059,204,458	(69,875,539)		XXX		
20. Totals (Lines 10 to 19)	15,217,825,302	2,146,715,443	132,373,159	12,915,270,444	23,466,256		XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	406,615,961	82,626,570	2,559,608	321,537,569				(107,786)	XXX
22. Commissions and expense allowances on reinsurance assumed							XXX		
23. General insurance expenses and fraternal expenses	889,936,177	284,203,995	1,716,068	569,430,649	322,438			34,263,027	
24. Insurance taxes, licenses and fees, excluding federal income taxes	86,259,318	49,575,909	69,725	36,402,155	2,629			208,900	
25. Increase in loading on deferred and uncollected premiums	(1,453)	(1,453)					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	709,861,031	307,174,770	(82,519,477)	485,205,738			XXX		
27. Aggregate write-ins for deductions	35,044	23,796		11,068	64			116	
28. Totals (Lines 20 to 27)	17,310,531,380	2,870,319,030	54,199,083	14,327,857,623	23,791,387			34,364,257	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	462,430,780	171,064,394	17,863,365	117,583,339	11,120,451			144,799,231	
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	462,430,780	171,064,394	17,863,365	117,583,339	11,120,451			144,799,231	
32. Federal income taxes incurred (excluding tax on capital gains)	101,847,925	34,658,350	4,029,507	19,822,227	435,560			42,902,281	
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)	360,582,855	136,406,044	13,833,858	97,761,112	10,684,891			101,896,950	
34. Policies/certificates in force end of year	1,453,295	515,234	4	938,045	12		XXX		
DETAILS OF WRITE-INS									
08.301. Sundries	201,473,574	46,855,313	2,870,756	145,718,913	5,838,661			189,931	
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	201,473,574	46,855,313	2,870,756	145,718,913	5,838,661			189,931	
2701. Fines, penalties and fees from regulatory authorities	35,044	23,796		11,068	64			116	
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	35,044	23,796		11,068	64			116	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	1,451,469,205					456,420,219	568,625,173	1,020,966	425,402,847			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,208,545,448					787,396,635	336,185,703	1,257,173	83,705,937			
4. Amortization of Interest Maintenance Reserve (IMR)	18,149,414					12,147,828	5,002,885	10,586	988,115			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	41,475,140					41,475,140						
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	274,888,904					58,219,169		1,477,369	215,192,366			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	46,855,312					1,748,810	29,163,317	207,897	15,735,288			
9. Totals (Lines 1 to 8.3)	3,041,383,423					1,357,407,801	938,977,078	3,973,991	741,024,553			
10. Death benefits	925,319,592					593,218,835	198,558,658	1,089,459	132,452,640			
11. Matured endowments (excluding guaranteed annual pure endowments)	2,829,710					2,829,710						
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	54,751					63,957	(51,523)	(873)	43,190			
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	414,822,131					130,183,144	94,086,353	2,554,470	187,998,164			
16. Group conversions	234,620					623,538	(415,154)		26,236			
17. Interest and adjustments on contract or deposit-type contract funds	6,171,650					4,340,985	879,181	19,729	931,755			
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	797,282,989					287,909,542	477,496,690	(28,097)	31,904,854			
20. Totals (Lines 10 to 19)	2,146,715,443					1,019,169,711	770,554,205	3,634,688	353,356,839			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	82,626,570					9,210,559	50,073,113		23,342,898			XXX
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	284,203,995					77,343,826	126,797,283		80,062,886			
24. Insurance taxes, licenses and fees, excluding federal income taxes	49,575,909					5,452,269	28,992,837	20,035	15,110,768			
25. Increase in loading on deferred and uncollected premiums	(1,453)								(1,453)			
26. Net transfers to or (from) Separate Accounts net of reinsurance	307,174,770					111,477,157		(1,829,711)	197,527,324			
27. Aggregate write-ins for deductions	23,796					4,545	14,404	12	4,835			
28. Totals (Lines 20 to 27)	2,870,319,030					1,222,658,067	976,431,842	1,823,571	669,405,550			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	171,064,393					134,749,734	(37,454,764)	2,150,420	71,619,003			
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)	171,064,393					134,749,734	(37,454,764)	2,150,420	71,619,003			
32. Federal income taxes incurred (excluding tax on capital gains)	34,658,350					17,201,068	1,353,634	447,664	15,655,984			
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)	136,406,043					117,548,666	(38,808,398)	1,702,756	55,963,019			
34. Policies/certificates in force end of year	515,234					207,463	204,939	2,626	100,206			
DETAILS OF WRITE-INS												
08.301. Sundries	46,855,312					1,748,810	29,163,317	207,897	15,735,288			
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	46,855,312					1,748,810	29,163,317	207,897	15,735,288			
2701. Fines, penalties and fees from regulatory authorities	23,796					4,545	14,404	12	4,835			
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	23,796					4,545	14,404	12	4,835			

(a) Include premium amounts for preneed plans included in Line 1
(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	35,410,245					35,410,245			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	5,898,558					5,898,558			
4. Amortization of Interest Maintenance Reserve (IMR)	87,666					87,666			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	2,517,304					2,517,304			
6. Commissions and expense allowances on reinsurance ceded	318,009					318,009			
7. Reserve adjustments on reinsurance ceded	(1,709,154)					(1,709,154)			
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	26,669,064					26,669,064			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	2,870,756					2,870,756			
9. Totals (Lines 1 to 8.3)	72,062,448					72,062,448			
10. Death benefits	1,044,795					1,044,795			
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	116,857,696					116,857,696			
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	61,520					61,520			
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	14,409,148					14,409,148			
20. Totals (Lines 10 to 19)	132,373,159					132,373,159			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,559,608					2,559,608			XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	1,716,068					1,716,068			
24. Insurance taxes, licenses and fees, excluding federal income taxes	69,725					69,725			
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(82,519,477)					(82,519,477)			
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	54,199,083					54,199,083			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	17,863,365					17,863,365			
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)	17,863,365					17,863,365			
32. Federal income taxes incurred (excluding tax on capital gains)	4,029,507					4,029,507			
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)	13,833,858					13,833,858			
34. Policies/certificates in force end of year	4					4			
DETAILS OF WRITE-INS									
08.301. Sundries	2,870,756					2,870,756			
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,870,756					2,870,756			
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 _____, Line 10 _____, Line 16 _____, Line 23 _____, Line 24 _____

(b) Include premium amounts for preneed plans included in Line 1 _____

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. _____

(d) Individual and Group Credit Life are combined and included on _____ page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1 Total	Deferred			6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees			5 Variable Annuities Without Guarantees
1. Premiums for individual annuity contracts	11,112,153,065	5,998,741,183		3,207,766,094	1,905,645,788	
2. Considerations for supplementary contracts with life contingencies	58,306,560	XXX	XXX	XXX	58,306,560	XXX
3. Net investment income	2,648,683,470	1,526,569,086		122,376,269	954,153,104	45,585,011
4. Amortization of Interest Maintenance Reserve (IMR)	7,077,300	4,389,691		761,084	1,839,434	87,091
5. Separate Accounts net gain from operations excluding unrealized gains or losses						
6. Commissions and expense allowances on reinsurance ceded						
7. Reserve adjustments on reinsurance ceded						
8. Miscellaneous Income:						
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	473,501,654			473,501,654		
8.2 Charges and fees for deposit-type contracts						
8.3 Aggregate write-ins for miscellaneous income	145,718,913	8,305,689		137,035,429	5,045	372,750
9. Totals (Lines 1 to 8.3)	14,445,440,962	7,538,005,649		3,941,440,530	2,919,949,931	46,044,852
10. Death benefits						
11. Matured endowments (excluding guaranteed annual pure endowments)						
12. Annuity benefits	3,154,185,393	1,094,863,252		299,617,131	1,759,705,010	
13. Disability benefits and benefits under accident and health contracts						
14. Coupons, guaranteed annual pure endowments and similar benefits						
15. Surrender benefits and withdrawals for life contracts	7,593,348,130	5,245,575,672		2,347,002,652	769,806	
16. Group conversions						
17. Interest and adjustments on contract or deposit-type contract funds	65,469,861	8,439,093		130,111	808,444	56,092,213
18. Payments on supplementary contracts with life contingencies	43,062,602				43,062,602	
19. Increase in aggregate reserves for life and accident and health contracts	2,059,204,458	731,716,590		159,445,936	1,168,041,932	
20. Totals (Lines 10 to 19)	12,915,270,444	7,080,594,607		2,806,195,830	2,972,387,794	56,092,213
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	321,537,569	112,258,618		137,839,903	66,557,489	4,881,559
22. Commissions and expense allowances on reinsurance assumed						
23. General insurance expenses	569,430,649	216,032,940		218,077,839	130,094,109	5,225,761
24. Insurance taxes, licenses and fees, excluding federal income taxes	36,402,155	10,073,609		15,455,266	10,448,024	425,256
25. Increase in loading on deferred and uncollected premiums						
26. Net transfers to or (from) Separate Accounts net of reinsurance	485,205,738			509,980,642	(24,774,904)	
27. Aggregate write-ins for deductions	11,068	4,217		1,867	4,489	495
28. Totals (Lines 20 to 27)	14,327,857,623	7,418,963,991		3,687,551,347	3,154,717,001	66,625,284
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	117,583,339	119,041,658		253,889,183	(234,767,070)	(20,580,432)
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)	117,583,339	119,041,658		253,889,183	(234,767,070)	(20,580,432)
32. Federal income taxes incurred (excluding tax on capital gains)	19,822,227	33,866,395		44,037,331	(53,954,806)	(4,126,893)
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)	97,761,112	85,175,263		209,851,852	(180,812,464)	(16,453,539)
34. Policies/certificates in force end of year	938,045	358,784		373,856	205,405	
DETAILS OF WRITE-INS						
08.301. Sundries	145,718,913	8,305,689		137,035,429	5,045	372,750
08.302.						
08.303.						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page						
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	145,718,913	8,305,689		137,035,429	5,045	372,750
2701. Fines, penalties and fees from regulatory authorities	11,068	4,217		1,867	4,489	495
2702.						
2703.						
2798. Summary of remaining write-ins for Line 27 from overflow page						
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	11,068	4,217		1,867	4,489	495

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for group annuity contracts	26,076					26,076	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	28,821,513	9,993				28,811,520	
4. Amortization of Interest Maintenance Reserve (IMR)	225,588	(5)				225,593	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	5,838,661	22,863				857,165	4,958,633
9. Totals (Lines 1 to 8.3)	34,911,838	32,851				29,920,354	4,958,633
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	92,761,937					92,761,937	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	499,314	400,981				98,333	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	80,544					80,544	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(69,875,539)	(341,213)				(69,534,326)	
20. Totals (Lines 10 to 19)	23,466,256	59,768				23,406,488	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	322,438					322,438	
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,629					2,629	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	64					64	
28. Totals (Lines 20 to 27)	23,791,387	59,768				23,731,619	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	11,120,451	(26,917)				6,188,735	4,958,633
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)	11,120,451	(26,917)				6,188,735	4,958,633
32. Federal income taxes incurred (excluding tax on capital gains)	435,560	(6,087)				(599,666)	1,041,313
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)	10,684,891	(20,830)				6,788,401	3,917,320
34. Policies/certificates in force end of year	12	1				11	
DETAILS OF WRITE-INS							
08.301. Sundries	5,838,661	22,863				857,165	4,958,633
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	5,838,661	22,863				857,165	4,958,633
2701. Fines, penalties and fees from regulatory authorities	64					64	
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	64					64	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Line 26 Column 7 includes transfers, net of risk charges under certain separate account contracts of \$0. Cumulative transfers from inception, net of risk charges, are \$0. Corresponding amounts for certain Synthetic GIC contracts are \$(3,461,711) in 2020 and \$(4,137,718) since inception.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
1. Premiums for accident and health contracts													
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)													
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts													
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)													
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
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)													
32. Federal income taxes incurred (excluding tax on capital gains)													
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)													
34. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life ^(b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	27,576,433,522					18,580,418,529	7,472,578,987	16,331,624	1,507,104,382			
2. Tabular net premiums or considerations	1,266,990,313					651,115,607	568,625,173	169,251	47,080,282			
3. Present value of disability claims incurred	879,348					758,334		(34,146)	155,160			
4. Tabular interest	995,589,683					769,855,405	168,206,507	310,383	57,217,388			
5. Tabular less actual reserve released	5,108,884					4,335,737		34,793	738,354			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	18,866,631	XXX					18,866,631			XXX		
7. Other increases (net)	219,464,245					(311,491,592)	538,256,196	15,820	(7,316,179)			
8. Totals (Lines 1 to 7)	30,083,332,626					19,694,992,020	8,766,533,494	16,827,725	1,604,979,387			
9. Tabular cost	1,061,803,239					417,700,502	606,377,289		37,725,448			
10. Reserves released by death	418,220,197					302,300,878	104,506,026		11,413,293			
11. Reserves released by other terminations (net)	250,389,696					101,568,503	105,574,501	(126,739)	43,373,431			
12. Annuity, supplementary contract and disability payments involving life contingencies	5,988,232					5,094,070		647	893,515			
13. Net transfers to or (from) Separate Accounts	(26,785,247)							650,290	(27,435,537)			
14. Total Deductions (Lines 9 to 13)	1,709,616,117					826,663,953	816,457,816	524,198	65,970,150			
15. Reserve December 31 of current year	28,373,716,509					18,868,328,067	7,950,075,678	16,303,527	1,539,009,237			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	24,264,516,135					18,575,758,554	4,516,477,970		1,172,279,611			
17. Amount Available for Policy Loans Based upon Line 16 CSV	24,108,363,352					18,575,758,554	4,516,477,970		1,016,126,828			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)
(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life ^(b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	127,921,965					127,921,965			
2. Tabular net premiums or considerations	1,804,206					1,804,206			
3. Present value of disability claims incurred									
4. Tabular interest	3,141,848					3,141,848			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(1,188,002)					(1,188,002)			
8. Totals (Lines 1 to 7)	131,680,017					131,680,017			
9. Tabular cost	1,596,096					1,596,096			
10. Reserves released by death									
11. Reserves released by other terminations (net)	4,093,302					4,093,302			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	(16,340,496)					(16,340,496)			
14. Total Deductions (Lines 9 to 13)	(10,651,098)					(10,651,098)			
15. Reserve December 31 of current year	142,331,115					142,331,115			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	157,612,481					157,612,481			
17. Amount Available for Policy Loans Based upon Line 16 CSV	140,899,679					140,899,679			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	68,746,124,208	43,181,333,315		3,528,185,234		22,036,605,659	
2. Tabular net premiums or considerations	10,747,112,991	6,788,624,937		2,002,952,407		1,955,535,647	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	2,006,489,947	956,215,073		137,041,150		913,233,724	
5. Tabular less actual reserve released	(33,878,936)					(33,878,936)	
6. Increase in reserve on account of change in valuation basis	15,261,939					15,261,939	
7. Other increases (net)	291,238,646	158,897,535		10,145,816		122,195,295	
8. Totals (Lines 1 to 7)	81,772,348,795	51,085,070,860		5,678,324,607		25,008,953,328	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	6,271,992,623	6,051,657,506		220,335,117			
12. Annuity, supplementary contract and disability payments involving life contingencies	2,900,616,137	1,047,318,243		64,253,809		1,789,044,085	
13. Net transfers to or (from) Separate Accounts	1,779,149,431			1,779,149,431			
14. Total Deductions (Lines 9 to 13)	10,951,758,191	7,098,975,749		2,063,738,357		1,789,044,085	
15. Reserve December 31 of current year	70,820,590,604	43,986,095,111		3,614,586,250		23,219,909,243	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	45,898,777,119	42,332,144,000		3,566,633,119			
17. Amount Available for Policy Loans Based upon Line 16 CSV	297,899,881	18,205,611		279,694,270			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)
(N/A Fraternal)

	1 Total	Deferred			6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees			5 Variable Annuities without Guarantees
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)						
1. Reserve December 31 of prior year	688,019,983	1,813,762			686,206,222	
2. Tabular net premiums or considerations	(10,537)				(10,537)	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	27,800,083	35,810			27,764,273	
5. Tabular less actual reserve released	(22,714,775)				(22,714,775)	
6. Increase in reserve on account of change in valuation basis	478,906				478,906	
7. Other increases (net)	23,957	23,957				
8. Totals (Lines 1 to 7)	693,597,617	1,873,529			691,724,088	
9. Tabular cost						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	400,981	400,981				
12. Annuity, supplementary contract and disability payments involving life contingencies	74,573,284				74,573,284	
13. Net transfers to or (from) Separate Accounts						
14. Total Deductions (Lines 9 to 13)	74,974,265	400,981			74,573,284	
15. Reserve December 31 of current year	618,623,352	1,472,548			617,150,804	
Cash Surrender Value and Policy Loans						
16. CSV Ending balance December 31, current year	1,423,770	1,423,770				
17. Amount Available for Policy Loans Based upon Line 16 CSV						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) .....185,195,092	.....186,292,922
1.1 Bonds exempt from U.S. tax	(a) .....	.....
1.2 Other bonds (unaffiliated)	(a) .....3,119,708,876	.....3,083,220,508
1.3 Bonds of affiliates	(a) .....97,492,484	.....94,372,237
2.1 Preferred stocks (unaffiliated)	(b) .....24,382	.....8,884
2.11 Preferred stocks of affiliates	(b) .....	.....
2.2 Common stocks (unaffiliated) .....	.....25,909,628	.....25,150,810
2.21 Common stocks of affiliates .....	.....	.....
3. Mortgage loans	(c) .....618,740,407	.....622,440,191
4. Real estate	(d) .....4,652,182	.....11,244,538
5. Contract loans .....	.....45,807,513	.....46,178,070
6. Cash, cash equivalents and short-term investments	(e) .....12,220,423	.....11,989,144
7. Derivative instruments	(f) .....68,055,016	.....61,185,393
8. Other invested assets .....	.....104,970,167	.....82,875,190
9. Aggregate write-ins for investment income .....	.....8,082,948	.....8,082,948
10. Total gross investment income	4,290,859,118	4,233,040,835
11. Investment expenses	(g) .....157,578,630	.....157,578,630
12. Investment taxes, licenses and fees, excluding federal income taxes	(g) .....471,331	.....471,331
13. Interest expense	(h) .....8,092,738	.....8,092,738
14. Depreciation on real estate and other invested assets	(i) .....2,282,852	.....2,282,852
15. Aggregate write-ins for deductions from investment income .....	.....	.....
16. Total deductions (Lines 11 through 15) .....	.....168,425,551	.....168,425,551
17. Net investment income (Line 10 minus Line 16) .....	.....	4,064,615,284
DETAILS OF WRITE-INS		
0901. Miscellaneous sources .....	.....6,806,319	.....6,806,319
0902. Commitment fee .....	.....1,276,629	.....1,276,629
0903. ....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page .....	.....	.....
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	8,082,948	8,082,948
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page .....	.....	.....
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) .....	.....	.....

- (a) Includes \$141,955,725 accrual of discount less \$99,724,636 amortization of premium and less \$16,903,108 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$5,204,868 accrual of discount less \$78,277 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$2,939,695 interest on encumbrances.
- (e) Includes \$9,897,930 accrual of discount less \$256,986 amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$23,778,766 amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$2,282,852 depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	36,279,288	(844)	36,278,444	.....	.....
1.1 Bonds exempt from U.S. tax .....	.....	.....	.....	.....	.....
1.2 Other bonds (unaffiliated)	125,337,491	(137,674,395)	(12,336,904)	(1,739,782)	192,020,877
1.3 Bonds of affiliates .....	.....	.....	.....	.....	.....
2.1 Preferred stocks (unaffiliated)	9,612,907	(12,431)	9,600,476	.....	15,787
2.11 Preferred stocks of affiliates .....	.....	.....	.....	.....	.....
2.2 Common stocks (unaffiliated)	52,318,856	(12,332,195)	39,986,661	60,016,777	22,625,490
2.21 Common stocks of affiliates .....	.....	.....	.....	.....	.....
3. Mortgage loans	(30,572)	(83,734,139)	(83,764,711)	16,730,994	.....
4. Real estate	(76,352)	.....	(76,352)	.....	.....
5. Contract loans .....	.....	.....	.....	.....	.....
6. Cash, cash equivalents and short-term investments	603,707	(69,533)	534,174	.....	1,134,565
7. Derivative instruments	(27,647,090)	4,309,177	(23,337,913)	(7,909,067)	.....
8. Other invested assets	52,679	(19,111,378)	(19,058,699)	(17,857,932)	2,652,113
9. Aggregate write-ins for capital gains (losses)	6,953	.....	6,953	.....	.....
10. Total capital gains (losses)	196,457,867	(248,625,738)	(52,167,871)	49,240,990	218,448,832
DETAILS OF WRITE-INS					
0901. Gain (loss) on receivables from third party investors	6,953	.....	6,953	.....	.....
0902. ....	.....	.....	.....	.....	.....
0903. ....	.....	.....	.....	.....	.....
0998. Summary of remaining write-ins for Line 9 from overflow page .....	.....	.....	.....	.....	.....
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	6,953	.....	6,953	.....	.....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	(382,329)		(382,329)									
2. Deferred and accrued												
3. Deferred, accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	382,329		382,329									
3.4 Net (Line 1 + Line 2)	(382,329)		(382,329)									
4. Advance												
5. Line 3.4 - Line 4	(382,329)		(382,329)									
6. Collected during year:												
6.1 Direct	1,323,552,825		165,556,435	1,151,156,824		6,839,500	66					
6.2 Reinsurance assumed	74,099		74,099									
6.3 Reinsurance ceded	4,197,549		3,852,736			344,813						
6.4 Net	1,319,429,375		161,777,798	1,151,156,824		6,494,687	66					
7. Line 5 + Line 6.4	1,319,047,046		161,395,469	1,151,156,824		6,494,687	66					
8. Prior year (uncollected + deferred and accrued - advance)	(859,865)		(809,627)			(50,238)						
9. First year premiums and considerations:												
9.1 Direct	1,323,552,825		165,556,435	1,151,156,824		6,839,500	66					
9.2 Reinsurance assumed	74,099		74,099									
9.3 Reinsurance ceded	3,720,013		3,425,437			294,576						
9.4 Net (Line 7 - Line 8)	1,319,906,911		162,205,097	1,151,156,824		6,544,924	66					
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	9,828,941,057		468,302,892	9,360,738,165			(100,000)					
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	9,828,941,057		468,302,892	9,360,738,165			(100,000)					
RENEWAL												
11. Uncollected	(81,493,364)		(79,620,518)			(1,872,846)						
12. Deferred and accrued	382,844		382,844									
13. Deferred, accrued and uncollected:												
13.1 Direct	404,054		404,054									
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	81,514,574		79,641,728			1,872,846						
13.4 Net (Line 11 + Line 12)	(81,110,520)		(79,237,674)			(1,872,846)						
14. Advance	375		375									
15. Line 13.4 - Line 14	(81,110,895)		(79,238,049)			(1,872,846)						
16. Collected during year:												
16.1 Direct	1,989,605,006		1,344,197,448	600,258,075		45,023,473	126,010					
16.2 Reinsurance assumed	4,909,927		4,909,927									
16.3 Reinsurance ceded	536,651,477		520,703,916			15,947,561						
16.4 Net	1,457,863,456		828,403,459	600,258,075		29,075,912	126,010					
17. Line 15 + Line 16.4	1,376,752,561		749,165,410	600,258,075		27,203,066	126,010					
18. Prior year (uncollected + deferred and accrued - advance)	(73,458,061)		(71,795,807)			(1,662,254)						
19. Renewal premiums and considerations:												
19.1 Direct	1,989,592,183		1,344,184,625	600,258,075		45,023,473	126,010					
19.2 Reinsurance assumed	4,909,927		4,909,927									
19.3 Reinsurance ceded	544,291,487		528,133,335			16,158,152						
19.4 Net (Line 17 - Line 18)	1,450,210,623		820,961,217	600,258,075		28,865,321	126,010					
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	13,142,086,065		1,978,043,952	11,112,153,064		51,862,973	26,076					
20.2 Reinsurance assumed	4,984,026		4,984,026									
20.3 Reinsurance ceded	548,011,500		531,558,772			16,452,728						
20.4 Net (Lines 9.4 + 10.4 + 19.4)	12,599,058,591		1,451,469,206	11,112,153,064		35,410,245	26,076					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded												
23.2 Reinsurance assumed												
23.3 Net ceded less assumed												
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	318,009					318,009						
25.2 Reinsurance assumed												
25.3 Net ceded less assumed	318,009					318,009						
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	318,009					318,009						
26.2 Reinsurance assumed (Page 6, Line 22)												
26.3 Net ceded less assumed	318,009					318,009						
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	71,276,888		27,701,643	43,138,199		437,046						
28. Single	246,372,120		6,065,335	240,414,571						(107,786)		
29. Renewal	88,966,953		48,859,592	37,984,799		2,122,562						
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	406,615,961		82,626,570	321,537,569		2,559,608				(107,786)		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	43,068,365			425,408	4,190,060		47,683,833
2. Salaries and wages	394,771,638			3,161,736	140,697,074		538,630,448
3.11 Contributions for benefit plans for employees	52,472,792			440,473	1,354,736		54,268,001
3.12 Contributions for benefit plans for agents	33,385,478						33,385,478
3.21 Payments to employees under non-funded benefit plans	3,911			323			4,234
3.22 Payments to agents under non-funded benefit plans	8,798,950			9,493,820			18,292,770
3.31 Other employee welfare	3,306,410			41,840	22,723		3,370,973
3.32 Other agent welfare	1,358						1,358
4.1 Legal fees and expenses	3,283,177			64,674	65,932		3,413,783
4.2 Medical examination fees	1,420,930						1,420,930
4.3 Inspection report fees	761,504			30	29		761,563
4.4 Fees of public accountants and consulting actuaries	4,528,779			77,932	72,523		4,679,234
4.5 Expense of investigation and settlement of policy claims	(134,870)						(134,870)
5.1 Traveling expenses	4,223,360			77,944	1,610,264		5,911,568
5.2 Advertising	37,092,904			6,657,572	335,774		44,086,250
5.3 Postage, express, telegraph and telephone	15,427,782			122,944	571,710		16,122,436
5.4 Printing and stationery	5,681,129			124,680	6,783		5,812,592
5.5 Cost or depreciation of furniture and equipment	4,174,236			102,109	7,391		4,283,736
5.6 Rental of equipment	2,761,044			40,966	555		2,802,565
5.7 Cost or depreciation of EDP equipment and software	83,063,263			1,292,615	840,340		85,196,218
6.1 Books and periodicals	165,167			3,295	27,547		196,009
6.2 Bureau and association fees	1,986,662			57,348	34,239		2,078,249
6.3 Insurance, except on real estate	1,988,107			84,125	6,738		2,078,970
6.4 Miscellaneous losses	17,375,540			(3,375)	1		17,372,166
6.5 Collection and bank service charges	2,334,479			67,832	190,176		2,592,487
6.6 Sundry general expenses	47,372,555			11,898,810	7,013,456		66,284,821
6.7 Group service and administration fees	2,128						2,128
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	56,963,365						56,963,365
7.2 Agents' balances charged off (less \$ recovered)	2,135,573						2,135,573
7.3 Agency conferences other than local meetings	3,420,826			73,022	207		3,494,055
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	(31,168)			(43,095)			(74,263)
9.2 Investment expenses not included elsewhere	3,236				530,371		533,607
9.3 Aggregate write-ins for expenses	23,864,544						23,864,544
10. General expenses incurred	855,673,154			34,263,028	157,578,629	(b)	(a) 1,047,514,811
11. General expenses unpaid Dec. 31, prior year	2,539,297			15,842,147			18,381,444
12. General expenses unpaid Dec. 31, current year	1,189,081			29,746,521			30,935,602
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	857,023,370			20,358,654	157,578,629		1,034,960,653
DETAILS OF WRITE-INS							
09.301. Asset Based Fees	23,864,544						23,864,544
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	23,864,544						23,864,544

(a) Includes management fees of \$ 184,856,582 to affiliates and \$ 65,190,347 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$; 2. Institutional \$; 3. Recreational and Health \$; 4. Educational \$; 5. Religious \$; 6. Membership \$; 7. Other \$; 8. Total \$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes	3,912					3,912
2. State insurance department licenses and fees	5,594,059		26,435	59		5,620,553
3. State taxes on premiums	38,205,993					38,205,993
4. Other state taxes, including \$ for employee benefits	2,186,854		23,509			2,210,363
5. U.S. Social Security taxes	38,277,320		150,033	471,272		38,898,625
6. All other taxes	1,782,281		8,923			1,791,204
7. Taxes, licenses and fees incurred	86,050,419		208,900	471,331		86,730,650
8. Taxes, licenses and fees unpaid Dec. 31, prior year	31,899,590		2,395,245			34,294,835
9. Taxes, licenses and fees unpaid Dec. 31, current year	(600,337)		(4,266,269)			(4,866,606)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	118,550,346		6,870,414	471,331		125,892,091

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100001. 58 CET 4.00% CRVM CNF 1984-89	542,824		542,824		
0100002. 58 CSO 4.00% CRVM CNF 1982-89	673,825,481		673,825,481		
0100003. 80 CSO 3.00% CRVM CNF 1999-2008	2,790,832,343		2,719,145,646		71,686,696
0100004. 80 CSO 3.50% CRVM CNF 2002-04	292,745,268		292,745,268		
0100005. 80 CSO 4.00% CRVM CNF 1992-2008	4,339,798,363		4,336,104,098		3,694,264
0100006. 80 CSO 4.00% CNF 1994-2002	40,697,076		40,697,076		
0100007. 80 CSO 4.00% ALB CNF 2006-08	19,194,113		19,194,113		
0100008. 80 CSO 4.50% CRVM CNF 1986-2005	9,232,115,811		9,232,115,811		
0100009. 80 CSO 5.00% CNF 1993	20,837,529		20,837,529		
0100010. 80 CSO 5.25% CNF 1992	9,480,784		9,480,784		
0100011. 80 CSO 5.50% CNF 1987-91	252,645,057		252,645,057		
0100012. 80 CSO 5.75% CNF 1986	78,695,015		78,695,015		
0100013. 2001 CSO 1.00% CRVM CNF 2012-19	3,219,883,946		3,161,617,571		58,266,375
0100014. 2001 CSO 2.00% CRVM CNF 2011-19	649,860,788		649,860,788		
0100015. 2001 CSO 2.00% CRVM ALB CNF 2012-15	157,935		157,935		
0100016. 2001 CSO 2.00% ALB CNF 2013-19	46,810,362		46,810,362		
0100017. 2001 CSO 2.00% VM-20 CNF 2020	76,547		76,547		
0100018. 2001 CSO 2.50% CRVM CNF 2009-19	2,108,045,096		2,108,045,096		
0100019. 2001 CSO 2.50% VM-20 CNF 2020	372,468		372,468		
0100020. 2001 CSO 3.00% CRVM CNF 2003-19	3,228,343,632		3,194,587,031		33,756,600
0100021. 2001 CSO 3.00% CRVM ALB CNF 2009-12	489,818		489,818		
0100022. 2001 CSO 3.50% CRVM CNF 2013-20	308,570,671		308,570,671		
0100023. 2001 CSO 3.50% ALB CNF 2013-14	29,522,960		29,522,960		
0100024. 2001 CSO 4.00% CRVM CNF 2008-12	273,645,022		273,645,022		
0100025. 2001 CSO 4.00% ALB CNF 2008-12	209,155,646		209,155,646		
0100026. 2017 CSO 1.00% VM-20 CNF 2020	244,581,744		244,581,744		
0100027. 2017 CSO 2.00% CRVM CNF 2018-19	15,317,022		15,317,022		
0100028. 2017 CSO 2.00% VM-20 CNF 2020	61,178,499		61,178,499		
0100029. 2017 CSO 2.50% CRVM CNF 2019	2,061,345		2,061,345		
0100030. 2017 CSO 2.50% VM-20 CNF 2020	10,267,020		10,267,020		
0100031. 2017 CSO 3.50% CRVM CNF 2019-20	3,183,284		3,183,284		
0100032. 2017 CSO 3.50% VM-20 CNF 2020	17,551,253		17,551,253		
0199997. Totals (Gross)	28,180,484,721		28,013,080,784		167,403,936
0199998. Reinsurance ceded	603,249,216		578,176,394		25,072,822
0199999. Life Insurance: Totals (Net)	27,577,235,505		27,434,904,390		142,331,115
0200001. 70% 94 VA MDBG Table Plan Type A 3.50% AG43 VACARVM Def. 2013	38,291,822	XXX	38,291,822	XXX	
0200002. 70% 94 VA MDBG Table Plan Type A 3.75% AG43 VACARVM Def. 2012-14	74,704,903	XXX	74,704,903	XXX	
0200003. 70% 94 VA MDBG Table Plan Type A 4.00% AG43 VACARVM Def. 2014	2,437,705	XXX	2,437,705	XXX	
0200004. 70% 94 VA MDBG Table Plan Type A 4.25% AG43 VACARVM Def. 2011	24,819,893	XXX	24,819,893	XXX	
0200005. 70% 94 VA MDBG Table Plan Type A 4.50% AG43 VACARVM Def. 2010	21,786,012	XXX	21,786,012	XXX	
0200006. 70% 94 VA MDBG Table Plan Type A 4.75% AG43 VACARVM Def. 2005-07	399,908,034	XXX	399,908,034	XXX	
0200007. 70% 94 VA MDBG Table Plan Type A 5.00% AG43 VACARVM Def. 2004, 2008	203,425,375	XXX	203,425,375	XXX	
0200008. 70% 94 VA MDBG Table Plan Type A 5.25% AG43 VACARVM Def. 2009	32,560,066	XXX	32,560,066	XXX	
0200009. 70% 94 VA MDBG Table Plan Type A 5.50% AG43 VACARVM Def. 1999, 2003	567,803,762	XXX	567,803,762	XXX	
0200010. 70% 94 VA MDBG Table Plan Type A 5.75% AG43 VACARVM Def. 1998, 2000	379,527,674	XXX	379,527,674	XXX	
0200011. 70% 94 VA MDBG Table Plan Type A 6.00% AG43 VACARVM Def. 1994, 1996-97, 2001-02	911,445,975	XXX	911,445,975	XXX	
0200012. 70% 94 VA MDBG Table Plan Type A 6.25% AG43 VACARVM Def. 1993, 1995	125,567,975	XXX	125,567,975	XXX	
0200013. 70% 94 VA MDBG Table Plan Type A 6.75% AG43 VACARVM Def. 1992	4,183,081	XXX	4,183,081	XXX	
0200014. 70% 94 VA MDBG Table Plan Type A 7.00% AG43 VACARVM Def. 1987, 1990-91	34,641,882	XXX	34,641,882	XXX	
0200015. 70% 94 VA MDBG Table Plan Type A 7.25% AG43 VACARVM Def. 1988-89	18,965,670	XXX	18,965,670	XXX	
0200016. 70% 94 VA MDBG Table Plan Type A 7.50% AG43 VACARVM Def. 1986	37,458,747	XXX	37,458,747	XXX	
0200017. 70% 94 VA MDBG Table Plan Type A 8.25% AG43 VACARVM Def. 1983-85	21,714,152	XXX	21,714,152	XXX	
0200018. 71 IAM PROJ 4.00% CARVM Def. 1981	5,842,809	XXX	5,842,809	XXX	
0200019. 71 IAM PROJ 8.25% CARVM Def. 1983	46,308,144	XXX	46,308,144	XXX	
0200020. 71 IAM PROJ 8.75% CARVM Def. 1983	35,054,816	XXX	35,054,816	XXX	
0200021. 71 IAM PROJ 9.25% CARVM Def. 1982	48,047,862	XXX	48,047,862	XXX	
0200022. 71 IAM PROJ 10.00% CARVM Def. 1982	33,486,321	XXX	33,486,321	XXX	
0200023. 83a 5.25% CARVM Def. 1994, 1996-97	2,984,729	XXX	2,984,729	XXX	
0200024. 83a 5.50% CARVM Def. 1993-94, 1996-97	80,522,358	XXX	80,522,358	XXX	
0200025. 83a 5.75% CARVM Def. 1993, 1995	32,221,067	XXX	32,221,067	XXX	
0200026. 83a 6.00% CARVM Def. 1992, 1995	48,002,527	XXX	48,002,527	XXX	
0200027. 83a 6.25% CARVM Def. 1987, 1990-1992	67,775,828	XXX	67,775,828	XXX	
0200028. 83a 6.50% CARVM Def. 1987, 1989-90	85,106,083	XXX	85,106,083	XXX	
0200029. 83a 6.75% CARVM Def. 1986, 1988, 1991	89,227,957	XXX	89,227,957	XXX	
0200030. 83a 7.00% CARVM Def. 1988-89	75,823,101	XXX	75,823,101	XXX	
0200031. 83a 7.25% CARVM Def. 1986	25,080,224	XXX	25,080,224	XXX	
0200032. 83a 8.00% CARVM Def. 1984-85	100,036,516	XXX	100,036,516	XXX	
0200033. 83a 8.50% CARVM Def. 1984-85	99,507,646	XXX	99,507,646	XXX	
0200034. 83a 8.25% Imm. 1990	26,276,359	XXX	26,276,359	XXX	
0200035. 83a 8.75% Imm. 1988-89	119,410,057	XXX	119,410,057	XXX	
0200036. a-2000 3.50% CARVM Def. 2013	9,166,470	XXX	9,166,470	XXX	
0200037. a-2000 3.75% CARVM Def. 2012-14	563,246,739	XXX	563,246,739	XXX	
0200038. a-2000 4.00% CARVM Def. 2014	839,301,451	XXX	839,301,451	XXX	
0200039. a-2000 4.25% CARVM Def. 2011	298,261,399	XXX	298,128,490		132,909
0200040. a-2000 4.50% CARVM Def. 2005-08, 2010	2,782,625,798	XXX	2,782,570,760		55,038

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200041. a-2000 4.75% CARVM Def. 2003-04, 2007-08	4,503,815,067	XXX	4,503,815,067	XXX	
0200042. a-2000 5.00% CARVM Def. 1998-99, 2003, 2009	2,235,143,015	XXX	2,235,143,015	XXX	
0200043. a-2000 5.25% CARVM Def. 1998-99, 2002	62,169,276	XXX	62,169,276	XXX	
0200044. a-2000 5.50% CARVM Def. 2000-02	252,199,640	XXX	252,199,640	XXX	
0200045. a-2000 5.75% CARVM Def. 2000-01	211,838,906	XXX	211,838,906	XXX	
0200046. a-2000 4.00% Imm. 2013	2,415,730,898	XXX	2,345,512,170	XXX	70,218,729
0200047. a-2000 4.25% Imm. 2012	1,890,610,025	XXX	1,834,681,061	XXX	55,928,964
0200048. a-2000 4.50% Imm. 2014	2,253,652,777	XXX	2,188,348,625	XXX	65,304,151
0200049. a-2000 5.00% Imm. 2011	1,187,705,405	XXX	1,129,126,115	XXX	58,579,290
0200050. a-2000 5.25% Imm. 2005-06, 2010	1,011,812,371	XXX	979,428,236	XXX	32,384,135
0200051. a-2000 5.50% Imm. 2004, 2007-08	863,860,414	XXX	808,535,331	XXX	55,325,083
0200052. a-2000 6.00% Imm. 2009	714,075,735	XXX	667,708,991	XXX	46,366,744
0200053. 2012 IAR 3.25% Def. 2020	7,146,169,751	XXX	7,146,169,751	XXX	
0200054. 2012 IAR 3.50% Def. 2015, 2017-18	13,404,610,941	XXX	13,403,326,338	XXX	1,284,602
0200055. 2012 IAR 3.75% Def. 2015-16, 2019	11,489,518,586	XXX	11,489,518,586	XXX	
0200056. 2012 IAR 3.75% Imm. 2015-17	2,317,257,681	XXX	2,243,966,149	XXX	73,291,532
0200057. 2012 IAR 4.00% Imm. 2015-16	4,105,818,870	XXX	3,993,034,995	XXX	112,783,874
0200058. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Imm. 2020	5,658,555	XXX	5,658,555	XXX	
0200059. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm. 2020	149,333,421	XXX	149,333,421	XXX	
0200060. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm. 2018-20	400,651,785	XXX	400,633,727	XXX	18,058
0200061. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm. 2018-20	972,466,160	XXX	970,474,647	XXX	1,991,513
0200062. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm. 2018-20	1,822,454,027	XXX	1,809,276,404	XXX	13,177,623
0200063. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm. 2018-19	1,525,843,768	XXX	1,508,133,158	XXX	17,710,610
0200064. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm. 2018-19	1,740,638,249	XXX	1,726,567,750	XXX	14,070,499
0299997. Totals (Gross)	71,095,594,310	XXX	70,476,970,958	XXX	618,623,352
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	71,095,594,310	XXX	70,476,970,958	XXX	618,623,352
0300001. 83a 6.00%-8.75% 1989-97	3,165,230		3,165,230		
0300002. a-2000 4.00%-7.00% 1998-2014	48,365,424		48,365,424		
0300003. 2012 IAR 3.50%-4.00% 2015-17	98,618,803		98,618,803		
0300004. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% 2020	24,800		24,800		
0300005. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% 2020	11,219,387		11,219,387		
0300006. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% 2018-20	30,679,334		30,679,334		
0300007. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% 2018-20	24,150,590		24,150,590		
0300008. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% 2018-20	37,461,908		37,461,908		
0300009. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% 2018-19	48,578,153		48,578,153		
0300010. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% 2018-19	11,978,206		11,978,206		
0399997. Totals (Gross)	314,241,834		314,241,834		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	314,241,834		314,241,834		
0400001. 59 ADB 58 CSO 4.50% 1982-89	27,963		27,963		
0400002. 59 ADB 80 CSO 4.00% 2006-08	606		606		
0400003. 59 ADB 80 CSO 4.50% 1986-2005	15,729		15,729		
0400004. 59 ADB 2001 CSO 3.50% 2013-19	4,622		4,622		
0400005. 59 ADB 2001 CSO 4.00% 2006-12	4,373		4,373		
0400006. 59 ADB 2001 CSO 4.50% 2004-05	463		463		
0400007. 59 ADB 2017 CSO 3.50% 2018-20	360		360		
0499997. Totals (Gross)	54,115		54,115		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	54,115		54,115		
0500001. 52 INTERCO DISA 58 CSO 4.50% 1981-2001	138,467		138,467		
0500002. 52 INTERCO DISA 80 CSO 4.00% 2006-08	26,753		26,753		
0500003. 52 INTERCO DISA 80 CSO 4.50% 1986-2005	528,254		528,254		
0500004. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	961,204		961,204		
0500005. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	163,365		163,365		
0500006. 52 INTERCO DISA 2001 CSO 4.50% 2004-05	6,111		6,111		
0500007. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	83,200		83,200		
0599997. Totals (Gross)	1,907,354		1,907,354		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,907,354		1,907,354		
0600001. 52 INTERCO DISA 58 CSO 4.50% 1982-89	21,107,681		21,107,681		
0600002. 52 INTERCO DISA 80 CSO 4.00% 2006-08	652,506		652,506		
0600003. 52 INTERCO DISA 80 CSO 4.50% 1986-2005	43,273,500		43,273,500		
0600004. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	4,667,345		4,667,345		
0600005. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	3,891,442		3,891,442		
0600006. 52 INTERCO DISA 2001 CSO 4.50% 2004-05	626,371		626,371		
0600007. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	194,947		194,947		
0699997. Totals (Gross)	74,413,794		74,413,794		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	74,413,794		74,413,794		
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	535,340,603		535,340,603		
0700002. For guaranteed minimum death benefit under variable life contracts	11,467,229		11,467,229		
0700003. For guaranteed minimum accumulation benefit under variable life contracts	145,210		145,210		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total ^(a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700004. For guaranteed minimum accumulation benefit under variable annuity contracts	29,367,268		29,367,268		
0700005. Asset Preserver LTC Claim Reserves	23,926,317		23,926,317		
0700006. Unearned COI Reserves	3,371,106		3,371,106		
0700007. Guaranteed Insurability Rider Reserve	7,795		7,795		
0700008. Pre-Term Conversions	1,860,183		1,860,183		
0700009. Post-Term Conversions	286,312,997		286,312,997		
0700010. ROP Rider (ULCG) Reserve	15,294		15,294		
0700011. Chronic Care Rider Reserve	665		665		
0799997. Totals (Gross)	891,814,668		891,814,668		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	891,814,668		891,814,668		
9999999. Totals (Net) - Page 3, Line 1	99,955,261,580		99,194,307,113		760,954,467

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$; Annuities \$; Supplementary Contracts with Life Contingencies \$; Accidental Death Benefits \$; Disability - Active Lives \$; Disability - Disabled Lives \$; Miscellaneous Reserves \$

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [] No [X]
- 1.2 If not, state which kind is issued.
 Non-participating
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [] No [X]
- 2.2 If not, state which kind is issued.
 Non-participating
- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [X] No []
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [] No [X]
 If so, state:
 4.1 Amount of insurance? \$
 4.2 Amount of reserve? \$
 4.3 Basis of reserve:

 4.4 Basis of regular assessments:

 4.5 Basis of special assessments:

 4.6 Assessments collected during the year \$
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No []
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$ 84,521,557
 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$ 105,240,484
 Attach statement of methods employed in their valuation.
- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No []
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements \$ 3,851,939,975
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
 Market Value
- 7.3 State the amount of reserves established for this business: \$
 7.4 Identify where the reserves are reported in the blank:
 Page 3 Line 25
- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$
 8.2 State the amount of reserves established for this business: \$
 8.3 Identify where the reserves are reported in the blank:

- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [] No [X]
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$
 9.2 State the amount of reserves established for this business: \$
 9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
Guaranteed Future Income Annuities	ANB Mortality Tables	ALB Mortality Tables	4,516,696
Individual Payout Annuities	ANB Mortality Tables	ALB Mortality Tables	10,745,243
AARP Group Income Annuities	ANB Mortality Tables	ALB Mortality Tables	478,907
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	15,740,845
.....
9999999 - Total (Column 4, only)			15,740,845

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS ^(a)

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
ACTIVE LIFE RESERVE													
1. Unearned premium reserves													
2. Additional contract reserves (b)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
 (b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,467,255,623		1,073,426,672	393,808,209		20,742
2. Deposits received during the year	359,645,302		225,906,956	133,738,346		
3. Investment earnings credited to the account	67,453,235		58,401,730	9,051,505		
4. Other net change in reserves	(11,459,429)		(11,459,429)			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	358,770,049		262,290,755	96,479,294		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,524,124,682		1,083,985,174	440,118,766		20,742
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,524,124,682		1,083,985,174	440,118,766		20,742

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct	4,571,553			2,121,928	2,135,526			314,099			
1.2 Reinsurance assumed	3,417,478		3,417,478								
1.3 Reinsurance ceded											
1.4 Net	7,989,031		3,417,478	2,121,928	2,135,526			314,099			
2. In course of settlement:											
2.1 Resisted											
2.11 Direct	1,800,000		1,800,000								
2.12 Reinsurance assumed											
2.13 Reinsurance ceded	1,620,000		1,620,000								
2.14 Net	180,000		(b) 180,000	(b)		(b)	(b)				
2.2 Other											
2.21 Direct	350,455,320		168,978,700	166,153,793	2,441,178		639,442	12,242,207			
2.22 Reinsurance assumed	460,145		460,145								
2.23 Reinsurance ceded	66,207,403		65,830,467				376,936				
2.24 Net	284,708,062		(b) 103,608,378	(b) 166,153,793	2,441,178	(b)	(b) 262,506	12,242,207	(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	86,210,089		85,055,583	1,103,864			50,642				
3.2 Reinsurance assumed											
3.3 Reinsurance ceded	52,820,030		52,793,136				26,894				
3.4 Net	33,390,059		(b) 32,262,447	(b) 1,103,864		(b)	(b) 23,748		(b)	(b)	(b)
4. TOTALS											
4.1 Direct	443,036,962		255,834,283	169,379,585	4,576,704		690,084	12,556,306			
4.2 Reinsurance assumed	3,877,623		3,877,623								
4.3 Reinsurance ceded	120,647,433		120,243,603				403,830				
4.4 Net	326,267,152	(a)	(a) 139,468,303	169,379,585	4,576,704		(a) 286,254	12,556,306			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ _____ in Column 2, \$ _____ in Column 3 and \$ _____ in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ 4,313,791
 Individual Annuities \$ 781, Credit Life (Group and Individual) \$ _____, and Group Life \$ _____, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ _____
 Credit (Group and Individual) Accident and Health \$ _____, and Other Accident and Health \$ _____ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	4,764,798,101		1,501,758,786	3,128,833,379	41,373,797		3,271,996	89,560,143			
1.2 Reinsurance assumed	6,403,883		6,403,883								
1.3 Reinsurance ceded	624,578,520		621,180,182				3,398,338				
1.4 Net	(d) 4,146,623,464		886,982,487	3,128,833,379	41,373,797		(126,342)	89,560,143			
2. Liability December 31, current year from Part 1:											
2.1 Direct	443,036,962		255,834,283	169,379,585	4,576,704		690,084	12,556,306			
2.2 Reinsurance assumed	3,877,623		3,877,623								
2.3 Reinsurance ceded	120,647,433		120,243,603				403,830				
2.4 Net	326,267,152		139,468,303	169,379,585	4,576,704		286,254	12,556,306			
3. Amounts recoverable from reinsurers December 31, current year	54,376,815		48,436,811				5,940,004				
4. Liability December 31, prior year:											
4.1 Direct	346,335,107		190,065,125	144,027,572	2,887,899			9,354,511			
4.2 Reinsurance assumed	1,403,555		1,403,555								
4.3 Reinsurance ceded	88,885,379		88,885,379								
4.4 Net	258,853,283		102,583,301	144,027,572	2,887,899			9,354,511			
5. Amounts recoverable from reinsurers December 31, prior year	59,598,262		57,788,049				1,810,213				
6. Incurred Benefits											
6.1 Direct	4,861,499,956		1,567,527,944	3,154,185,392	43,062,602		3,962,080	92,761,938			
6.2 Reinsurance assumed	8,877,951		8,877,951								
6.3 Reinsurance ceded	651,119,127		643,187,168				7,931,959				
6.4 Net	4,219,258,780		933,218,727	3,154,185,392	43,062,602		(3,969,879)	92,761,938			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
 \$ in Line 6.1, and \$ in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ 2,829,710 in Line 1.1, \$ 2,829,710 in Line 1.4.
 \$ 2,829,710 in Line 6.1, and \$ 2,829,710 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
 \$ in Line 6.1, and \$ in Line 6.4.

(d) Includes \$60,291 premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans	18,019,364	14,423,991	(3,595,373)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	1,613,386	2,405,122	791,736
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	19,632,750	16,829,113	(2,803,637)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued	483,950		(483,950)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection		577	577
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
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	348,894,229	350,155,547	1,261,318
19. Guaranty funds receivable or on deposit			
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			
24. Health care and other amounts receivable	13,133,148	15,076,380	1,943,232
25. Aggregate write-ins for other than invested assets	40,351,248	42,027,994	1,676,746
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	422,495,325	424,089,611	1,594,286
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	422,495,325	424,089,611	1,594,286
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Miscellaneous	36,794,070	41,911,216	5,117,146
2502. Amount due for undelivered securities	3,557,178	116,778	(3,440,400)
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	40,351,248	42,027,994	1,676,746

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department ("DSID" or "statutory accounting practices").

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 December 31, 2020 and 2019 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2020	2019
<u>Net Income</u>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 183,437,175	\$ 631,422,280
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 183,437,175</u>	<u>\$ 631,422,280</u>
<u>Capital and Surplus</u>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 9,447,894,052	\$ 9,354,607,307
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 9,447,894,052</u>	<u>\$ 9,354,607,307</u>

- B. The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements. Management is also required to disclose contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from those estimates.
- C. Life premiums are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred. Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Policy reserves are based on mortality tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractual benefits. The Company holds reserves greater than those developed under the minimum statutory reserving rules when the valuation actuary determines that the minimum statutory reserves are inadequate.

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately \$194,699,517.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments consist of securities with remaining maturities of one year or less but greater than three months at the time of acquisition and are carried at amortized cost, which approximates fair value. Cash and cash equivalents include cash on hand, amounts due from banks and highly liquid debt instruments that have original maturities of three months or less at date of purchase and are stated at amortized cost. Cash and cash equivalents also include money market mutual funds which are stated at fair value.
- (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) Unaffiliated common stocks are carried at fair value. Unrealized gains and losses are reflected in surplus, net of deferred taxes. The cost basis of common stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the common stock's cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for common stock.
- (4) Preferred stocks in "good standing" (NAIC designation of 1 to 3) are valued at amortized cost. Preferred stocks "not in good standing" (NAIC designation of 4 to 6) are valued at the lower of amortized cost or fair value. The cost basis of preferred stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the preferred stock's amortized cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for preferred stocks.
- (5) Mortgage loans on real estate are carried at unpaid principal balances, net of discounts, premiums, deferred origination fees related to points, and specific valuation allowances, and are collateralized. Specific valuation allowances are established for the excess carrying value of the mortgage loan over the estimated fair value of the collateral as an unrealized loss in surplus, when it is probable that based on current information and events, the Company will be unable to collect all amounts due under the contractual terms of the loan agreement. Fair value of the collateral is estimated by performing an internal or external current appraisal. If impairment is deemed to be other-than-temporary, which can include a loan modification that qualifies as a troubled debt restructuring ("TDR"), a direct write-down is recognized as a realized loss reported in net income, and a new cost basis for the individual mortgage loan, which is equal to the fair value of the collateral, less costs to obtain and sell, is established. Refer to Note

NOTES TO FINANCIAL STATEMENTS

20 - Fair Value Measurements, for discussion on the valuation approach and methods for mortgage loans.

Real estate includes properties that are directly-owned and real estate property investments that are directly and wholly-owned through a limited liability company and meet certain criteria. Real estate held for the production of income is stated at cost less accumulated depreciation and encumbrances. Real estate held for sale is stated at the lower of cost less accumulated depreciation or fair value, less encumbrances and estimated costs to sell. If there is an indication that the carrying amount of the real estate may not be recoverable, then it must be tested for impairment. If the carrying amount of a real estate investment exceeds its undiscounted cash flows, an OTTI is recorded as a realized loss in net income, calculated as the difference between the carrying amount of the real estate investment and the fair value of the real estate investment. Depreciation of real estate held for the production of income is calculated using the straight-line method over the estimated lives of the assets, generally 40 years. Costs of permanent improvements are depreciated over their estimated useful life, or the remaining estimated life of the real estate.

- (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 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 impairment ("OTTI"), the impaired bond 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 (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

- (7) Investments in subsidiaries are stated as follows: (1) domestic insurance subsidiaries are stated at the value of their underlying U.S. statutory surplus; (2) foreign insurance subsidiaries that have U.S. generally accepted accounting principles ("U.S. GAAP") audits are stated at U.S. GAAP equity adjusted for certain assets that are disallowed under statutory accounting practices, otherwise, the investment is nonadmitted; (3) non-insurance subsidiaries are carried at U.S. GAAP equity, unless they are engaged in certain transactions that are for the benefit of the Company or its affiliates and receive 20% or more of their revenue from the Company or its affiliates. In this case, non-insurance subsidiaries are carried at U.S. GAAP equity adjusted for the same items as foreign insurance subsidiaries; (4) all other assets and liabilities in a downstream holding company are accounted for in accordance with the appropriate U.S. statutory guidance. Dividends and distributions from subsidiaries are recorded as a component of net investment income when declared and changes in the equity of subsidiaries (both in the form of common stock and limited liability companies ("LLCs")) are recorded as unrealized gains or losses in surplus, net of deferred taxes. In the absence of an admissible audit, the entire investment is nonadmitted.
- (8) Limited partnerships and limited liability companies which have admissible audits are carried at the underlying audited equity of the investee. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

The new cost basis of an impaired limited partnership or limited liability company is not adjusted for subsequent increases in the underlying audited equity of the investee..

Dividends and distributions from limited partnerships and limited liability companies, other than those deemed a return of capital, are recorded in net investment income. Undistributed earnings are included in unrealized gains and losses and are reflected in surplus, net of deferred taxes.

Low-Income Housing Tax Credit ("LIHTC") investments, which are included in other invested assets, are recorded at proportional amortized cost and include remaining unfunded commitments. The carrying value of the investment is amortized into income in proportion to the actual and projected future amounts of tax credits and deductible losses. The amortization is recorded through net investment income.

- (9) Derivative instruments that qualify and are designated for hedge accounting are valued in a manner consistent with the items being hedged. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities, other income for hedges of liabilities. Net realized gains and losses are recognized upon termination or maturity of these contracts in a manner consistent with the hedged item and when subject to the IMR, are transferred to the IMR, net of taxes.

Derivative instruments that do not qualify or are not designated for hedge accounting are carried at fair value and changes in fair value are recorded in surplus as unrealized gains and losses, net of deferred taxes. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities and other income for hedges of liabilities. Upon termination or maturity the gains or losses on these contracts are recognized in net realized capital gains and losses, net of taxes. Realized gains or losses on terminated or matured derivatives, which are subject to the IMR, are transferred to the IMR, net of taxes.

- (10) - (11) The Company does not issue or have in-force any accident and health policies.

(12) The Company has not changed its capitalization policy from the prior year.

(13) The Company does not issue or have in-force any accident and health policies.

NOTES TO FINANCIAL STATEMENTS

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

Changes in Accounting Principles

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

In 2020, the Company adopted Principles Based Reserving ("PBR"). Under PBR for individual life products (VM-20), reserves are the higher of: a) the reserve using prescribed assumptions or b) the reserve computed using a single prescribed economic scenario or c) the reserve based on a wide range of future economic conditions. Under PBR for variable annuity products (VM-21), reserves are the higher of: a) the reserve based on a wide range of future economic conditions computed using prescribed experience factors and b) the reserve based on a wide range of future economic conditions computed using justified company experience factors. For individual life products, the new standards are mandatory for policies issued on or after January 1, 2020 and therefore, there was no impact to surplus on adoption. For variable annuity products, PBR is mandatory for old and new business as of January 1, 2020 and companies are allowed to elect a phase-in period of three years to report the change in reserve valuation basis as described in SSAP No. 51R *Life Contracts*. This change in valuation basis, which impacts variable annuity reserves written from 1981 to 2019 is permitted under the revisions to the Commissioners Annuity Reserve Valuation Method (CARVM) adopted in VM-21, and Actuarial Guideline 43 CARVM for variable annuities (AG 43). Since the impact of adopting PBR did not materially increase statutory reserves, the Company recorded the full impact in surplus in 2020 and did not elect the phase-in method.

Prior Period Corrections

In 2019, the Company determined that it had understated its federal income tax benefits related to income on certain investments in tax exempt municipal bonds. As a result, the Company recorded a prior period correction increasing surplus by \$24,736,844 in 2019, reflecting the impact for the years 2014 - 2018.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2020 were 6.75% and 2.47%, respectively. There were no residential mortgage loans funded during 2020.
- (2) For 2020, the maximum percentage of any one commercial mortgage loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 92.4% (current average percentage was 54.5%). For 2020, the maximum percentage of any residential mortgage loan to the value of the security at the time of the loans was 80.0% (current average percentage was 53.4%).
- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were \$340,826 and \$248,531 for the years ended December 31, 2020 and 2019, respectively.
- (4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

NOTES TO FINANCIAL STATEMENTS

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded investment (all)							
(a) Current	\$ —	\$ —	\$ 6,799,702	\$ —	\$ 14,214,797,445	\$ 660,731,769	\$ 14,882,328,916
(b) 30 - 59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60 - 89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90 - 179 days past due	\$ —	\$ —	\$ 526,765	\$ —	\$ 69,828,182	\$ —	\$ 70,354,947
(e) 180+ days past due	\$ —	\$ —	\$ 2,585,034	\$ —	\$ —	\$ —	\$ 2,585,034
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Prior Year							
1. Recorded investment (all)							
(a) Current	\$ —	\$ —	\$ 15,026,017	\$ —	\$ 13,995,039,020	\$ 685,789,065	\$ 14,695,854,102
(b) 30 - 59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60 - 89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(d) 90 - 179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ 654,999	\$ —	\$ —	\$ —	\$ 654,999
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(5) Investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. Current Year							
1. With allowance for credit losses	\$ —	\$ —	\$ 359,676	\$ —	\$ —	\$ —	\$ 359,676
2. No allowance for credit losses	—	—	654,999	—	69,828,182	—	70,483,181
3. Total (1 + 2)	\$ —	\$ —	\$ 1,014,675	\$ —	\$ 69,828,182	\$ —	\$ 70,842,857
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Prior Year							
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ 128,018,334	\$ —	\$ 128,018,334
2. No allowance for credit losses	—	—	654,999	—	—	—	654,999
3. Total (1 + 2)	\$ —	\$ —	\$ 654,999	\$ —	\$ 128,018,334	\$ —	\$ 128,673,333
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(6) Investments in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

NOTES TO FINANCIAL STATEMENTS

	Residential			Commercial			Total
	Farm	Insured	All Other	Insured	All Other	Mezzanine	
a. Current Year							
1. Average recorded investment	\$ —	\$ —	\$ 935,664	\$ —	\$ 114,742,375	\$ —	\$ 115,678,039
2. Interest income recognized	\$ —	\$ —	\$ 1,478	\$ —	\$ 3,352,396	\$ —	\$ 3,353,874
3. Recorded investments on nonaccrual status	\$ —	\$ —	\$ 3,111,799	\$ —	\$ 69,828,182	\$ —	\$ 72,939,981
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Prior Year							
1. Average recorded investment	\$ —	\$ —	\$ 2,132,220	\$ —	\$ —	\$ —	\$ 2,132,220
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Recorded investments on nonaccrual status	\$ —	\$ —	\$ 654,999	\$ —	\$ —	\$ —	\$ 654,999
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Allowance for credit losses:

	December 31, 2020	December 31, 2019
a. Balance at beginning of period	\$ 16,842,728	\$ —
b. Additions charged to operations	192,973	—
c. Direct write-downs charged against the allowance	(16,873,299)	16,842,728
d. Recoveries of amounts previously charged off	(50,668)	—
e. Balance at end of period	\$ 111,734	\$ 16,842,728

(8) Mortgage loans derecognized as a result of foreclosure:

	December 31, 2020
a. Aggregate amount of mortgage loans derecognized	\$ 39,978,973
b. Real estate collateral recognized	\$ —
c. Other collateral recognized	\$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$ —

(9) The Company accrues interest income on mortgage loans to the extent it is deemed collectible. The Company places loans on non-accrual status, and ceases to recognize interest income when management determines that the collection of interest and repayment of principal is not probable. Any accrued but uncollected interest is reversed out of interest income once a loan is put on non-accrual status. Interest payments received on mortgage loans where interest payments have been deemed uncollectible are recognized on a cash basis and recorded as interest income. If a loan in default has any investment income due and accrued that is 90 days past due and collectible, the investment income shall continue to accrue, but all accrued interest related to the loan is reported as a nonadmitted asset until such time that it has either been paid or deemed uncollectible.

B. Debt Restructuring

A restructuring is considered a TDR when a debtor is experiencing financial difficulties and the Company has granted a concession. The Company had the following restructured debt in the general account for which it is the creditor:

	General Account		Separate Account	
	December 31, 2020	December 31, 2019	December 31, 2020	December 31, 2019
(1) The total recorded investment in restructured debt, as of year-end	\$ 52,801,655	\$ 1,482,108	\$ 6,300,045	\$ —
(2) The realized capital losses related to this debt	\$ 44,945,374	\$ 896,687	\$ 3,092,578	\$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	\$ —	\$ —	\$ —	\$ —

(4) The Company accrues interest income on impaired debt instruments to the extent it is deemed collectible (delinquent less than 90 days) and the debt instrument continues to perform under its original or restructured contractual terms. Interest income on non-performing debt instruments is generally recognized on a cash basis.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

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

		OTTI Recognized in Loss			
		Amortized Cost Basis Before OTTI	2a Interest	2b Non- interest	Fair Value 1-(2a+2b)
General Account:					
OTTI recognized 1st Quarter					
a.	Intent to sell	\$17,861,886	\$ —	\$ 457,045	\$ 17,404,841
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	17,861,886	—	457,045	17,404,841
OTTI recognized 2nd Quarter					
d.	Intent to sell	—	—	—	—
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter					
g.	Intent to sell	16,612,875	—	823,710	15,789,165
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	16,612,875	—	823,710	15,789,165
OTTI recognized 4th Quarter					
j.	Intent to sell	15,331,697	—	5,806,032	9,525,665
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l.	Total 4th Quarter	15,331,697	—	5,806,032	9,525,665
m.	Annual Aggregate Total (General Account)		<u>\$ —</u>	<u>\$ 7,086,788</u>	
Separate Account:					
OTTI recognized 1st Quarter					
a.	Intent to sell	\$ 1,418,984	\$ —	\$ 36,320	\$ 1,382,664
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c.	Total 1st Quarter	1,418,984	—	36,320	1,382,664
OTTI recognized 2nd Quarter					
d.	Intent to sell	—	—	—	—
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter					
g.	Intent to sell	1,319,621	—	65,373	1,254,248
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i.	Total 3rd Quarter	1,319,621	—	65,373	1,254,248
OTTI recognized 4th Quarter					
j.	Intent to sell	1,217,771	—	461,185	756,587
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l.	Total 4th Quarter	1,217,771	—	461,185	756,587
m.	Annual Aggregate Total (Separate Account)		<u>\$ —</u>	<u>\$ 562,878</u>	
Grand Total			<u>\$ —</u>	<u>\$ 7,649,665</u>	

NOTES TO FINANCIAL STATEMENTS

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
05946XY72	840,655	755,635	85,020	755,635	820,327	12/31/2020
126694RN0	435,550	—	435,550	—	389,071	12/31/2020
17029RAA9	80,751	36,428	44,323	36,428	35,116	12/31/2020
3622ELAG1	250,244	241,870	8,374	241,870	246,508	12/31/2020
3622EUAB2	413,045	406,835	6,210	406,835	407,175	12/31/2020
3622EUAC0	78,255	77,080	1,175	77,080	77,253	12/31/2020
3622MPAB4	398,289	355,886	42,403	355,886	387,163	12/31/2020
362334MD3	2,730	2,723	7	2,723	2,648	12/31/2020
61749EAD9	2,093,026	1,981,223	111,803	1,981,223	2,044,135	12/31/2020
76110VSU3	278,884	179,916	98,968	179,916	49,960	12/31/2020
784649AG0	73,172	—	73,172	—	46,787	12/31/2020
059469AF3	773,115	698,411	74,704	698,411	715,778	9/30/2020
12627HAK6	681,563	607,292	74,271	607,292	631,607	9/30/2020
12628KAF9	829,410	766,783	62,627	766,783	814,153	9/30/2020
12628LAJ9	170,914	163,570	7,344	163,570	150,633	9/30/2020
12629EAD7	917,053	859,749	57,304	859,749	853,461	9/30/2020
126694DT2	466,954	453,621	13,333	453,621	450,781	9/30/2020
126694RN0	468,501	465,772	2,729	465,772	418,024	9/30/2020
17309BAB3	126,944	119,942	7,002	119,942	126,633	9/30/2020
32052MAA9	33,933	33,529	404	33,529	26,648	9/30/2020
3622EUAB2	443,953	424,280	19,673	424,280	430,112	9/30/2020
3622EUAC0	960,744	918,574	42,170	918,574	938,014	9/30/2020
362334MD3	2,847	2,792	55	2,792	2,772	9/30/2020
36244SAC2	3,626,421	3,159,781	466,640	3,159,781	3,602,879	9/30/2020
36244SAF5	2,256,100	1,965,732	290,368	1,965,732	2,241,102	9/30/2020
46628LBK3	196,117	23,526	172,591	23,526	176,634	9/30/2020
61751DAE4	341,395	336,198	5,197	336,198	334,245	9/30/2020
649603AQ0	667,387	626,059	41,328	626,059	618,326	9/30/2020
65537BAF7	1,413,977	1,280,224	133,753	1,280,224	1,364,781	9/30/2020
76110VSU3	338,594	327,766	10,828	327,766	259,965	9/30/2020
94983UAB3	1,056,562	867,108	189,454	867,108	1,031,436	9/30/2020
94988PAD5	36,310,686	36,310,669	17	36,310,669	30,361,758	9/30/2020
94988PAE3	10,737,542	10,737,539	3	10,737,539	7,813,002	9/30/2020
00011#AA1	1,832,228	1,258,288	573,940	1,258,288	1,626,814	6/30/2020
02147QAF9	281,987	277,949	4,038	277,949	281,576	6/30/2020
02151HAA3	48,918	45,087	3,831	45,087	45,571	6/30/2020
058933AQ5	213,581	186,979	26,602	186,979	200,960	6/30/2020
059469AF3	812,485	793,135	19,350	793,135	734,786	6/30/2020
05948KP52	190,532	190,238	294	190,238	192,446	6/30/2020
05951KAZ6	66,914	65,940	974	65,940	66,388	6/30/2020
05951KBA0	54,423	53,977	446	53,977	54,824	6/30/2020
12544TAH7	241,752	236,141	5,611	236,141	237,973	6/30/2020
12544VAB5	36,262	34,656	1,606	34,656	34,277	6/30/2020
12627HAK6	708,983	700,189	8,794	700,189	648,910	6/30/2020
12628KAF9	846,833	838,418	8,415	838,418	774,935	6/30/2020
12628LAJ9	181,964	174,573	7,391	174,573	154,534	6/30/2020
12629EAD7	958,878	930,359	28,519	930,359	843,136	6/30/2020
12638PAE9	1,122,773	1,091,208	31,565	1,091,208	1,155,525	6/30/2020
12667FJ55	1,264,725	1,236,354	28,371	1,236,354	1,273,433	6/30/2020
12667G6W8	1,424,674	1,415,070	9,604	1,415,070	1,327,700	6/30/2020
12667GRG0	1,867,398	1,789,162	78,236	1,789,162	1,813,979	6/30/2020
12667GXM8	480,752	477,047	3,705	477,047	468,615	6/30/2020
12668AQ65	1,615,975	1,588,279	27,696	1,588,279	1,608,727	6/30/2020
151314CC3	48,568	48,032	536	48,032	48,594	6/30/2020
15132EKT4	36,805	24,543	12,262	24,543	36,831	6/30/2020
17029RAA9	80,241	34,134	46,107	34,134	21,863	6/30/2020
17309BAB3	130,669	129,904	765	129,904	123,656	6/30/2020
225458XZ6	6,649,886	6,435,016	214,870	6,435,016	6,441,998	6/30/2020
32052MAA9	42,095	34,010	8,085	34,010	26,598	6/30/2020
3622E8AC9	2,675,799	2,582,136	93,663	2,582,136	2,617,066	6/30/2020
3622ELAG1	294,034	267,586	26,448	267,586	274,634	6/30/2020
3622EUAB2	453,269	451,247	2,022	451,247	435,833	6/30/2020
3622EUAC0	1,028,992	976,640	52,352	976,640	950,493	6/30/2020
362334MD3	2,940	2,916	24	2,916	2,845	6/30/2020
362375AF4	647,697	585,976	61,721	585,976	625,804	6/30/2020

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
36244SAC2	3,896,200	3,751,057	145,143	3,751,057	3,745,313	6/30/2020
36244SAF5	2,423,960	2,333,634	90,326	2,333,634	2,329,701	6/30/2020
45660LHT9	453,359	437,848	15,511	437,848	449,248	6/30/2020
46627MEA1	329,962	319,574	10,388	319,574	348,402	6/30/2020
46628BBD1	285,489	264,944	20,545	264,944	277,547	6/30/2020
46628SAE3	2,133,651	2,011,712	121,939	2,011,712	2,139,183	6/30/2020
46628SAG8	1,541,529	1,428,685	112,844	1,428,685	1,541,725	6/30/2020
61749EAD9	2,438,263	2,225,376	212,887	2,225,376	2,266,325	6/30/2020
61749EAE7	702,260	636,558	65,702	636,558	654,415	6/30/2020
61749EAH0	758,224	698,095	60,129	698,095	719,541	6/30/2020
61750YAB5	806,602	764,263	42,339	764,263	870,604	6/30/2020
61750YAD1	1,475,698	1,331,342	144,356	1,331,342	1,416,744	6/30/2020
61750YAE9	197,534	187,036	10,498	187,036	202,301	6/30/2020
61750YAJ8	383,797	359,821	23,976	359,821	384,745	6/30/2020
61751DAE4	352,481	350,462	2,019	350,462	345,565	6/30/2020
61752RAM4	822,124	784,164	37,960	784,164	835,766	6/30/2020
65537BAC4	2,350,632	2,148,659	201,973	2,148,659	2,154,745	6/30/2020
65537BAF7	1,498,247	1,451,174	47,073	1,451,174	1,410,099	6/30/2020
75970HAD2	12,316	11,609	707	11,609	12,310	6/30/2020
76111XZW6	2,726,720	2,461,624	265,096	2,461,624	2,658,146	6/30/2020
76114CAD8	779,657	708,569	71,088	708,569	770,989	6/30/2020
784649AG0	120,677	83,294	37,383	83,294	80,711	6/30/2020
78476YAA4	225,042	200,505	24,537	200,505	401,010	6/30/2020
78477AAA5	86,684	66,910	19,774	66,910	66,910	6/30/2020
78637VAB4	1,191,768	643,247	548,521	643,247	809,462	6/30/2020
78637VAD0	1,189,430	641,981	547,449	641,981	808,151	6/30/2020
78637VAF5	1,188,944	641,729	547,215	641,729	1,147,581	6/30/2020
78637VAH1	1,199,770	647,620	552,150	647,620	809,720	6/30/2020
78637VAK4	1,269,102	684,839	584,263	684,839	855,935	6/30/2020
78637VAM0	1,287,420	694,691	592,729	694,691	866,872	6/30/2020
78637VAP3	1,296,592	699,760	596,832	699,760	856,022	6/30/2020
78637VAR9	1,333,320	719,574	613,746	719,574	871,026	6/30/2020
78637VAT5	1,358,980	733,429	625,551	733,429	887,122	6/30/2020
78637VAV0	1,382,421	746,013	636,408	746,013	903,634	6/30/2020
78637VAX6	1,437,314	775,816	661,498	775,816	901,586	6/30/2020
94984MAG9	452,264	437,865	14,399	437,865	451,884	6/30/2020
94988PAC7	3,506,204	2,426,434	1,079,770	2,426,434	2,962,077	6/30/2020
94988PAD5	36,670,083	36,127,366	542,717	36,127,366	34,894,151	6/30/2020
94988PAE3	15,706,293	15,569,492	136,801	15,569,492	13,266,321	6/30/2020
94988YAB0	1,308,523	801,641	506,882	801,641	1,102,274	6/30/2020
94988YAD6	1,533,195	815,384	717,811	815,384	1,291,595	6/30/2020
94988YAF1	1,528,718	813,003	715,715	813,003	1,287,763	6/30/2020
94988YAH7	3,573,439	2,536,927	1,036,512	2,536,927	3,008,156	6/30/2020
94989FAB0	1,276,535	782,044	494,491	782,044	1,076,617	6/30/2020
94989FAD6	1,088,426	477,155	611,271	477,155	916,857	6/30/2020
94989FAF1	1,310,125	802,622	507,503	802,622	1,103,688	6/30/2020
94989FAH7	3,466,568	2,461,056	1,005,512	2,461,056	2,920,446	6/30/2020
L2287*AA5	4,920,048	3,992,657	927,391	3,992,657	4,033,436	6/30/2020
L2287*AB3	3,269,740	2,663,093	606,647	2,663,093	2,468,171	6/30/2020
L2287*AC1	11,284,120	9,196,934	2,087,186	9,196,934	8,989,036	6/30/2020
059469AF3	685,606	650,727	34,879	650,727	546,776	3/31/2020
12628KAF9	931,029	857,489	73,540	857,489	754,055	3/31/2020
12628LAJ9	187,754	187,360	394	187,360	154,645	3/31/2020
46625YQX4	1,513,350	1,451,300	62,050	1,451,300	1,381,792	3/31/2020
46628BBD1	27,272	27,155	117	27,155	24,164	3/31/2020
57643MCG7	220,653	209,294	11,359	209,294	201,110	3/31/2020
65537BAC4	2,430,882	2,404,369	26,513	2,404,369	2,088,898	3/31/2020
Subtotal - General Account	XXX	XXX	23,456,658	XXX	XXX	
Guaranteed Separate Accounts						
61749EAD9	93,024	88,054	4,970	88,054	90,850	12/31/2020
76110VSU3	2,446	1,578	868	1,578	438	12/31/2020
059469AF3	128,646	116,185	12,461	116,185	119,296	9/30/2020
12627HAK6	119,969	106,842	13,127	106,842	111,460	9/30/2020
12628KAF9	108,184	100,015	8,169	100,015	106,194	9/30/2020
36244SAC2	198,407	172,906	25,501	172,906	197,299	9/30/2020
36244SAF5	187,807	163,668	24,139	163,668	186,759	9/30/2020

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
61751DAE4	48,771	48,028	743	48,028	47,749	9/30/2020
76110VSU3	2,970	2,875	95	2,875	2,280	9/30/2020
94983UAB3	180,760	148,299	32,461	148,299	176,299	9/30/2020
000366AB0	209,870	35,563	174,307	35,563	114,000	6/30/2020
001406AB3	113,567	70,384	43,183	70,384	31,331	6/30/2020
00256DAB8	222,925	144,773	78,152	144,773	116,821	6/30/2020
02147QAF9	375,983	370,598	5,385	370,598	375,434	6/30/2020
02151HAA3	19,307	18,035	1,272	18,035	18,228	6/30/2020
04546KAB4	220,588	177,923	42,665	177,923	119,590	6/30/2020
058933AQ5	103,765	93,490	10,275	93,490	100,480	6/30/2020
059469AF3	136,408	131,980	4,428	131,980	122,464	6/30/2020
12544VAB5	14,465	13,863	602	13,863	13,711	6/30/2020
12627HAK6	124,641	123,252	1,389	123,252	114,514	6/30/2020
12628KAF9	110,457	109,359	1,098	109,359	101,078	6/30/2020
126673QR6	184,866	183,088	1,778	183,088	180,167	6/30/2020
3622E8AC9	56,932	54,939	1,993	54,939	55,682	6/30/2020
36244SAC2	213,153	205,228	7,925	205,228	205,099	6/30/2020
36244SAF5	201,767	194,264	7,503	194,264	194,142	6/30/2020
45660LHT9	604,480	583,798	20,682	583,798	598,998	6/30/2020
61749EAD9	108,368	98,906	9,462	98,906	100,726	6/30/2020
61749EAE7	54,020	48,966	5,054	48,966	50,340	6/30/2020
61749EAH0	162,477	149,592	12,885	149,592	154,187	6/30/2020
61750YAB5	93,449	88,590	4,859	88,590	101,233	6/30/2020
61750YAE9	49,383	46,759	2,624	46,759	50,575	6/30/2020
61750YAJ8	143,924	134,933	8,991	134,933	144,279	6/30/2020
61751DAE4	50,355	50,066	289	50,066	49,366	6/30/2020
94988PAC7	478,118	330,877	147,241	330,877	403,920	6/30/2020
94988PAD5	5,000,466	4,926,459	74,007	4,926,459	4,758,293	6/30/2020
94988PAE3	2,141,767	2,123,113	18,654	2,123,113	1,809,044	6/30/2020
94988YAB0	178,435	109,315	69,120	109,315	150,310	6/30/2020
94988YAD6	209,072	111,189	97,883	111,189	176,127	6/30/2020
94988YAF1	208,462	110,864	97,598	110,864	175,604	6/30/2020
94988YAH7	487,287	345,945	141,342	345,945	410,203	6/30/2020
94989FAB0	174,073	106,642	67,431	106,642	146,811	6/30/2020
94989FAD6	148,422	65,067	83,355	65,067	125,026	6/30/2020
94989FAF1	178,653	109,448	69,205	109,448	150,503	6/30/2020
94989FAH7	472,714	335,599	137,115	335,599	398,243	6/30/2020
059469AF3	48,896	46,430	2,466	46,430	39,055	3/31/2020
12628KAF9	121,437	111,846	9,591	111,846	98,355	3/31/2020
126673QR6	199,620	199,571	49	199,571	187,656	3/31/2020
Subtotal - Guaranteed Separate Accounts	XXX	XXX	1,584,392	XXX	XXX	
Grand Total	XXX	XXX	\$ 25,041,050	XXX	XXX	

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

NOTES TO FINANCIAL STATEMENTS

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

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$ 2,817,136,347	\$ 92,775,724	\$ 1,697,708,786	\$ 38,525,439	\$ 4,514,845,133	\$ 131,301,163
Guaranteed Separate Accounts	152,401,023	5,633,161	31,027,140	2,173,774	183,428,163	7,806,935
Total	<u>\$ 2,969,537,370</u>	<u>\$ 98,408,885</u>	<u>\$ 1,728,735,926</u>	<u>\$ 40,699,213</u>	<u>\$ 4,698,273,296</u>	<u>\$ 139,108,098</u>

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) The Company enters into dollar roll repurchase agreements to sell and repurchase securities. Assets to be repurchased are the same, or substantially the same, as the assets sold. The Company agrees to sell securities at a specified price and repurchase the securities at a lower price. The Company receives cash in the amount of the sales proceeds and establishes a liability equal to the repurchase amount. The difference between the sale and repurchase amounts represents deferred income which is earned over the life of the agreement. The liability for repurchasing the assets is included in borrowed money on Page 3 – Liabilities, Surplus and Other Funds.
- (2) The Company enters into securities lending agreements whereby certain investment securities are loaned to third parties. With respect to securities loaned, in order to reduce the Company's risk under these transactions, the Company requires initial cash collateral equal to 102% of the fair value of domestic securities loaned. The Company records an offsetting liability in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities.

- (3) Collateral Received

- a. Aggregate amount of collateral received:

	General Account Dollar Repurchase Agreements	Separate Accounts Dollar Repurchase Agreements	General Account Securities Lending
	Fair Value		
Open	\$ —	\$ —	\$ 675,000,000
30 days or less	829,000	—	—
31 to 60 days	—	—	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	<u>\$ 829,000</u>	<u>\$ —</u>	<u>\$ 675,000,000</u>

- b. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.
- c. Cash received on securities lending transactions and repurchase agreements is then reinvested in short-term investments and bonds with various maturities.

- (4) The Company's securities lending transactions are not administered by an affiliated agent.

- (5) Collateral Reinvestment

- a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
30 days or less	829,578	829,578	—	—	398,926,868	398,928,668
31 to 60 days	—	—	—	—	116,977,985	116,980,585
61 to 90 days	—	—	—	—	64,983,957	64,994,807
91 to 120 days	—	—	—	—	9,994,751	9,994,751
121 to 180 days	—	—	—	—	46,000,000	46,055,890
181 to 365 days	—	—	—	—	10,000,000	10,022,550
1 to 2 years	—	—	—	—	20,000,000	20,070,900
2 to 3 years	—	—	—	—	25,500,000	25,587,844
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	<u>\$ 829,578</u>	<u>\$ 829,578</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 692,383,561</u>	<u>\$ 692,635,995</u>

NOTES TO FINANCIAL STATEMENTS

- b. To help manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company invests in highly liquid assets.
- (6) The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge except as explained above in section (2). In the case of tri-party repurchase agreements, the collateral is kept by the custodian and is not recorded on the Company's financial statements. The Company is not permitted to sell the collateral except in the case of a counterparty default.
- (7) The Company does not have any collateral or transactions for securities lending that extend beyond one year from December 31, 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company 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 December 31, 2020, the carrying value and fair value of securities held under agreements to purchase and resell was \$252,333,000, 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 four days and a weighted average yield of 0.1%.

- (2) Type of repo trades used

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

- (3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - no maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	\$ 338,383,000	\$ 331,477,000	\$ 217,627,000	\$ 269,983,000
3. 2 days to 1 week	\$ —	\$ —	\$ —	\$ —
4. > 1 week to 1 month	\$ —	\$ —	\$ —	\$ —
5. > 1 month to 3 months	\$ —	\$ —	\$ —	\$ —
6. > 3 months to 1 year	\$ —	\$ —	\$ —	\$ —
7. > 1 year	\$ —	\$ —	\$ —	\$ —
b. Ending Balance				
1. Open - no maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	\$ 338,383,000	\$ 216,285,000	\$ 210,206,000	\$ —
3. 2 days to 1 week	\$ —	\$ —	\$ —	\$ 252,333,000
4. > 1 week to 1 month	\$ —	\$ —	\$ —	\$ —
5. > 1 month to 3 months	\$ —	\$ —	\$ —	\$ —
6. > 3 months to 1 year	\$ —	\$ —	\$ —	\$ —
7. > 1 year	\$ —	\$ —	\$ —	\$ —

- (4) Not applicable.

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 338,383,000	\$ 331,477,000	\$ 217,627,000	\$ 269,983,000
b. Ending Balance	\$ 338,383,000	\$ 216,285,000	\$ 210,206,000	\$ 252,333,000

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

NOTES TO FINANCIAL STATEMENTS

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a. Bonds - FV	\$ —	\$ 252,333,000	—	\$ —	\$ —	\$ —	\$ —	—
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 (sum of a through h)	\$ —	\$ 252,333,000	\$ —	\$ —	\$ —	\$ —	\$ —	—

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ —	\$ —	\$ —	\$ —
2. Securities (FV)	\$ 345,152,635	\$ 338,106,540	\$ 221,979,540	\$ 275,382,660
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ —	\$ —	\$ —	\$ —
2. Securities (FV)	\$ 345,152,635	\$ 220,611,050	\$ 214,411,062	\$ 257,380,886
3. Securities (BACV)	\$ —	XXX	XXX	\$ —
4. Nonadmitted subset (BACV)	\$ —	XXX	XXX	\$ —

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

	Amortized Cost	Fair Value
a. Overnight and continuous	\$ —	\$ —
b. 30 days or less	\$ —	\$ —
c. 31 to 90 days	\$ —	\$ —
d. > 90 days	\$ 257,380,886	\$ 257,380,886

(9) At December 31, 2020 and 2019, the Company did not have a recognized receivable for return of collateral.

(10) At December 31, 2020 and 2019, 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 as a Sale

Not applicable.

J. Real Estate

(1)a – (1)c The Company had \$0 and \$585,000 of real estate held for sale at December 31, 2020 and 2019, respectively. During 2020 and 2019, the Company recognized \$0 and \$288,338, respectively, in OTTI on real estate held for sale related to a foreclosed residential property.

(2)a – (2)b During 2020 and 2019, the Company recognized \$(76,352) and \$(96,048) of realized gains or (losses) on the disposition of real estate held for sale.

(3) The Company has not changed plans for the sale of investments in real estate.

(4)a – (4)e The Company does not engage in any land sale operations.

(5)a – (5)b The Company does not hold real estate investments with participating mortgage loan features.

K. Low-Income Housing Tax Credits

(1) The Company has a range of 2 years to 9 years of remaining unexpired tax credits on its investments in LIHTC. The holding period required for the LIHTC investments ranges from 3 years to 14 years.

(2) The amount of LIHTC and other tax benefits recognized during the years ended December 31, 2020 and 2019 was \$14,911,447 and \$17,522,090, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2020 and 2019 was \$40,735,379 and \$52,810,535, respectively.

(4) The LIHTC investments are periodically subject to regulatory reviews by housing authorities where the properties are located. The Company is not aware of any adverse issues related to such regulatory reviews

NOTES TO FINANCIAL STATEMENTS

- (5) The Company's investments in LIHTC did not exceed 10% of its admitted assets.
- (6)–(7) The Company had no impairments recorded on its LIHTC investments.

L. Restricted Assets

(1) Restricted assets (including pledged):

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted							8	9	Percentage	
	Current Year					6	7			10	11
	1	2	3	4	5						
Total General Account (G/A)	G/A Assets Supporting Separate Accounts (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.000 %	0.000 %
b. Collateral held under security lending agreements	675,000,000	—	—	—	675,000,000	675,000,000	—	—	675,000,000	0.386 %	0.387 %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
d. Subject to reverse repurchase agreements	252,333,001	—	—	—	252,333,001	219,792,001	32,541,000	—	252,333,001	0.144 %	0.145 %
e. Subject to dollar repurchase agreements	826,298	—	—	—	826,298	1,392,886	(566,588)	—	826,298	0.000 %	0.000 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	20,116,612	—	—	—	20,116,612	19,800,108	316,504	—	20,116,612	0.011 %	0.012 %
i. FHLB capital stock	21,940,600	—	—	—	21,940,600	28,234,500	(6,293,900)	—	21,940,600	0.013 %	0.013 %
j. On deposit with states	3,787,599	—	—	—	3,787,599	3,605,849	181,750	—	3,787,599	0.002 %	0.002 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
o. Total restricted assets	\$ 974,004,110	\$ —	\$ —	\$ —	\$ 974,004,110	\$ 947,825,344	\$ 26,178,766	\$ —	\$ 974,004,110	0.557 %	0.558 %

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset page, Column 1, Line 28

(d) Column 9 divided by Asset page, Column 3, Line 28

- (2) There were no assets pledged as collateral not captured in other categories at December 31, 2020 and 2019.
- (3) There were no other restricted assets at December 31, 2020 and 2019.

NOTES TO FINANCIAL STATEMENTS

- (4) At December 31, 2020 and 2019, the Company's assets received as collateral, reflected as assets within the Company's financial statements, along with a liability to return such collateral were as follows:

Collateral Assets	2020			
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 963,894,663	\$ 963,894,663	0.55 %	0.55 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	\$ 963,894,663	\$ 963,894,663	0.55 %	0.55 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$ 16,170,000	\$ 16,170,000	0.03 %	0.03 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	\$ 16,170,000	\$ 16,170,000	0.03 %	0.03 %

* j = Column 1 divided by Assets Page, Line 26 (Column 1)

t = Column 1 divided by Assets Page, Line 27 (Column 1)

** j = Column 1 divided by Assets Page, Line 26 (Column 3)

t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions and dollar repurchase agreements of \$675,829,000 in 2020, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E(3).

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 963,894,663	0.58 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 16,170,000	0.03 %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

NOTES TO FINANCIAL STATEMENTS

2019				
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 1,007,599,356	\$ 1,007,559,356	0.84 %	0.84 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	<u>\$ 1,007,599,356</u>	<u>\$ 1,007,559,356</u>	<u>0.84 %</u>	<u>0.84 %</u>

Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$ 6,240,000	\$ 6,240,000	0.01 %	0.01 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	<u>\$ 6,240,000</u>	<u>\$ 6,240,000</u>	<u>0.01 %</u>	<u>0.01 %</u>

* j = Column 1 divided by Assets Page, Line 26 (Column 1)

t = Column 1 divided by Assets Page, Line 27 (Column 1)

** j = Column 1 divided by Assets Page, Line 26 (Column 3)

t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions of \$676,388,625 for 2019, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities.

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 1,007,599,356	0.91 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 6,240,000	0.01 %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

The following represents the Company's 5GI securities at December 31, 2020 and 2019. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
Investments						
1. Bonds - AC	3	4	\$ 77,798	\$ 2,754,974	\$ 61,656	\$ 3,854,930
2. Loan-backed and structured securities - AC	9	6	35,278,875	5,683,693	36,452,296	5,818,002
3. Preferred stock - AC	—	1	—	—	—	117,813
4. Total (1+2+3+4)	<u>12</u>	<u>11</u>	<u>\$35,356,673</u>	<u>\$ 8,438,667</u>	<u>\$ 36,513,952</u>	<u>\$ 9,790,745</u>

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
Investments						
1. Bonds - AC	—	—	\$ —	\$ —	\$ —	\$ —
2. Loan-backed and structured securities - AC	—	—	—	—	—	—
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	<u>—</u>	<u>—</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

AC - Amortized cost

FV - Fair value

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
(1) Number of CUSIPs	245	134
(2) Aggregate Amount of Investment Income	\$ 86,847,582	\$ 5,376,514

6. Joint Ventures, Partnerships and Limited Liability Companies

- A.** The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets.
- B.** In 2020, the Company recognized \$19,111,378 in OTTI on its investments in limited partnerships and limited liability companies, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships and limited liability companies and were derived from the investment results of the underlying assets within the limited partnerships and limited liability companies.

7. Investment Income

- A.** Due and accrued investment income is excluded from surplus when amounts are over 90 days past due or collection is uncertain.
- B.** At December 31, 2020, the Company had \$483,950 of investment income due and accrued that was nonadmitted.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1)-(3) The Company uses derivative instruments to manage interest rate, equity, and currency risk. These derivative instruments include foreign currency and bond forwards, interest rate and equity options, interest rate futures and interest rate, total return and foreign currency swaps. The Company does not engage in derivative instrument transactions for speculative purposes.

Interest Rate Risk Management

The Company enters into various types of interest rate derivatives primarily to minimize exposure to fluctuations in interest rates on assets and liabilities held by the Company.

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2020, the Company had interest rate swaps with a fair value of \$251,017,994 and a carrying value of \$246,789,812. Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset.

Interest rate (Treasury) futures are used by the Company to manage duration of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2020, the Company had interest rate futures with a fair value and carrying value of \$40,699.

NOTES TO FINANCIAL STATEMENTS

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. Under these contracts, the Company will receive payments from counterparties should an agreed upon interest rate level be reached and payments will continue to increase under the option contract until an agreed upon interest rate ceiling, if applicable. At December 31, 2020, the Company had interest rate options with a fair value and carrying value of \$17,956,233.

Currency Risk Management

The primary purpose of the Company's foreign currency hedging activities is to protect the value of foreign currency denominated assets from the risk of changes in foreign exchange rates.

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2020, the Company had foreign currency swaps with a fair value of \$126,197,159 and a carrying value of \$131,052,202.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2020, the Company had foreign currency forwards with a fair value of and a carrying value of \$(12,906,045).

Equity Risk Management

The Company purchases equity put options to minimize exposure to the equity risk associated with guarantees on certain underlying policyholder liabilities. There are upfront fees paid related to option contracts at the time the agreements are entered into. At December 31, 2020, the Company had equity put options with a fair value and carrying value of \$10,714,896.

The company also enters into total return swaps to hedge equity exposure in the general account which had at fair value and carrying value of \$(73,343,689) at December 31, 2020.

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2020, the Company held bond forwards with a fair value of \$(30,337,458) and no carrying value.

Total return swaps are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities.

Hedge Effectiveness

To qualify for hedge accounting, the hedge relationship is designated and formally documented at inception detailing the particular risk management objective and strategy for the hedge, including the item and risk that is being hedged, the derivative that is being used, and how effectiveness is assessed.

A derivative must be highly effective in accomplishing the objective of offsetting either changes in fair value or cash flows for the risk being hedged. The Company formally assesses effectiveness of its hedging relationships both at hedge inception and on an ongoing basis in accordance with its risk management policy. The hedging relationship is considered highly effective if the changes in fair value or discounted cash flows of the hedging instrument are within 80-125% of the inverse changes in the fair value or discounted cash flows of the hedged item.

The Company discontinues hedge accounting prospectively if: (1) it is determined that the derivative is no longer highly effective in offsetting changes in the fair value or cash flows of a hedged item, (2) the derivative expires or is sold, terminated, or exercised, (3) it is probable that the forecasted transaction for which the hedge was entered into will not occur, or (4) management determines that designation of the derivative as a hedge instrument is no longer appropriate.

- (4) The Company had no derivative contracts with financing premiums for the year ended December 31, 2020.
- (5) For derivatives which are designated for hedge accounting, there were no components of the derivative's gain or loss excluded from the assessment of effectiveness for the year ended December 31, 2020.
- (6) There were no net gains recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.
- (7) The Company did not have any cash flow hedges of forecasted transactions except for cash flow hedges related to payments of variable interest on existing financial instruments.
- (8) Not applicable.

B. Derivatives under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax assets ("DTAs") and net deferred tax liabilities ("DTLs") at December 31, 2020 and 2019 were as follows:

		2020		
		Ordinary	Capital	Total
(1)	(a) Gross DTAs	\$ 1,094,882,363	\$ 198,301,036	\$ 1,293,183,399
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Adjusted gross DTAs (1a - 1b)	1,094,882,363	198,301,036	1,293,183,399
	(d) DTAs nonadmitted	348,894,229	—	348,894,229
	(e) Subtotal of net admitted DTAs (1c-1d)	745,988,134	198,301,036	944,289,170
	(f) Gross DTLs	289,206,609	264,122,499	553,329,108
	(g) Net admitted DTAs/(DTLs) (1e - 1f)	<u>\$ 456,781,525</u>	<u>\$ (65,821,463)</u>	<u>\$ 390,960,062</u>
		2019		
		Ordinary	Capital	Total
	(a) Gross DTAs	\$ 1,040,178,498	\$ 127,197,811	\$ 1,167,376,309
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Adjusted gross DTAs (1a - 1b)	1,040,178,498	127,197,811	1,167,376,309
	(d) DTAs nonadmitted	350,155,547	—	350,155,547
	(e) Subtotal of net admitted DTAs (1c-1d)	690,022,951	127,197,811	817,220,762
	(f) Gross DTLs	323,412,366	204,088,093	527,500,459
	(g) Net admitted DTAs/(DTLs) (1e - 1f)	<u>\$ 366,610,585</u>	<u>\$ (76,890,282)</u>	<u>\$ 289,720,303</u>
		Change During 2020		
		Ordinary	Capital	Total
	(a) Gross DTAs	\$ 54,703,865	\$ 71,103,225	\$ 125,807,090
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Adjusted gross DTAs (1a - 1b)	54,703,865	71,103,225	125,807,090
	(d) DTAs nonadmitted	(1,261,318)	—	(1,261,318)
	(e) Subtotal of net admitted DTAs (1c-1d)	55,965,183	71,103,225	127,068,408
	(f) Gross DTLs	(34,205,757)	60,034,406	25,828,649
	(g) Net admitted DTAs/(DTLs) (1e - 1f)	<u>\$ 90,170,940</u>	<u>\$ 11,068,819</u>	<u>\$ 101,239,759</u>

(2) The admission calculation components were as follows:

		2020		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 20,173,497	\$ 20,173,497
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	370,786,565	—	370,786,565
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	370,786,565	—	370,786,565
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,358,540,099
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	375,201,569	178,127,539	553,329,108
(d)	DTAs admitted as the result of application of SSAP No. 101			
	Total (2(a)+2(b)+2(c))	<u>\$ 745,988,134</u>	<u>\$ 198,301,036</u>	<u>\$ 944,289,170</u>
		2019		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 3,595,981	\$ 3,595,981
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	263,212,184	22,912,138	286,124,322
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	263,212,184	22,912,138	286,124,322
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,359,733,051
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	426,810,767	100,689,692	527,500,459
(d)	DTAs admitted as the result of application of SSAP No. 101			
	Total (2(a)+2(b)+2(c))	<u>\$ 690,022,951</u>	<u>\$ 127,197,811</u>	<u>\$ 817,220,762</u>

NOTES TO FINANCIAL STATEMENTS

	Change During 2020		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 16,577,516	\$ 16,577,516
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	107,574,381	(22,912,138)	84,662,243
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	107,574,381	(22,912,138)	84,662,243
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	(1,192,952)
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(51,609,198)	77,437,847	25,828,649
(d) DTAs admitted as the result of application of SSAP No. 101			
Total (2(a)+2(b)+2(c))	\$ 55,965,183	\$ 71,103,225	\$ 127,068,408
(3) The ratio used to determine the applicable period used in 2(b)1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b)2 above were as follows at December 31, 2020 and 2019:			
		2020	2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.		1,006 %	1,080 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.		\$ 9,056,933,991	\$ 9,064,887,004
(4) There was no impact on adjusted gross and net admitted DTAs due to tax-planning strategies at December 31, 2020 and 2019. The Company did not use reinsurance in its tax-planning strategies.			

B. The Company had no unrecognized DTLs at December 31, 2020 and 2019.

C. Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2020 and 2019 were as follows:

	2020	2019	Change
(1) Current Income Tax:			
(a) Federal	\$ 101,643,193	\$ 226,448,751	\$ (124,805,558)
(b) Foreign	204,732	3,608	201,124
(c) Subtotal	101,847,925	226,452,359	(124,604,434)
(d) Federal income tax on net capital gains	62,188,751	3,595,983	58,592,768
(e) Utilization of capital loss carry-forward	—	—	—
(f) Other (Prior period correction)	—	(22,160,999)	22,160,999
(g) Federal and foreign income taxes incurred	\$ 164,036,676	\$ 207,887,343	\$ (43,850,667)
(2) DTAs:			
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ —	\$ —	\$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserve	690,505,214	662,077,902	28,427,312
(4) Investments	71,124,871	60,958,448	10,166,423
(5) Deferred acquisition costs	292,003,626	275,411,683	16,591,943
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	1,932,877	1,932,877	—
(8) Compensation and benefits accrual	—	—	—
(9) Pension accrual	26,705,912	27,031,623	(325,711)
(10) Receivables - nonadmitted	11,166,284	11,919,600	(753,316)
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other	1,443,579	846,365	597,214
(99) Subtotal	1,094,882,363	1,040,178,498	54,703,865
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	348,894,229	350,155,547	(1,261,318)
(d) Admitted ordinary DTAs (2a99 - 2b - 2c)	745,988,134	690,022,951	55,965,183
(e) Capital:			
(1) Investments	198,301,036	127,095,200	71,205,836
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	102,611	(102,611)
(4) Other	—	—	—
(99) Subtotal	198,301,036	127,197,811	71,103,225
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital DTAs (2e99 - 2f - 2g)	198,301,036	127,197,811	71,103,225
(i) Total admitted DTAs (2d + 2h)	\$ 944,289,170	\$ 817,220,762	\$ 127,068,408

NOTES TO FINANCIAL STATEMENTS

	2020	2019	Change
(3) DTLs:			
(a) Ordinary:			
(1) Investments	\$ 90,636,714	\$ 38,696,573	\$ 51,940,141
(2) Fixed assets	437,766	252,364	185,402
(3) Deferred & uncollected premium	87,567	94,335	(6,768)
(4) Policyholder reserves	197,616,263	283,888,326	(86,272,063)
(5) Other	428,299	480,768	(52,469)
(99) Subtotal	<u>289,206,609</u>	<u>323,412,366</u>	<u>(34,205,757)</u>
(b) Capital:			
(1) Investments	264,051,697	204,088,093	59,963,604
(2) Real estate	—	—	—
(3) Other	70,802	—	70,802
(99) Subtotal	<u>264,122,499</u>	<u>204,088,093</u>	<u>60,034,406</u>
(c) Total DTLs (3a99 + 3b99)	<u>553,329,108</u>	<u>527,500,459</u>	<u>25,828,649</u>
(4) Net admitted DTAs/(DTLs) (2i - 3c)	<u>\$ 390,960,062</u>	<u>\$ 289,720,303</u>	<u>\$ 101,239,759</u>

Deferred income tax (expense)/benefit on change in net unrealized capital gains/(losses)	\$ (61,761,816)
Increase in net deferred tax related to other items	161,740,257
Increase in DTAs nonadmitted	1,261,318
Total change in net admitted DTAs	<u>\$ 101,239,759</u>

- (5) The Company had investment tax credits of \$30,807,710 and \$23,941,751 for the years ended December 31, 2020 and 2019, respectively.
- (6) The Company did not have operating loss carry-forwards at December 31, 2020.
- (7) The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

D. The Company income tax expense and change in deferred tax assets/deferred tax liabilities at December 31, 2020 and 2019 differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2020	2019	Change
Net gain from operations after dividends to policyholders and before federal income taxes @ statutory rate	\$ 97,110,475	\$ 184,411,285	\$ (87,300,810)
Net realized capital gains @ statutory rate	(10,955,253)	447,453	(11,402,706)
Tax exempt income	(40,213,376)	(50,139,066)	9,925,690
Tax credits (net of withholding)	(34,125,243)	(30,093,796)	(4,031,447)
Amortization of IMR	(6,687,918)	(5,436,478)	(1,251,440)
Equity In Subsidiary	(13,711,635)	8,824,448	(22,536,083)
Prior year audit liability and settlement	5,536,554	(14,625,869)	20,162,423
Nonadmitted assets	69,923	(8,117,943)	8,187,866
Accruals in surplus	(6,926,147)	12,865,379	(19,791,526)
Other	12,199,039	1,395,855	10,803,184
Income tax incurred and change in net DTAs during period	<u>\$ 2,296,419</u>	<u>\$ 99,531,268</u>	<u>\$ (97,234,849)</u>
Federal income tax reported in the Summary of Operations	\$ 101,847,925	\$ 226,452,359	\$ (124,604,434)
Capital gains tax expense incurred	62,188,751	3,595,983	58,592,768
Decrease (increase) in net DTAs	(161,740,257)	(108,356,075)	(53,384,182)
Decrease (increase) in current and deferred taxes reported in prior period correction	—	(22,160,999)	22,160,999
Total statutory income taxes	<u>\$ 2,296,419</u>	<u>\$ 99,531,268</u>	<u>\$ (97,234,849)</u>

- E. (1) The Company did not have any operating loss and tax credit carry forwards available for tax purposes.
- (2) The following income taxes incurred in current and prior years will be available for recoupment in the event of future net losses:
- | | |
|-----------|---------------|
| Year 2020 | \$ 59,245,434 |
| Year 2019 | \$ 31,276,575 |
| Year 2018 | \$ — |
- (3) At December 31, 2020, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

F. The Company's federal income tax return is consolidated with the following entities:

- i. New York Life Insurance Company ("New York Life")
- ii. NYLIFE Insurance Company of Arizona ("NYLAZ")
- iii. NYLIFE LLC and its domestic affiliates ("NYLIFE LLC")
- iv. New York Life Investment Management Holdings LLC ("NYL Investments") and its domestic subsidiaries
- v. New York Life Enterprises ("NYLE") and its domestic subsidiaries
- vi. NYL Investors LLC ("NYL Investors")

NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2021, the following entities will be included in the consolidated return:

- vii. Life Insurance Company of North America ("LINA")
- viii. New York Life Group Insurance Company of NY ("NYLGI")
- ix. LINA Benefit Payments, Inc.

The Company is a member of an affiliated group, which files a consolidated federal income tax return with New York Life. The consolidated income tax provision or benefit is allocated among the members of the group in accordance with a tax allocation agreement. This tax allocation agreement provides that the Company computes its share of the consolidated tax provision or benefit, in general, on a separate company basis, and may, where applicable, include the tax benefits of operating or capital losses utilizable in the New York Life's consolidated returns. Intercompany tax balances are settled quarterly on an estimated basis with a final settlement occurring within 30 days of the filing of the consolidated tax return. Current federal income taxes are charged or credited to operations based upon amounts estimated to be payable or recoverable as a result of taxable operations for the current year and any adjustments to such estimates from prior years.

- G. The Company does not anticipate any significant changes to its total unrecognized tax benefits within the next 12 months.
- H. The Company does not have repatriation transition tax owed under the Tax Cuts and Jobs Act ("TCJA").
- I. The Company does not have an AMT credit that was recognized as a current year recoverable or DTA.

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

The following note discloses significant related party transactions.

A-C. In 2020, the Company paid a dividend of \$932,000,000 to its parent company, New York Life. In 2019, the Company did not pay a dividend to its parent company, New York Life.

During 2020 and 2019, the Company received dividend distributions from Madison Capital Funding LLC ("MCF") of \$65,293,500 and \$99,066,000, respectively.

The Company made a \$72,052,865 capital contribution to MCF during 2020.

During 2020, the Company received a capital contribution in the form of an interest in the equity of MCF from its parent company, New York Life, in the amount of \$529,817,996.

NOTES TO FINANCIAL STATEMENTS

Significant transactions entered into or between the Company and its parent and affiliates for the years ended December 31, 2020 and 2019 were as follows:

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)	
							2020	2019
1	12/31/2015 (amended on 3/24/2020)	MCF	Non-insurance affiliate	Note funding agreement	Yes	12/31/2025	\$2,088,851,350	\$2,173,728,910
2	12/23/2004 (amended as of 6/5/2020)	New York Life Capital Corp. ("NYLCC")	Non-insurance affiliate	Credit agreement	Yes	N/A	\$—	\$—
3	9/30/1993 (amended from time to time)	New York Life	Parent	Credit agreement	Yes	N/A	\$—	\$—
4	4/1/1999 (amended as of 6/5/2020)	New York Life	Parent	Credit Agreement	Yes	N/A	\$—	\$—
5	4/27/2006 as amended from time to time	NYLIFE Distributors, LLC.	Non-insurance affiliate	Variable product distribution agreement	Yes	N/A	\$4,003,729	\$3,900,292
6	1/1/2015	New York Life	Parent	Lockbox service agreement	Yes	N/A	\$(71,625,124)	\$(104,083,024)
7	Amended and restated at 5/29/2009	New York Life	Parent	Administration agreement	Yes	Settled in cash within 90 days	\$(27,313,067)	\$(16,055,894)
8	11/1/2014	New York Life	Parent	Participation in mortgage loans, REO and Real Estate	Yes	Various	\$—	\$—
9	1/10/2000	NYLIFE Securities, LLC.	Non-insurance affiliate	Sales agreement	Yes	N/A	\$—	\$—
10	6/30/2008, as amended from time to time	NYLIFE Securities, LLC.	Non-insurance affiliate	Service fee agreement	Yes	N/A	\$—	\$—
11	1/1/2005 (amended 3/28/2014)	NYL Investments	Non-insurance affiliate	Administrative service agreement	Yes	Within 30 days of calendar quarter	\$—	\$—
12	4/1/2000, (amended from time to time)	NYL Investors	Non-insurance affiliate	Investment advisory agreement	Yes	Billing is every 90 days with payment due within 10 days of receipt of billing	\$—	\$—
13	Various	New York Life	Parent	Sale of corporate owned life insurance policies "COLI"	Yes	N/A	\$(4,191,630,139)	\$(4,138,104,027)
14	10/5/2017	New York Life	Parent	Mortgage loan in real estate	Yes	8/10/2022	\$82,500,000	\$82,500,000
15	6/11/2012	New York Life	Parent	Tenancy in Common agreement	Yes	6/30/2111	\$40,092,903	\$40,092,903
16	1/1/2011	New York Life	Parent	Term policy conversion agreement	Yes	N/A	\$2,685,642	\$(11,569,019)
17	Various	New York Life	Parent	Structured settlement agreements	Yes	N/A	\$(144,652,368)	\$(146,943,383)
18	Various	New York Life	Parent	Structured settlement agreements	Yes	N/A	\$—	\$—
19	10/15/2020	New York Life	Parent	Purchase of bond investment in NYL Investments	Yes	12/31/2024	\$608,070,833	\$—
20	11/23/2020	NYL Investments	Non-insurance affiliate	Initial funding of a second NYL Investments bond investment	Yes	12/31/2025	\$162,005,175	\$—

1. The Company and New York Life entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF. On March 24, 2020, the funding limit was amended to increase MCF's total borrowing limit to 2.25% of the sum of the net admitted cash and invested assets of the Company and New York Life (excluding any portion attributable to New York Life's investment in the Company) based on the most recently available quarterly or annual financial statements of New York Life or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on 12/31/2025. During 2020 and 2019 the Company earned interest income of \$88,645,412 and \$98,768,251 respectively. During 2020 and 2019, the Company accrued income related to this agreement of \$19,954,785 and \$23,151,041, respectively which is included as part of the amount due from MCF.

NOTES TO FINANCIAL STATEMENTS

2. NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, \$750,000,000 from proceeds from the issuance of commercial paper. During 2020 and 2019, the credit facility was not used, no interest was paid and no outstanding balance was due.
3. The Company has a credit agreement with New York Life whereby the Company may borrow in the amount of up to \$750,000,000. During 2020 and 2019, the credit facility was not used, no interest was paid and no outstanding balance was due.
4. The Company has a credit agreement with New York Life whereby the Company may loan in the amount of up to \$750,000,000. During 2020 and 2019, the credit facility was not used, no interest was paid and no outstanding balance was due.
5. The Company has appointed NYLIFE Distributors, LLC as the underwriter and/or wholesale distributor of the Company's variable products. For the years ended December 31, 2020 and 2019, the Company received service fees of \$44,448,167 and \$44,574,352 respectively, under a 12b-1 Plan Services Agreement, in consideration for providing 12b-1 Plan services attributable to the variable products.
6. New York Life provides the Company with lockbox services to help streamline payment processing and remittances.
7. New York Life provides the Company with certain services and facilities including, but not limited to accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations and communications operations. New York Life charges the Company for the identified costs associated with these services and facilities under the terms of a service agreement between New York Life and the Company.
8. The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages' originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company's mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of \$14,905,639,298 and \$14,643,795,669 as of 12/31/2020 and 12/31/2019 respectively. There's no REO in the form of participations owned by the Company as of 12/31/2020 and 12/31/2019.
9. Registered representatives of NYLIFE Securities solicit sales of the Company's variable products.
10. NYLIFE Securities charges the Company a fee for management and supervisory services rendered in connection with variable life and variable annuity sales and servicing in-force business. For the years ended December 31, 2020 and 2019, the fees incurred for these services amounted to \$43,477,487 and \$42,263,631, respectively, under this agreement.
11. New York Life Investment Management, LLC ("NYLIM") has a management agreement with the MainStay VP Funds Trust ("the Fund"), a registered investment company whose shares are sold to various separate accounts of the Company. NYLIM and the Company have entered into an agreement regarding administrative services to be provided by the Company. Under the terms of the agreement, NYLIM pays the Company administrative fees for providing services to the Fund. For the years ended December 31, 2020 and 2019, the Company recorded fee income from NYLIM of \$32,168,891 and \$33,610,984, respectively, under this agreement.
12. The Company is a party to an investment advisory agreement with NYL Investors, as amended from time to time, to receive investment advisory and administrative services from NYL Investors. The payments are required to be made within 90 days from the time of billing. For the years ended December 31, 2020 and 2019, the total cost for these services amounted to \$136,142,151 and \$131,270,045, respectively, which is included in the costs of services billed by New York Life to the Company.
13. The Company sold various COLI policies to New York Life for the purpose of informally funding certain benefits for New York Life employees and agents. These policies were issued on the same terms as policies sold to unrelated customers. The Company has set up policyholder reserve balances for these policies.
14. In connection with the acquisition of an office building by REEP-OFC 2300 Empire LLC and a pledge of an unleveraged equity interest in the owner of Retreat at Seven Bridges, an existing multifamily property, the Company provided a first mortgage loan to REEP-OFC 2300 Empire LLC and REEP-MF Woodridge IL LLC. For the years ended December 31, 2020 and 2019, interest earned amounted to \$3,274,219 and \$3,273,795, respectively.
15. In connection with a \$150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease located at 1372 Broadway, New York, NY by New York Life (73.8% interest) and the Company (26.2% interest), the Company and New York Life entered into a Tenancy in Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For both of the years ended December 31, 2020 and 2019 income earned amounted to \$2,718,791.
16. The Company was compensated for each New York Life term policy or term rider that was converted to a universal life policy issued by the Company without any additional underwriting. For the years ended December 31, 2020 and 2019, the Company received \$10,711,863 and \$19,243,614, respectively, from New York Life for these services.
17. The Company has sold certain annuity contracts to New York Life in order that New York Life may satisfy its third-party obligations under certain structured settlement agreements. The Company has been directed by New York Life to make the payments under the annuity contracts directly to the beneficiaries under these structured settlement agreements.
18. New York Life has guaranteed the payments due to unaffiliated third-parties in the event of the Company's bankruptcy. The Company's obligations under the structured settlement contracts are satisfied using annuity policies purchased from New York Life.
19. The Company owns a bond issued by NYL Investments with a carrying value of \$600,000,000. On October 15, 2020, this note was transferred by New York Life to the Company for \$608,000,000, and includes principal and accrued interest income of \$70,833.

NOTES TO FINANCIAL STATEMENTS

20. The Company purchased a bond issued by NYL Investments. The amount due from includes accrued interest income of \$5,175.

The following discloses additional information regarding significant transactions entered into by the Company with its parent and affiliates involving services for the years ended December 31, 2020 and 2019:

Ref #	Name of Related Party	Overview Description	Amount Charged		Amount Based on Allocation of Costs or Market Rates		Amount Charged, Modified or Waived (Yes/No)
			2020	2019	2020	2019	
7	New York Life	The Company has an administration agreement with New York Life to pay for certain administrative and facility services.	\$(827,202,348)	\$(875,448,275)	\$(827,202,348)	\$(875,448,275)	No
9	NYLIFE Securities LLC.	The Company pays NYLIFE Securities LLC. for each separate account variable contract issued in accordance with the rules on commission payments.	\$(144,108,350)	\$(125,931,554)	\$(144,108,350)	\$(125,931,554)	No
10	NYLIFE Securities LLC.	The Company pays NYLIFE Securities LLC a service fee for supervision based on a determined revenue factor based on sales and in-force business.	\$(43,477,487)	\$(42,263,631)	\$(43,477,487)	\$(42,263,631)	No
12	NYL Investors	The Company pays fees to NYL Investors the calculation of which vary depending on the investment and there are allocations for expenses up to a certain \$ limit.	\$(136,142,151)	\$(131,270,045)	\$(136,142,151)	\$(131,270,045)	No

The following discloses additional information on significant transactions entered into by the Company with its parent and affiliates involving an exchange of assets and/or liabilities for the years ended December 31, 2020 and 2019:

2020				2019			
Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)	Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
19	New York Life	NYLIM affiliated bond	No	There is no information to report for 2019.			

2020				2019			
Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received	Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
19	New York Life	NYL Investments affiliated bond	\$600,000,000	There is no information to report for 2019.			

2020				2019			
Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred	Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
There is no information to report for 2020.				There is no information to report for 2019.			

NOTES TO FINANCIAL STATEMENTS

The following discloses the total amount due from / to from related parties regarding significant transactions for the years ended December 31, 2020 and 2019:

2020					
Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable / (Payable) by Related Party	Admitted Recoverable
MCF	\$2,088,851,350	\$—	\$—	\$2,088,851,350	\$2,088,851,350
NYL Investments	\$170,381,473	\$(1,911,795)	\$—	\$168,469,678	\$168,469,678
New York Life	\$736,870,521	\$(4,435,426,914)	\$—	\$(3,698,556,393)	\$—

2019					
Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period Amount Due To	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable / (Payable) by Related Party	Admitted Recoverable
MCF	\$2,173,728,910	\$—	\$—	\$2,173,728,910	\$2,173,728,910
New York Life	\$139,119,420	\$(4,418,736,533)	\$—	\$(4,279,617,113)	\$—

- D. At December 31, 2020 and 2019, the Company reported a net amount of \$76,910,205 and \$94,055,682, respectively, as amounts payable to parent and affiliates. These amounts exclude investments and debt previously described in section A.-C.. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.
- E. Refer to sections A-C for significant administrative and advisory agreements the Company has entered into with its parent and affiliates.
- F. Refer to sections A-C for significant credit agreements, guarantees entered into by the Company with its parent and affiliates. In the ordinary course of business the Company may enter into guarantees and/or keep wells between itself, its parent and/or its affiliates. Refer to Note 14 - Liabilities, contingencies and assessments for more information.
- G. All outstanding shares of the Company are owned by the parent company, New York Life, a mutual insurance company domiciled in the State of New York.
- H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.
- I-K. The Company does not have an investment in a SCA entity that exceeds 10% of the admitted assets.
- L. The Company does not hold investments in any downstream non-insurance holding companies.
- M. The Company does not have affiliated common stock investments.
- N. The Company does not hold investments in an SCA.
- O. The Company does not hold investments in an SCA in a loss position.

11. Debt

- A. Borrowed money is generally carried at the unpaid principal balance plus any interest payable. At December 31, 2020, the Company's borrowed money consisted of repurchase agreements of \$827,313.
- 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.

NOTES TO FINANCIAL STATEMENTS

(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
(a) Membership stock - Class A	\$ —	\$ —	\$ —
(b) Membership stock - Class B	21,940,600	21,940,600	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 21,940,600</u>	<u>\$ 21,940,600</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 5,502,219,623	\$ 5,502,219,623	\$ —

2. Prior Year

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

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

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

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

(3) Collateral pledged to FHLB of Pittsburgh

a. At December 31, 2020 and 2019, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Fair Value ¹	Carrying Value ¹	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,511,536,676	\$ 1,511,536,676	\$ —
2. Current year general account	\$ 1,511,536,676	\$ 1,511,536,676	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 525,185,548	\$ 525,185,548	\$ 325,000,000

¹ Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At December 31, 2020 and 2019, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Total	General Account	Separate Accounts
1. Debt	\$ —	\$ —	\$ —
2. Funding agreements	—	—	—
3. Other	—	—	—
4. 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)?
1. Debt	No
2. Funding agreements	N/A
3. Other	N/A

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

A. Defined Benefit Plan

Refer to section G.

NOTES TO FINANCIAL STATEMENTS

B. Plan Asset Investment Policies and Strategies

Refer to section G.

C. Determination of Fair Values

Refer to section G.

D. Long-term Rate of Return on Plan Assets

Refer to section G.

E. Defined Contribution Plans

Refer to section G.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company participates in the cost of the following plans sponsored by New York Life: (1) certain postretirement life and health benefits for retired employees and agents including their eligible dependents, (2) certain defined benefit pension plans for eligible employees and agents (3) certain defined contribution plans for substantially all employees and agents and (4) postemployment benefits. The expense for these plans is allocated to the Company in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of New York Life. The Company's share of the cost for these plans was as follows for the years ended December 31, 2020 and 2019:

	<u>2020</u>	<u>2019</u>
Postretirement life and health	\$ 6,405,489	\$ 5,223,849
Defined benefit pension	30,320,666	27,567,558
Defined contribution	9,712,906	9,532,304
Postemployment benefits	—	—
Total	<u>\$ 46,439,061</u>	<u>\$ 42,323,711</u>

H. Postemployment Benefits and Compensated Absences

Refer to section G.

I. Impact of Medicare Modernization Act on Postretirement Benefit (INT 04-17)

Refer to section G.

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

A. The Company has 20,000 shares authorized, with a par value of \$10,000 per share with 2,500 shares issued and outstanding. All shares are common stock and all are owned by New York Life.

B. The Company has not issued preferred stock.

C. The Company is subject to restrictions on the payment of dividends to New York Life. Under the Delaware Insurance Code, cash dividends can be paid only out of that part of the Company's available and accumulated surplus funds which are derived from realized net operating profits on its business and realized capital gains, and dividends (or other distributions) on capital stock can be declared and paid only out of earned surplus (being an amount equal to the unassigned funds of the Company as set forth in this annual statement submitted to the Delaware Insurance Commissioner ("the Commissioner"), including all or part of the surplus arising from unrealized capital gains or revaluation of assets), except as otherwise approved by the Commissioner (provided that stock dividends may be paid out of any available surplus funds). Furthermore, no extraordinary dividend may be paid until 30 days after the Commissioner has received notice of such declaration and has not disapproved such payment within such 30 day period, or the Commissioner has approved such payment within that 30 day period. Extraordinary dividends are defined as any dividend or distribution or cash or other property, whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceeds the greater of (1) ten percent of the Company's surplus as regards policyholders as of the preceding December 31 or (2) the net gain from operations of the Company for the 12 month period ending on the preceding December 31 (not including pro rata distributions of any class of the Company's own securities).

At December 31, 2020, the amount of earned surplus of the Company available for the payment of dividends was \$4,965,318,742. The maximum amount of dividends that may be paid in 2021 without prior notice to or approval of the Commissioner is \$942,289,405. Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis.

D. During the year ended December 31, 2020, the Company paid a dividend of \$932,000,000 to its sole shareholder, New York Life.

E. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. No restrictions have been placed on the unassigned surplus funds of the Company.

G. The Company did not have any advances to surplus.

H. The Company did not hold stock, including stock of affiliated companies, for any special purpose.

I. The Company did not hold any special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized gains, gross of deferred taxes, is \$782,714,874 at December 31, 2020.

K. The Company has not issued any surplus notes.

L.- M. The Company has never had a quasi-reorganization.

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitments

At December 31, 2020, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities amounting to \$768,676,550.

Unfunded commitments on limited partnerships, limited liability companies, and other invested assets amounted to \$539,286,008 at December 31, 2020. Included in the total unfunded commitments is \$5,097,679 related to commitments on LIHTC investments which have been recorded in other invested assets on Page 2 - Assets with a corresponding liability in payable for securities on Page 3 - Liabilities, Surplus and Other Funds.

At December 31, 2020, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling \$1,003,826,467 at both fixed and variable rates of interest. These commitments were diversified by property type and geographic location. There were no contractual commitments to extend credit for residential mortgage loans at December 31, 2020.

Through June 30, 2021, the Company and NYLIC have agreed to provide MCF sufficient liquidity to allow MCF to fulfill, in a timely manner, any unfunded commitments. The maximum amount of exposure under this contract commitment in the aggregate is \$1,569,369,660 as of 12/31/20.

Prior to July 1, 2002, the Company did business in Taiwan through a branch operation (the "Taiwan Branch"). On July 1, 2002, the Taiwan Branch ceased operations and all of its liabilities and assets, including policy liabilities, were transferred to New York Life Insurance Taiwan Corporation ("Taiwan Corporation"), an indirect subsidiary of New York Life. On December 31, 2013, Taiwan Corporation was sold to Yuanta Financial Holding Co. Ltd. ("Yuanta"). Under the terms of the sale agreement, Yuanta has agreed to satisfy in full, or to cause Taiwan Corporation to satisfy in full, all of Taiwan Corporation's obligations under the Taiwan Branch policies that were transferred to Taiwan Corporation on July 1, 2002. However, the Company, under Taiwan law, also remains contingently liable for these policies in the event that neither Taiwan Corporation nor Yuanta meets its obligations. This contingent liability of the Company has not been recognized in Page 3 - Liabilities, Surplus, and Other Funds because it does not meet the probable and estimable criteria of SSAP No. 5R.

(2)-(3) Not applicable.

B. Assessments

- (1) Most of the jurisdictions in which the Company is licensed to transact business require life insurers to participate in guaranty associations which are organized to pay contractual benefits pursuant to insurance policies issued by impaired, insolvent or failed life insurers. These associations levy assessments, up to prescribed limits, on all member insurers in a particular state on the basis of the proportionate share of the premiums written by member insurers in the line of business in which the impaired, insolvent or failed life insurer is engaged. Some states permit member insurers to recover assessments through full or partial premium tax offsets.

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of \$471,119, which have been accrued in the financial statements.

(2)	a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	1,832,248
	b.	Decreases current year: Premium tax offset applied	(554,802)
	c.	Increases current year: Increase in guaranty funds receivable	224,167
	d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$ 1,501,613

(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

The Company's exposure to extra contractual obligations and bad faith losses is immaterial.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

The Company is a defendant in individual and/or alleged class action suits arising from its agency sales force, insurance (including variable contracts registered under the federal securities law), investment, retail securities, and/or other operations, including actions involving retail sales practices. Some of these actions seek substantial or unspecified compensatory and punitive damages. The Company is also from time to time involved in various governmental, administrative, and investigative proceedings and inquiries.

Notwithstanding the uncertain nature of litigation and regulatory inquiries, the outcome of which cannot be predicted, the Company believes that, after provisions made in the financial statements, the ultimate liability that could result from litigation and proceedings would not have a material adverse effect on the Company's financial position; however, it is possible that settlements or adverse determinations in one or more actions or other proceedings in the future could have a material adverse effect on the Company's operating results for a given year.

Several commercial banks have customary security interests in certain assets of the Company to secure potential overdrafts and other liabilities of the Company that may arise under custody, securities lending and other banking agreements with such banks.

NOTES TO FINANCIAL STATEMENTS

Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

15. Leases

A. Lessee Operating Lease

(1)a The Company is a party to an affiliated group air transportation services agreement entered into with NYLIFE LLC, a direct wholly owned subsidiary of New York Life, in November 2004. Under the terms of the agreement, the Company, in conjunction with certain specified affiliates, leases an aircraft from NYLIFE LLC. Costs associated with the lease are determined on a fully allocated basis and allotted to the parties based on usage. For the year ended December 31, 2020 the Company's share of expenses associated with the lease of the aircraft was \$1,275,093. The agreement expires in 2024.

(1)b-(3)b Not applicable.

B. Lessor Leases

Not applicable.

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

(1) The following table summarizes the notional amount of the Company's financial instruments with off-balance sheet risk (derivative instruments that qualify for hedge accounting):

	Assets		Liabilities	
	2020	2019	2020	2019
Foreign currency swaps	\$ 106,241,560	\$ 14,208,785	\$ 196,068,836	\$ —
Interest rate swaps	11,500,000	11,500,000	—	—
Foreign currency forwards	—	—	—	—
Bond forwards	900,000,000	—	1,435,000,000	5,000,000
Total return swaps	—	—	—	5,000,000
Total	<u>\$ 1,017,741,560</u>	<u>\$ 25,708,785</u>	<u>\$ 1,631,068,836</u>	<u>\$ 10,000,000</u>

Refer to Schedule DB of the Company's annual statement for additional details.

(2) Refer to Note 8 ("Derivative Instruments") for a description of the Company's derivatives.

(3) The Company may enter into derivative instruments either on an exchange or over-the-counter ("OTC"). Exchange-traded derivatives are executed through regulated exchanges and require initial and daily variation margin collateral postings. The Company is exposed to credit risk resulting from default of the exchange.

OTC derivatives may either be cleared through a clearinghouse ("OTC-cleared") or transacted between the Company and a counterparty under bilateral agreements ("OTC-bilateral"). Similar to exchange traded futures, OTC-cleared derivatives require initial and daily variation margin collateral postings. When transacting OTC-cleared derivatives, the Company is exposed to credit risk resulting from default of the clearinghouse and/or default of the Futures Commission Merchant (e.g. clearinghouse agent).

When transacting OTC-bilateral derivatives, the Company is exposed to the potential default of its OTC-bilateral counterparty. The Company deals with a large number of highly rated OTC-bilateral counterparties, thus limiting its exposure to any single counterparty. The Company has controls in place to monitor credit exposures of OTC-bilateral counterparties by limiting transactions within specified dollar limits and continuously assessing the creditworthiness of its counterparties. The Company uses master netting agreements and adjusts transaction levels, when appropriate, to minimize risk. The Company's policy is to not offset amounts recognized for derivatives executed with the same counterparty under the same master netting agreement with the associated collateral.

The Company may be exposed to credit-related losses in the event that an OTC-bilateral counterparty fails to perform its obligations under its contractual terms. In contractual arrangements with OTC-bilateral counterparties that do not include netting provisions, in the event of default, credit exposure is limited to the positive fair value of derivatives at the reporting date. In contractual arrangements with OTC-bilateral counterparties that include netting provisions, in the event of default, credit exposure is limited to the net fair value, if positive, of all derivatives at the reporting date.

Refer to Schedule DB of the Company's annual statement for additional details.

(4) Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties. For OTC-cleared and exchange traded derivatives, the Company obtains collateral through variation margin which is adjusted daily based on the parties' net derivative position.

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes ("CSAs") negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. In addition, certain of the Company's contracts require that if the Company's (or its counterparty's) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the contracts or full collateralization of the positions thereunder. Cash collateral is invested in short-term investments.

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) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2020 was \$594,252,138, with a fair value of \$659,369,608. The Company recorded cash collateral received under these agreements of \$675,000,000 and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2020, there were no separate accounts securities lending arrangements.

NOTES TO FINANCIAL STATEMENTS

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2020, the carrying value and fair value of securities sold from the general account under dollar repurchase agreements was \$826,298, which were agency mortgage-backed securities that were classified as bonds and those securities had a weighted average maturity of 29 years, with a weighted average yield of 2 %. The Company recorded a liability for \$827,313, which represents the repurchase price of the assets and is included in "Borrowed Money" on Page 3 - Liabilities, Surplus and Other Fund.

(2)-(7) Not applicable.

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and purchased 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 year ended December 31, 2020 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		39	1,100,313	1,252,637	138,721
		<u>39</u>	<u>\$ 1,100,313</u>	<u>\$ 1,252,637</u>	<u>\$ 138,721</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

The Company did not have any direct premium written/produced by managing general agents/third-party administrators equal to or greater than 5% of surplus during 2020.

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 December 31, 2020:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
SVO Identified Bond ETF	\$ 22,350,290	\$ —	\$ —	\$ —	\$ 22,350,290
U.S. corporate	—	11,075,959	396,703	—	11,472,662
Non-agency commercial mortgage-backed securities	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	—	—	—	—
Non-agency asset-backed securities	—	1,312,414	—	—	1,312,414
Total bonds	22,350,290	12,388,373	396,703	—	35,135,366
Common stocks	1,137,712,866	4,711,823	55,107,277	88,554,329	1,286,086,295
Derivative assets					
Foreign currency swaps	—	224,340,997	—	—	224,340,997
Equity options	—	10,714,895	—	—	10,714,895
Interest rate swaps	—	248,212,995	—	—	248,212,995
Interest rate options	—	17,527,003	429,230	—	17,956,233
Foreign currency forwards	—	321,053	—	—	321,053
Futures	67,715	—	—	—	67,715
Total return swaps	—	979,242	—	—	979,242
Total derivative assets	67,715	502,096,185	429,230	—	502,593,130
Separate accounts assets	44,237,714,391	1,182,882	3,026,057	296,083,210	44,538,006,540
Total assets at fair value	\$ 45,397,845,262	\$ 520,379,263	\$ 58,959,267	\$ 384,637,539	\$ 46,361,821,331
b. Liabilities at fair value					
Derivative liabilities					
Interest rate swaps	\$ —	\$ 1,423,183	\$ —	\$ —	\$ 1,423,183
Foreign currency swaps	—	87,680,058	—	—	87,680,058
Inflation swaps	—	—	—	—	—
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	13,227,098	—	—	13,227,098
Futures	27,016	—	—	—	27,016
Total return swaps	—	74,322,931	—	—	74,322,931
Total derivative liabilities	27,016	176,653,270	—	—	176,680,286
Separate accounts liabilities - derivatives ¹	—	8,496,068	—	—	8,496,068
Total liabilities at fair value	\$ 27,016	\$ 185,149,338	\$ —	\$ —	\$ 185,176,354

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

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2020:

	Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2020
Bonds:										
U.S. corporate	\$ 14,154,977	\$ 669,087	\$ (14,154,977)	\$ (292,801)	\$ (493,865)	\$ 514,282	\$ —	\$ —	\$ —	\$ 396,703
Non-agency asset-backed securities	2,324,638	—	(2,324,638)	—	—	—	—	—	—	—
Total bonds	16,479,615	669,087	(16,479,615)	(292,801)	(493,865)	514,282	—	—	—	396,703
Common stocks	40,359,538	—	(2,189,868)	1,141,402	13,269,530	12,276,943	—	(9,750,268)	—	55,107,277
Interest rate caps	26,154	—	—	(488,802)	471,034	—	—	—	—	8,386
Corridor options	447,518	—	—	(805,261)	480,873	—	—	—	—	123,130
Swaptions	467,025	—	—	(18,828,706)	18,659,394	—	—	—	—	297,713
Derivatives	940,698	—	—	(20,122,769)	19,611,301	—	—	—	—	429,230
Separate accounts assets	619,233	—	(279,324)	(1,042,947)	1,825,252	1,903,843	—	—	—	3,026,057
Total	\$ 58,399,084	\$ 669,087	\$ (18,948,807)	\$ (20,317,115)	\$ 34,212,218	\$ 14,695,068	\$ —	\$ (9,750,268)	\$ —	\$ 58,959,267

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

NOTES TO FINANCIAL STATEMENTS

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

Transfers into Level 3 totaled \$669,087 for the year ended December 31, 2020, which relates to a U.S. Corporate security that was measured at amortized cost at the beginning of the period and measured at fair value at the end of the period. Transfers out of Level 3 totaled \$18,948,807 for the year ended December 31, 2020, which primarily relates to \$14,154,977 of U.S. Corporate securities and \$2,324,638 of non-agency asset-backed securities that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period and \$2,189,868 of common stock securities that had a level change due to the use of a quoted price in an active market.

(4)-(5) 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 December 31, 2020, 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.

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

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

Common Stocks

These securities include equity investments that do not trade in an active market. Valuation of these securities is based on prices obtained from independent pricing vendors who use unadjusted quoted prices in active markets for similar securities that are readily and regularly available. These prices are validated for reasonableness against recently traded market prices.

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.

NOTES TO FINANCIAL STATEMENTS

- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at December 31, 2020. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$ 99,422,404,783	\$ 89,887,451,458	\$ 22,350,290	\$96,114,806,061	\$ 3,285,248,432	\$ —	—
Preferred stocks	21,413,516	7,415,712	—	396,727	21,016,789	—	—
Common stocks	1,286,086,295	1,286,086,295	1,137,712,866	4,711,823	55,107,277	88,554,329	—
Mortgage loans	15,782,671,511	14,955,268,897	—	—	15,782,671,511	—	—
Cash, cash equivalents and short-term investments	2,799,267,415	2,799,267,415	270,272,034	2,528,995,381	—	—	—
Derivatives	559,261,933	515,180,694	67,715	558,764,988	429,230	—	—
Derivatives - collateral	38,337,050	38,337,050	—	38,337,050	—	—	—
Other invested assets ¹	339,099,328	280,903,957	—	124,275,624	214,823,704	—	—
Investment income due and accrued	730,743,216	730,743,216	—	730,743,216	—	—	—
Separate accounts assets	51,556,689,635	50,961,434,730	44,276,461,144	5,905,339,211	1,078,806,070	296,083,210	—
Total assets	\$ 172,535,974,682	\$ 161,462,089,424	\$ 45,706,864,041	\$ 106,006,370,081	\$ 20,438,103,013	\$ 384,637,539	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,126,432,068	\$ 1,083,985,175	\$ —	\$ —	\$ 1,126,432,068	\$ —	\$ —
Derivatives	269,922,136	194,876,584	27,016	269,895,120	—	—	—
Derivatives - collateral	288,065,663	288,065,663	—	288,065,663	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	675,109,701	675,109,701	—	675,109,701	—	—	—
Separate accounts liabilities - derivatives	26,428,712	25,227,835	—	25,227,835	1,200,877	—	—
Total liabilities	\$ 2,385,958,280	\$ 2,267,264,958	\$ 27,016	\$ 1,258,298,319	\$ 1,127,632,945	\$ —	\$ —

¹ Excludes investments accounted for under the equity method.

Bonds

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

The pricing service generally uses an income-based 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 \$2,068,896,565 and a fair value of \$2,157,567,402 as of December 31, 2020. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$762,000,000 and a fair value of \$835,114,680 at December 31, 2020. 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.

NOTES TO FINANCIAL STATEMENTS

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.

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, preferred units of a limited partnership, 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 preferred units of a limited partnership is derived internally based on market comparables and recent transactions by the limited partnership and therefore classified as Level 3. 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.

Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At December 31, 2020, the Company had repurchase agreements of \$826,298.

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.

- 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:

2020					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 264,860,878	\$ —	Monthly, Quarterly and Semi Annual	180 days or less
Hedge Fund	Sector Investing	25,896,071	—	Monthly	30 days
Hedge Fund	Fixed Income Arbitrage	3,143,005	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	2,183,256	—	Monthly	30 days
Mutual Fund	Multi Strategy, Global Allocation	88,554,329	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		<u>\$ 384,637,539</u>	<u>\$ —</u>		

21. Other Items

A. Unusual or Infrequent Items

The novel coronavirus ("COVID-19") pandemic continues to spread in the United States and throughout the world, and has created and may continue to create extreme stress and disruption in the global economy and financial markets, as well as elevated mortality and morbidity experience for the global population. The ultimate extent of the impact will depend on numerous factors, all of which are highly uncertain and cannot be predicted. These factors include the length and severity of the outbreak, including the impact of new variants of the virus and the efficacy of vaccines and therapeutic treatments in combating the virus, the effectiveness of responses to the pandemic taken by governments and private sector businesses, and the impacts on New York Life's customers, employees and vendors. The Company continues to monitor the economic environment and other potential impacts relating to the COVID-19 pandemic as it relates to its insurance liabilities, investment portfolio and business operations.

B. Troubled Debt Restructuring: Debtors

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures

Assets with a carrying value of \$3,787,599 at December 31, 2020 were on deposit with government authorities or trustees as required by certain state insurance laws.

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

- (1) The Company categorizes mortgage securities with an average FICO score (credit score) of 625 or less as "subprime" mortgage securities and mortgage securities with an average FICO score of greater than 625 and less than 700 as "midprime" mortgage securities. Securities with an average FICO score of 700 or greater are characterized as "prime". The delinquency, credit loss, prepayment rate of the pool of mortgages collateralizing the investment and credit enhancement available for the investment are reviewed. Cash flow forecasts for each subprime and midprime mortgage security using estimates of future prepayment, delinquency, default and loss severity rates are prepared and are stress tested. This analysis shows that the majority of the unrealized losses associated with the Company's subprime and midprime mortgage holdings are due to market dislocation and is not reflective of the projected cash flows for the portfolio of securities or how these securities have performed to date.
- (2) The Company does not engage in subprime residential or commercial mortgage lending and therefore has no direct exposure through investments in subprime mortgage loans.
- (3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities ("ABS") supported by subprime or midprime residential mortgage loans or collateralized debt securities ("CDOs") that contain a subprime or midprime loan component. The collective carrying value of these investments is \$123,913,025 representing 0.14 % of total fixed maturity investments. Of this amount, 1.28 % had "AAA" or "AA" credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company's holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

The Company's general account fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2020 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 13,878,603	\$ 14,290,722	\$ 14,762,448	\$ 1,929,308
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	1,033,000	319,392	453,889	1,376,462
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	\$ 14,911,603	\$ 14,610,114	\$ 15,216,337	\$ 3,305,770

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 108,587,136	\$ 109,272,765	\$ 124,979,851	\$ 102,016,989
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	97,500	30,146	42,840	129,917
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	\$ 108,684,636	\$ 109,302,911	\$ 125,022,691	\$ 102,146,906

Grand total (subprime and midprime)	\$ 123,596,239	\$ 123,913,025	\$ 140,239,028	\$ 105,452,676
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The Company's guaranteed separate accounts fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2020 are:

NOTES TO FINANCIAL STATEMENTS

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 23,613	\$ 23,613	\$ 25,726	\$ 12,336
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	\$ 23,613	\$ 23,613	\$ 25,726	\$ 12,336

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 2,853,377	\$ 2,884,851	\$ 3,079,404	\$ 3,246,177
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	\$ 2,853,377	\$ 2,884,851	\$ 3,079,404	\$ 3,246,177

Grand total (subprime and midprime)	\$ 2,876,990	\$ 2,908,464	\$ 3,105,130	\$ 3,258,513
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(4) The Company does not have underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage.

G. Retained Assets

(1) Effective June 1, 2012, the Company ceased offering retained asset accounts as a settlement option to life insurance and annuity beneficiaries. Prior to that date, beneficiaries could select the retained asset account as a settlement option for satisfying individual life insurance and annuity claims of \$10,000 or more. Retained asset accounts are interest-bearing draft accounts administered by an unaffiliated bank and beneficiaries may access available funds by writing a check for any amount up to the full remaining balance of the net claim settlement. The Company's aggregate liability for retained asset accounts is reported as a component of liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds.

Interest rates for retained asset accounts are not guaranteed and are declared periodically at the discretion of the Company. The following interest rates were paid to retained asset account holders in 2020:

Effective Date		Interest Rate \$10,000 or more	Interest Rate \$9,999.99 or less
From	Through		
1/1/2020	1/26/2020	0.25%	0.24%
1/27/2020	2/2/2020	0.22%	0.22%
2/3/2020	3/15/2020	0.21%	0.21%
3/16/2020	3/22/2020	0.20%	0.20%
3/23/2020	3/29/2020	0.18%	0.18%
3/30/2020	5/17/2020	0.16%	0.16%
5/18/2020	5/31/2020	0.15%	0.15%
6/1/2020	6/21/2020	0.13%	0.13%
6/22/2020	8/2/2020	0.12%	0.12%
8/3/2020	10/4/2020	0.11%	0.11%
10/5/2020	12/20/2020	0.10%	0.10%
12/21/2020	12/31/2020	0.09%	0.09%

The applicable fees charged for retained asset accounts in 2020 were as follows:

Description	Amount Charged
Overnight delivery of additional checkbooks:	\$15 weekday, \$22 weekend
Checks returned for insufficient funds	\$10 per occurrence
Stop Payment requests	\$12 per request

(2) The following table presents the number and balance of retained asset accounts in-force at December 31, 2020 and 2019, respectively:

	In-Force			
	2020		2019	
	Number	Amount	Number	Amount
Up to and including 12 months	—	\$ —	—	\$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	636	18,967,396	767	21,358,083
Total	636	\$ 18,967,396	767	\$ 21,358,083

NOTES TO FINANCIAL STATEMENTS

(3) The following table presents the Company's retained asset accounts at December 31, 2020:

	Individual	
	Number	Amount
Retained asset accounts at the beginning of the year	767	\$ 21,358,083
Retained asset accounts issued/added during the year	—	—
Investment earnings credited to retained asset accounts during the year	N/A	29,361
Fees and other charges assessed to retained asset accounts during the year	N/A	(40)
Retained asset accounts transferred to state unclaimed property funds during the year	3	5,250
Retained asset accounts closed/withdrawn during the year	(118)	(2,425,258)
Retained asset accounts at the end of the year	652	\$ 18,967,396

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 February 26, 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 for the accompanying annual statement that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes () No (X). If yes, give full details. \$—
- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes () No (X). If yes, give full details. \$—

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes () No (X).
 - a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$—
 - b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$—
- (2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes () No (X). If yes, give full details. \$—

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately \$290,393,752
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes () No (X) If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments? \$—

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - H. Not applicable.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

The Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The carrying value of the annuity contracts is based upon the actuarially determined value of the obligations under the structured settlement agreements (noted below), which generally have some life contingent benefits.

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations ranged from 1.00% to 7.65%. The Company has directed New York Life to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2020 and 2019, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to \$9,536,579,772 and \$9,084,483,523, respectively.

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

(1) Surrender values are promised in excess of reserves included in Exhibit 5 – Life Insurance. This excess is included in Exhibit 5 – Miscellaneous Reserves. No surrender values are promised in excess of the total reserves included in other sections of Exhibit 5.

(2) Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) At December 31, 2020, the Company had \$15,765,877,909 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Delaware. Reserves to cover the above insurance totaled \$535,340,603 at December 31, 2020 and were reported in Exhibit 5 – Miscellaneous Reserves.

(4) The tabular interest (Page 7, Line 4) for Variable Life has been determined by formula as described in the instructions for Page 7. The tabular interest for other life policies has been determined from the basic data for the calculation of policy reserves.

The tabular less actual reserves released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7.

The tabular cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(6) The details for "other increases (net)" on Page 7, Line 7 are:

<u>Ordinary Life:</u>	<u>Amount</u>
Change in general account CRVM allowance	
and change in secondary guarantee reserve, other than X-factor related	\$ 199,646,936
Change in GMDB reserve	11,467,229
Shadow Account COI Correction	7,896,238
Active Life Reserve Corrections	2,249,984
Guaranteed Minimum Interest Rate and Valuation Rate Corrections	(2,735,592)
Fixed Premium Universal Life Valuation Correction	33,390,473
Excess of NY Reg 213 Reserves over VM-20	8,938,471
Impact of Reinsurance	(41,389,497)
Total Ordinary Life	<u>219,464,242</u>
<u>Group Life:</u>	
Change in general account CRVM allowance	
and change in secondary guarantee reserve, other than X-factor related	(854,134)
Impact of reinsurance	(333,868)
Total Group Life	<u>(1,188,002)</u>
<u>Individual Annuity:</u>	
Change in General CARVM Allowance	158,465,300
Change in Excess (GMDB/GMAV/GMIB):	10,555,925
Excess Payments on GMDB/EBB/IPP:	5,060,519
Change in Disability Reserve:	(11,298)
Change in IPP Puts	1,790,247
SPIA2 withdrawal impact	127,771,407
GFIA/Trec Moody's rate change impact	(5,576,112)
Other – Miscellaneous	(6,817,342)
Total Individual Annuity	<u>291,238,646</u>
<u>Group Annuity:</u>	
Change in beginning reserves of old block due to AXIS conversion	23,957
Total Group Annuity	<u>23,957</u>
Total other increases (net)	<u>\$ 509,538,843</u>
"Other net change in reserves" on Exhibit 7, Line 4 relates to annuities certain and consists of:	
Difference between net single premiums and deposits	(11,459,429)
Total other net change in reserves	<u>\$ (11,459,429)</u>

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

A. Individual Annuities

	<u>December 31, 2020</u>				
	<u>General Account</u>	<u>Separate Account with Guarantees</u>	<u>Separate Account Nonguaranteed</u>	<u>Total</u>	<u>% of Total</u>
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 28,060,869,143	\$ —	\$ —	\$ 28,060,869,143	27.0 %
b. At book value less current surrender charge of 5% or more	6,969,125,735	—	—	6,969,125,735	6.7
c. At fair value	—	—	33,215,529,929	33,215,529,929	31.9
d. Total with market value adjustment or at fair value (total of a through c)	35,029,994,878	—	33,215,529,929	68,245,524,807	65.6
e. At book value without adjustment (minimal or no charge or adjustment)	19,715,745,812	—	—	19,715,745,812	19.0
(2) Not subject to discretionary withdrawal	16,045,472,102	—	—	16,045,472,102	15.4
(3) Total (gross: direct + assumed)	70,791,212,792	—	33,215,529,929	104,006,742,721	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	<u>\$ 70,791,212,792</u>	<u>\$ —</u>	<u>\$ 33,215,529,929</u>	<u>\$ 104,006,742,721</u>	<u>100.0 %</u>
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 931,844,656	\$ —	\$ —	\$ 931,844,656	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

December 31, 2020					
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 56,844,202	\$ —	\$ —	\$ 56,844,202	9.2 %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	56,844,202	—	—	56,844,202	9.2
e. At book value without adjustment (minimal or no charge or adjustment)	43,832,435	—	—	43,832,435	7.1
(2) Not subject to discretionary withdrawal	517,946,715	—	—	517,946,715	83.7
(3) Total (gross: direct + assumed)	618,623,352	—	—	618,623,352	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	<u>\$ 618,623,352</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 618,623,352</u>	<u>100.0 %</u>
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —	—

C. Deposit-Type Contracts (no life contingencies)

December 31, 2020					
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
e. At book value without adjustment (minimal or no charge or adjustment)	257,712,455	—	—	257,712,455	17.0
(2) Not subject to discretionary withdrawal	1,254,973,690	—	—	1,254,973,690	83.0
(3) Total (gross: direct + assumed)	1,512,686,145	—	—	1,512,686,145	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net) * (3) – (4)	<u>\$ 1,512,686,145</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,512,686,145</u>	<u>100.0 %</u>
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —	—

* Reconciliation of total annuity actuarial reserves and deposit-type liabilities.

D. Life & Accident & Health Annual Statement:

		December 31, 2020
(1)	Exhibit 5, Annuities Section, Total (net)	\$ 71,095,594,310
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	314,241,834
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	1,512,686,145
(4)	Subtotal	<u>72,922,522,289</u>
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Annuities Section, Total (net)	33,215,529,929
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	<u>33,215,529,929</u>
(12)	Combined Total	<u>\$ 106,138,052,218</u>

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2020		
A. General Account		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	\$ —	\$ —	\$ —
b.	Universal life	18,748,987,210	18,908,579,389	18,215,296,432
c.	Universal life with secondary guarantees	5,351,279,386	4,659,293,761	8,223,824,840
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	11,303,890	11,303,890	15,799,737
i.	Variable universal life	1,731,249,737	1,728,655,841	1,725,563,711
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	XXX	XXX	—
b.	Accidental death benefits	XXX	XXX	54,115
c.	Disability - active lives	XXX	XXX	1,904,229
d.	Disability - disabled lives	XXX	XXX	74,406,375
e.	Miscellaneous reserves	XXX	XXX	862,447,400
(3)	Total (gross: direct + assumed)	25,842,820,223	25,307,832,881	29,119,296,839
(4)	Reinsurance ceded	—	—	603,249,216
(5)	Total (net)* (3) - (4)	\$ 25,842,820,223	\$ 25,307,832,881	\$ 28,516,047,623
B. Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	\$ —	\$ —	\$ —
b.	Universal life	6,178,116,281	6,178,116,281	6,178,223,201
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	XXX	XXX	—
b.	Accidental death benefits	XXX	XXX	—
c.	Disability - active lives	XXX	XXX	—
d.	Disability - disabled lives	XXX	XXX	—
e.	Miscellaneous reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	6,178,116,281	6,178,116,281	6,178,223,201
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	\$ 6,178,116,281	\$ 6,178,116,281	\$ 6,178,223,201
C. Separate Account Nonguaranteed				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	\$ —	\$ —	\$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	56,518,041	56,518,041	56,518,041
i.	Variable universal life	10,482,382,673	10,326,474,156	10,415,663,708
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	XXX	XXX	—
b.	Accidental death benefits	XXX	XXX	—
c.	Disability - active lives	XXX	XXX	—
d.	Disability - disabled lives	XXX	XXX	—
e.	Miscellaneous reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	10,538,900,714	10,382,992,197	10,472,181,749
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	\$ 10,538,900,714	\$ 10,382,992,197	\$ 10,472,181,749

NOTES TO FINANCIAL STATEMENTS

* Reconciliation of total life actuarial reserves.

D. Life & Accident & Health Annual Statement:	December 31, 2020
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 27,577,235,505
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	54,115
(3) Exhibit 5, Disability-Active Lives Section, Total (net)	1,904,229
(4) Exhibit 5, Disability-Disabled Lives Section, Total (net)	74,406,375
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	862,447,400
(6) Subtotal	28,516,047,624
Separate Accounts Annual Statement:	
(7) Exhibit 3, Life Insurance Section, Total (net)	16,650,404,950
(8) Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9) Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10) Subtotal (Lines (7) through (9))	16,650,404,950
(11) Combined Total ((6) and (10))	\$ 45,166,452,574

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2020, were as follows:

Type	Gross	Net of Loading
(1) Ordinary new business	\$ —	\$ —
(2) Ordinary renewal	404,054	209,195
(3) Group life	—	—
Total	\$ 404,054	\$ 209,195

35. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions, including:

- variable universal life ("VUL") insurance products guaranteed
- VUL insurance products non-guaranteed
- variable annuity ("VA") products non-guaranteed
- universal life ("UL") insurance products guaranteed

In accordance with the domiciliary state procedures for approving items within the separate accounts, the separate accounts classification of the following items are supported by a specific state statute:

The separate accounts are subject to Section 2932 of the Delaware Insurance Code and the regulations there under. Assets of guaranteed separate accounts are invested in accordance with the provisions of Chapter 13 of the Delaware Insurance Code.

All items that were permitted for separate accounts reporting were supported by state statute.

(2) At December 31, 2020 and 2019, the Company's separate accounts statement included legally insulated assets of \$50,877,487,960 and \$45,094,271,422, respectively. The assets legally and not legally insulated from the general account at December 31, 2020 are attributed to the following products/transactions:

Product /Transaction	Separate Accounts Assets	
	Legally Insulated Assets	(Not Legally Insulated) ¹
VUL insurance products guaranteed	\$ 196,183,264	\$ 5,528,468
VUL insurance products non-guaranteed	10,342,845,383	5,333,986
VA products non-guaranteed	34,151,287,514	35,020,031
UL insurance products guaranteed	6,187,171,799	38,064,284
Total	\$ 50,877,487,960	\$ 83,946,769

¹Separate accounts assets classified as not legally insulated support \$35,408,258 of remittances and items not allocated and other transfers to the general account due or accrued (net), \$24,666,068 of derivatives, \$18,295,189 payable for securities, \$4,103,456 of other liabilities and \$1,473,798 of surplus.

(3) To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:

a. 2020	\$ 56,551,814
b. 2019	\$ 53,817,377
c. 2018	\$ 53,580,254
d. 2017	\$ 51,012,614
e. 2016	\$ 48,961,709

For the periods ending December 31, 2020, 2019, 2018, 2017 and 2016, the general account of the Company paid \$5,361,382, \$3,067,413, \$7,324,597, \$7,353,097, and \$9,074,413, respectively, toward separate accounts guarantees.

(4) At December 31, 2020, there were no separate accounts securities lending arrangements.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

The Company maintains non-guaranteed variable separate accounts for individual and group life and annuity policies. The assets in these accounts are carried at fair value.

The Company maintains four guaranteed separate accounts for universal life insurance policies and one guaranteed separate accounts for a private placement variable universal life policy. The assets in these accounts are carried at amortized cost and the contracts provide minimum guaranteed interest rates. With certain products, a market value adjustment is imposed upon certain surrenders. A transfer adjustment charge is imposed upon certain transfers.

Information regarding the separate accounts of the Company is as follows:

	Indexed	Non-Indexed Guarantee Less than/Equal to 4%	Non-Indexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for the year ended 12/31/2020	\$ —	\$ 167,227,106	\$ —	\$ 2,313,178,850	\$ 2,480,405,956
Reserves at 12/31/2020					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 43,491,226,344	\$ 43,491,226,344
b. Amortized cost	—	5,871,573,453	502,721,926	—	6,374,295,379
c. Total reserves *	<u>\$ —</u>	<u>\$ 5,871,573,453</u>	<u>\$ 502,721,926</u>	<u>\$ 43,491,226,344</u>	<u>\$ 49,865,521,723</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$ —	\$ 5,871,573,453	\$ 502,721,926	\$ —	\$ 6,374,295,379
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At market value	—	—	—	43,491,226,344	43,491,226,344
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	5,871,573,453	502,721,926	43,491,226,344	49,865,521,723
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total reserves	<u>\$ —</u>	<u>\$ 5,871,573,453</u>	<u>\$ 502,721,926</u>	<u>\$ 43,491,226,344</u>	<u>\$ 49,865,521,723</u>

*Line 2(c) should equal line 3(c)

(4) Not applicable.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a. Transfers to separate accounts (Page 4, Line 1.4)	\$ 2,480,638,537
b. Transfers from separate accounts (Page 4, Line 10)	1,770,777,694
c. Net transfers to or (from) separate accounts (a) – (b)	<u>709,860,843</u>

(2) Reconciling adjustments:

a. Reinsurance ceded	<u>188</u>
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(3) Transfers as reported in the Summary of Operations of the

Life, Accident & Health Annual Statement (1c)+(2)=(Page 4, Line 26)	<u>\$ 709,861,031</u>
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36. Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 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, 1A and 2
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State Regulating? Delaware
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 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 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 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
- 3.3 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
- 3.4 By what department or departments?
Delaware State Insurance Department
- 3.5 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]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [] No [X]
4.12 renewals? Yes [] No [X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [] No [X]
4.22 renewals? Yes [] No [X]
- 5.1 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.
- 5.2 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

- 6.1 Has the 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]
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [] No [X]
- 7.2 If yes,
7.21 State the percentage of foreign control; %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

- 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
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.	Paris, FRA				YES
Candriam Belgium S.A.	Brussels, BEL				YES
New York Life Investments Alternatives LLC	New York, NY				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
 Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
 10.2 If the response to 10.1 is yes, provide information related to this exemption:

- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
 10.4 If the response to 10.3 is yes, provide information related to this exemption:

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [] No [X] N/A []
 10.6 If the response to 10.5 is no or n/a, please explain
 A Notice of Election dated October 22, 2009 was provided to the Delaware Department of Insurance, indicating that the reporting entity designated the Audit Committee of the New York Life Insurance Company Board of Directors ("NYLIC Audit Committee") as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with Title 18 Regulation 301 of the Administrative Code of Delaware (the "DE Regulation"). The NYLIC Audit Committee satisfies the independence requirements of the DE Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined in the DE Regulation and Title 18, Regulation 1801 of the Administrative Code of Delaware.
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
 Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance and Annuity Corporation, 51 Madison Avenue, NY, NY 10010
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
 12.11 Name of real estate holding company
 12.12 Number of parcels involved
 12.13 Total book/adjusted carrying value \$
- 12.2 If, yes provide explanation:

- 13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
 14.1 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 [X] 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.
- 14.11 If the response to 14.1 is No, please explain:

- 14.2 Has the code of ethics for senior managers been amended? Yes [X] No []
 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
 The code of ethics that is applicable to all employees was updated in October 2020. Changes include, but are not limited to: (i) addition of a section regarding working from home; (ii) replacing the term "Conflict of Interest Questionnaire" with "Business Conduct Questionnaire"; and (iii) updated contact information where applicable.
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- | | |
|---|----------|
| 20.11 To directors or other officers..... | \$ |
| 20.12 To stockholders not officers..... | \$ |
| 20.13 Trustees, supreme or grand (Fraternal Only) | \$ |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- | | |
|---|----------|
| 20.21 To directors or other officers..... | \$ |
| 20.22 To stockholders not officers..... | \$ |
| 20.23 Trustees, supreme or grand (Fraternal Only) | \$ |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- | | |
|---------------------------------|----------|
| 21.21 Rented from others..... | \$ |
| 21.22 Borrowed from others..... | \$ |
| 21.23 Leased from others | \$ |
| 21.24 Other | \$ |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:
- | |
|---|
| 22.21 Amount paid as losses or risk adjustment \$ |
| 22.22 Amount paid as expenses |
| 22.23 Other amounts paid |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 14,250,193

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03)..... Yes [X] No []
- 24.02 If no, give full and complete information relating thereto

- 24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided) SEE NOTE 17
- 24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ 675,000,000
- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$
- 24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [] N/A []
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [] N/A []
- 24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [] N/A []

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	692,635,996
24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	692,383,562
24.093 Total payable for securities lending reported on the liability page	\$	675,109,701

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03)..... Yes No

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements	\$	
25.22 Subject to reverse repurchase agreements	\$	252,333,001
25.23 Subject to dollar repurchase agreements	\$	826,298
25.24 Subject to reverse dollar repurchase agreements	\$	
25.25 Placed under option agreements	\$	
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$	20,116,612
25.27 FHLB Capital Stock	\$	21,940,600
25.28 On deposit with states	\$	3,787,599
25.29 On deposit with other regulatory bodies	\$	
25.30 Pledged as collateral - excluding collateral pledged to an FHLB	\$	
25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$	
25.32 Other	\$	

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL 2014 NATIONAL TA .....	.1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT .....	.1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DIGITAL CURRENCY GROUP INC	12,134,616
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NETSKOPE, INC	3,188,219
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PARAGON OFFSHORE LTD CLASS A	584
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PARAGON OFFSHORE LTD CLASS B	29,200
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PERSONAL CAPITAL CORPORATION	439,560
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PHI GROUP INC	3,377,475
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	VLOCITY INC	946,956

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No

26.2 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.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes No

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108	Yes <input type="checkbox"/> No <input type="checkbox"/>
26.42 Permitted accounting practice	Yes <input type="checkbox"/> No <input type="checkbox"/>
26.43 Other accounting guidance	Yes <input type="checkbox"/> No <input type="checkbox"/>

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes No

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes No

27.2 If yes, state the amount thereof at December 31 of the current year. \$

28. 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 No

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's 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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [] No []
 28.04 If yes, give full and complete information relating thereto:

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

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No []

28.06 For those firms or individuals listed in the table for 28.05 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	SEC	NO.....
107717	MacKay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS.....
116776	Goldpoint Partners LLC (relying on SEC registration of New York Life Investments Alternatives LLC)	N/A	SEC	DS.....
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS.....
109591	New York Life Investment Management LLC	1GJ1X7QLRC5K7CY9GE11	SEC	NO.....
154625	Credit Value Partners, LP	PH9L08JDKW4453VQ1706	SEC	NO.....
106595	Wellington Management Company LLP	549300YHP12TEZNLX41	SEC	NO.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No []

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	92,579,277,397	102,114,230,722	9,534,953,325
30.2 Preferred stocks	7,415,713	21,413,516	13,997,803
30.3 Totals	92,586,693,110	102,135,644,238	9,548,951,128

30.4 Describe the sources or methods utilized in determining the fair values:

See Note 20

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No []

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
 Independent pricing vendors are used to value Schedule D assets. The broker quotes are used on a limited basis from approved brokers when independent pricing vendors do not provide quotes.

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

32.2 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: 7

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 []

34. 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 [X] No []

35. 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]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
 a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
 b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
 c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
 d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
 Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [] N/A []

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?\$2,044,010

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

38.1 Amount of payments for legal expenses, if any?\$499,297

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Eversheds Sutherland US LLP	183,733

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No [X]
- 1.2 If yes, indicate premium earned on U.S. business only \$
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$
- 1.31 Reason for excluding:

- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$
- 1.62 Total incurred claims \$
- 1.63 Number of covered lives
- All years prior to most current three years
- 1.64 Total premium earned \$
- 1.65 Total incurred claims \$
- 1.66 Number of covered lives
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$
- 1.72 Total incurred claims \$
- 1.73 Number of covered lives
- All years prior to most current three years
- 1.74 Total premium earned \$
- 1.75 Total incurred claims \$
- 1.76 Number of covered lives
2. Health Test:
- | | 1
Current Year | 2
Prior Year |
|-----------------------------------|-------------------|-----------------|
| 2.1 Premium Numerator | | |
| 2.2 Premium Denominator | 12,599,058,591 | 13,267,854,797 |
| 2.3 Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 Reserve Numerator | | |
| 2.5 Reserve Denominator | 99,389,714,063 | 96,510,278,884 |
| 2.6 Reserve Ratio (2.4/2.5) | 0.000 | 0.000 |
- 3.1 Does this reporting entity have Separate Accounts? Yes [X] No []
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [] N/A []
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? \$1,002,906,553
- 3.4 State the authority under which Separate Accounts are maintained:
 Section 2932 of Delaware Insurance Code
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No []
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [] No [X]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? \$
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: \$
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company And Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

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

- 5.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$
- 5.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. \$
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [] No [] N/A [X]
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written \$ 1,380,829,042
- 7.2 Total Incurred Claims \$ 1,078,741,421
- 7.3 Number of Covered Lives 514,453

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 8.1 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 []

Life, Accident and Health Companies Only:

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No []
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid \$ 812,969,093
- 9.22 Received \$
- 10.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No [X]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1 \$
- 10.22 Page 4, Line 1 \$
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 4,457,575,310
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash \$ 2,039,661,052
- 12.12 Stock \$
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
- | | 1
Reinsurance
Assumed | 2
Reinsurance
Ceded | 3
Net
Retained |
|---|-----------------------------|---------------------------|----------------------|
| 13.31 Earned premium | | | |
| 13.32 Paid claims | | | |
| 13.33 Claim liability and reserve (beginning of year) | | | |
| 13.34 Claim liability and reserve (end of year) | | | |
| 13.35 Incurred claims | | | |

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 - 99,999	.....	.....
13.43	\$100,000 - 249,999	.....	.....
13.44	\$250,000 - 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$

Fraternal Benefit Societies Only:

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []
- 15. How often are meetings of the subordinate branches required to be held?
.....
- 16. How are the subordinate branches represented in the supreme or governing body?
.....
- 17. What is the basis of representation in the governing body?
.....
- 18.1 How often are regular meetings of the governing body held?
.....
- 18.2 When was the last regular meeting of the governing body held?
- 18.3 When and where will the next regular or special meeting of the governing body be held?
.....
- 18.4 How many members of the governing body attended the last regular meeting?
- 18.5 How many of the same were delegates of the subordinate branches?
- 19. How are the expenses of the governing body defrayed?
.....
- 20. When and by whom are the officers and directors elected?
.....
- 21. What are the qualifications for membership?
.....
- 22. What are the limiting ages for admission?
.....
- 23. What is the minimum and maximum insurance that may be issued on any one life?
.....
- 24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
- 27. What proportion of first and subsequent year's payments may be used for management expenses?
 27.11 First Year %
 27.12 Subsequent Years %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence?
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when?
.....
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain
.....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

\$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	175,623,937	174,323,420	171,650,354	171,667,789	169,901,854
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,197,143	3,409,577	3,600,263	4,053,271	4,578,820
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	748,152,412	11,863,619	8,159,273	8,212,509	5,984,471
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	926,973,492	189,596,616	183,409,890	183,933,569	180,465,145
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated					XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	6,690,204	8,450,627	7,524,053	7,748,878	8,118,385
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	21,007	147,257	66,049	212,019	160,127
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)		3,972,015	395,600	2,626,457	503,777
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	6,711,211	12,569,899	7,985,702	10,587,354	8,782,289
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	1,451,469,206	1,676,124,234	1,281,332,565	1,579,043,088	1,392,566,005
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)	11,112,153,064	10,530,644,381	10,862,258,846	11,567,913,638	11,206,973,003
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	35,410,245	1,042,082,726	55,077,626	96,476,454	40,348,918
17.2 Group annuities (Line 20.4, Col. 7)	26,076	19,003,456	36,575,019	72,336,059	92,257,098
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	12,599,058,591	13,267,854,797	12,235,244,056	13,315,769,239	12,732,145,024
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	123,563,132,745	119,590,053,909	114,991,887,178	111,564,166,786	104,495,188,176
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	114,116,712,491	110,236,662,627	106,407,054,819	102,378,775,667	95,772,087,234
23. Aggregate life reserves (Page 3, Line 1)	99,955,261,580	97,138,499,679	94,130,622,370	86,310,220,715	80,438,050,982
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					XXX
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	1,524,124,682	1,467,255,623	1,307,808,878	1,176,393,131	1,105,765,024
26. Asset valuation reserve (Page 3, Line 24.01)	1,603,435,362	1,561,059,669	1,213,064,321	1,189,175,755	1,052,070,290
27. Capital (Page 3, Lines 29 and 30)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28. Surplus (Page 3, Line 37)	9,422,894,052	9,329,607,307	8,561,110,493	9,161,883,319	8,699,514,865
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	3,079,444,602	3,633,860,771	3,955,937,251	6,204,475,311	6,381,740,887
Risk-Based Capital Analysis					
30. Total adjusted capital	11,051,329,414	10,915,666,976	9,639,621,738	10,080,059,074	9,586,177,954
31. Authorized control level risk - based capital	1,059,260,668	983,450,622	922,061,017	840,757,609	797,349,148
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	79.7	81.1	80.8	80.7	80.6
33. Stocks (Lines 2.1 and 2.2)	1.1	1.5	1.3	1.4	1.1
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	13.3	13.4	13.5	13.4	13.5
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5)	2.5	1.3	1.8	2.2	2.0
37. Contract loans (Line 6)	0.8	0.8	0.9	0.8	0.9
38. Derivatives (Page 2, Line 7)	0.5	0.3	0.4	0.2	0.5
39. Other invested assets (Line 8)	2.1	1.4	1.3	1.2	1.2
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.1
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1).....	2,830,896,565	2,150,577,869	1,908,690,804	1,874,776,048	1,779,921,393
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),.....					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate.....					
49. All other affiliated.....	1,681,947,392	969,186,411	867,081,318	794,147,506	746,503,011
50. Total of above Lines 44 to 49.....	4,512,843,957	3,119,764,280	2,775,772,122	2,668,923,554	2,526,424,404
51. Total Investment in Parent included in Lines 44 to 49 above.....					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	422,495,325	424,089,611	331,287,534	153,401,527	561,858,582
53. Total admitted assets (Page 2, Line 28, Col. 3).....	174,524,567,474	164,737,209,518	153,457,660,670	152,850,586,517	141,352,943,548
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	4,064,615,284	4,227,617,799	3,987,647,670	3,850,607,190	3,706,082,311
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(177,145,680)	(20,274,337)	(7,844,175)	33,571,857	(112,268,186)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	(12,520,826)	284,854,985	93,301,776	(147,242,013)	225,055,090
57. Total of above Lines 54, 55 and 56.....	3,874,948,778	4,492,198,447	4,073,105,271	3,736,937,034	3,818,869,215
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8).....	12,301,723,449	12,384,435,769	11,723,367,104	9,527,227,858	8,753,736,624
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6).....					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	797,282,989	1,224,057,863	4,729,774,876	1,419,346,750	1,179,897,690
61. Increase in A & H reserves (Line 19, Col. 6).....					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0.....	10.3	10.3	11.3	10.0	10.0
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0.....	2.6	3.1	3.8	3.6	3.8
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2).....					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2).....					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2).....					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2).....					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2).....					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2).....					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2).....					
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2).....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	136,406,043	192,989,986	154,666,339	257,194,797	217,686,567
74. Ordinary - individual annuities (Page 6, Col. 4).....	97,761,112	300,103,691	12,206,624	332,688,391	538,368,632
75. Ordinary-supplementary contracts.....	XXX	XXX	(3,905,801)	(3,861,160)	(6,488,781)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9).....	13,833,858	14,534,073	12,739,665	(77,682,672)	1,925,226
78. Group annuities (Page 6, Col. 5).....	10,684,891	2,669,149	(1,653,993)	(532,713)	5,045,399
79. A & H-group (Page 6.5, Col. 3).....					
80. A & H-credit (Page 6.5, Col. 10).....					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10).....					
82. Aggregate of all other lines of business (Page 6, Col. 8).....	101,896,950	141,399,719	100,581,021	110,799,910	133,419,284
83. Fraternal (Page 6, Col. 7).....					
84. Total (Page 6, Col. 1).....	360,582,855	651,696,618	274,633,855	618,606,553	889,956,327

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []
 If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	
1. In force end of prior year			526,177	177,732,997			4	4,231	11,863,619	189,596,616
2. Issued during year			15,385	6,711,211						6,711,211
3. Reinsurance assumed				(16,220)			8,072	6,332,069	736,221,133	736,204,913
4. Revived during year			216	53,519						53,519
5. Increased during year (net)				519,109					265,168	784,277
6. Subtotals, Lines 2 to 5			15,601	7,267,619			8,072	6,332,069	736,486,301	743,753,920
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			541,778	185,000,616			8,076	6,336,300	748,349,920	933,350,536
Deductions during year:										
10. Death			6,240	1,521,496			XXX	4	11,428	1,532,924
11. Maturity			49	4,289			XXX			4,289
12. Disability							XXX			
13. Expiry										
14. Surrender			9,503	2,596,308				48	67,494	2,663,802
15. Lapse			7,860	2,057,443				29	118,586	2,176,029
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			215							
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			23,867	6,179,536				81	197,508	6,377,044
21. In force end of year (b) (Line 9 minus Line 20)			517,911	178,821,080			8,076	6,336,219	748,152,412	926,973,492
22. Reinsurance ceded end of year	XXX		XXX	82,211,706	XXX		XXX	XXX	7,761,884	89,973,590
23. Line 21 minus Line 22	XXX		XXX	96,609,374	XXX	(a)	XXX	XXX	740,390,528	836,999,902
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates , Amount \$

Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?

.....

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance			6,403	538,933
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other			21	103
29. Other term insurance - decreasing	XXX		XXX	661
30. Other term insurance	XXX	21,007	XXX	3,184,985
31. Totals (Lines 27 to 30)		21,007	21	3,185,749
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	237	11,393
34. Totals, whole life and endowment	15,385	6,690,204	517,653	175,623,937
35. Totals (Lines 31 to 34)	15,385	6,711,211	517,911	178,821,079

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	6,711,211		178,821,080	
38. Credit Life (Group and Individual)				
39. Group			748,152,412	
40. Totals (Lines 36 to 39)	6,711,211		926,973,492	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			4,150	11,931,279

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	988,825
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1
47.2 \$2,000 per unit for each eligible child under Children's Insurance Rider issued from November 1, 1982. Minimum face amount of \$25,000 for the covered family member under the Term Insurance on Other Cover Rider (OCI) issued from November 1, 1982. \$2,500 per unit for the spouse's decreasing term coverage and \$2,000 per unit for children's coverage under Spouse and Children's Insurance (SCI) Rider issued from December 15, 1991.

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			77,143	15,002,902				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	77,143	(a) 15,002,902		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	7,145	5,676		
2. Issued during year	968	1,047		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	8,113	6,723		
Deductions during year:				
6. Decreased (net)	341	853		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	341	853		
9. In force end of year (line 5 minus line 8)	7,772	5,870		
10. Amount on deposit		(a) 428,674,759		(a)
11. Income now payable		5,870		
12. Amount of income payable	(a) 42,503,974	(a) 52,206,853	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	193,842	737,134	12	14,128
2. Issued during year	9,306	67,361		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	203,148	804,495	12	14,128
Deductions during year:				
6. Decreased (net)	5,515	71,855		869
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	5,515	71,855		869
9. In force end of year (line 5 minus line 8)	197,633	732,640	12	13,259
Income now payable:				
10. Amount of income payable	(a) 1,700,712,455	XXX	XXX	(a) 84,199,660
Deferred fully paid:				
11. Account balance	XXX	(a) 45,059,560,415	XXX	(a) 1,496,496
Deferred not fully paid:				
12. Account balance	XXX	(a) 36,778,409,721	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year						
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX		XXX
Deductions during year:						
6. Conversions		XXX		XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX				XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	12,265	
2. Issued during year	1,484	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	13,749	
Deductions During Year:		
6. Decreased (net)	1,474	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	1,474	
9. In force end of year (line 5 minus line 8)	12,275	
10. Amount of account balance	(a) 234,059,154	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

**ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	98,730,371
2. Current year's realized pre-tax capital gains/(losses) of \$79,479,820 transferred into the reserve net of taxes of \$16,690,762	62,789,060
3. Adjustment for current year's liability gains/(losses) released from the reserve	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	161,519,431
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	31,847,230
6. Reserve as of December 31, current year (Line 4 minus Line 5)	129,672,201

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020	21,074,349	10,772,881		31,847,230
2. 2021	13,183,649	21,167,814		34,351,463
3. 2022	7,045,810	15,757,762		22,803,572
4. 2023	4,042,327	11,509,809		15,552,136
5. 2024	3,739,338	7,149,203		10,888,541
6. 2025	3,311,825	2,613,134		5,924,959
7. 2026	6,339,623	57,705		6,397,328
8. 2027	3,122,350	(305,644)		2,816,706
9. 2028	3,507,273	(695,325)		2,811,948
10. 2029	4,437,013	(1,119,085)		3,317,928
11. 2030	3,470,956	(1,542,655)		1,928,301
12. 2031	3,047,195	(1,562,039)		1,485,156
13. 2032	2,526,927	(1,194,093)		1,332,834
14. 2033	2,126,907	(798,780)		1,328,127
15. 2034	1,977,771	(384,950)		1,592,821
16. 2035	1,927,368	36,310		1,963,678
17. 2036	1,902,932	230,544		2,133,476
18. 2037	1,854,116	208,088		2,062,204
19. 2038	1,717,103	185,057		1,902,160
20. 2039	1,567,211	159,144		1,726,355
21. 2040	1,424,325	134,444		1,558,769
22. 2041	1,188,668	110,455		1,299,123
23. 2042	1,047,115	93,249		1,140,364
24. 2043	951,806	71,540		1,023,346
25. 2044	824,344	51,874		876,218
26. 2045	622,235	31,245		653,480
27. 2046	411,807	18,110		429,917
28. 2047	231,971	14,414		246,385
29. 2048	98,676	10,349		109,025
30. 2049	7,382	6,283		13,665
31. 2050 and Later		2,217		2,217
32. Total (Lines 1 to 31)	98,730,371	62,789,060		161,519,431

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year	793,011,376	185,706,002	978,717,376	323,514,565	258,827,728	582,342,293	1,561,059,670
2. Realized capital gains/(losses) net of taxes - General Account	(50,776,078)	(66,174,121)	(116,950,199)	31,589,462	(15,116,690)	16,472,772	(100,477,427)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(3,653,950)	(3,793,977)	(7,447,927)	(421,855)	11,222	(410,632)	(7,858,559)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(67,556,599)	13,217,485	(54,339,114)	65,287,391	(17,559,550)	47,727,841	(6,611,273)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	725	773,141	773,866	640,844		640,844	1,414,710
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	184,150,875	43,142,230	227,293,105		1,429,918	1,429,918	228,723,023
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	855,176,349	172,870,760	1,028,047,108	420,610,409	227,592,628	648,203,036	1,676,250,144
9. Maximum reserve	827,964,678	198,857,201	1,026,821,879	253,417,800	398,872,996	652,290,796	1,679,112,675
10. Reserve objective	505,577,074	155,864,618	661,441,692	253,338,814	397,207,140	650,545,954	1,311,987,646
11. 20% of (Line 10 - Line 8)	(69,919,855)	(3,401,228)	(73,321,083)	(33,454,319)	33,922,902	468,584	(72,852,500)
12. Balance before transfers (Lines 8 + 11)	785,256,494	169,469,531	954,726,024	387,156,090	261,515,530	648,671,620	1,603,397,644
13. Transfers				(133,738,290)	133,738,290		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					37,718	37,718	37,718
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	785,256,494	169,469,531	954,726,024	253,417,800	395,291,538	648,709,338	1,603,435,362

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1.		Exempt Obligations	6,927,326,544	XXX	XXX	6,927,326,544	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	21,483,126,566	XXX	XXX	21,483,126,566	0.0005	10,741,563	0.0016	34,373,003	0.0033	70,894,318
2.2	1	NAIC Designation Category 1.B	1,376,092,213	XXX	XXX	1,376,092,213	0.0005	688,046	0.0016	2,201,748	0.0033	4,541,104
2.3	1	NAIC Designation Category 1.C	2,364,737,457	XXX	XXX	2,364,737,457	0.0005	1,182,369	0.0016	3,783,580	0.0033	7,803,634
2.4	1	NAIC Designation Category 1.D	3,673,298,647	XXX	XXX	3,673,298,647	0.0005	1,836,649	0.0016	5,877,278	0.0033	12,121,886
2.5	1	NAIC Designation Category 1.E	3,726,159,199	XXX	XXX	3,726,159,199	0.0005	1,863,080	0.0016	5,961,855	0.0033	12,296,325
2.6	1	NAIC Designation Category 1.F	9,285,067,919	XXX	XXX	9,285,067,919	0.0005	4,642,534	0.0016	14,856,109	0.0033	30,640,724
2.7	1	NAIC Designation Category 1.G	8,691,802,912	XXX	XXX	8,691,802,912	0.0005	4,345,901	0.0016	13,906,885	0.0033	28,682,950
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	50,600,284,913	XXX	XXX	50,600,284,913	XXX	25,300,142	XXX	80,960,456	XXX	166,980,940
3.1	2	NAIC Designation Category 2.A	9,158,119,815	XXX	XXX	9,158,119,815	0.0021	19,232,052	0.0064	58,611,967	0.0106	97,076,070
3.2	2	NAIC Designation Category 2.B	11,075,616,413	XXX	XXX	11,075,616,413	0.0021	23,258,794	0.0064	70,883,945	0.0106	117,401,534
3.3	2	NAIC Designation Category 2.C	7,570,233,548	XXX	XXX	7,570,233,548	0.0021	15,897,490	0.0064	48,449,495	0.0106	80,244,476
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	27,803,969,775	XXX	XXX	27,803,969,775	XXX	58,388,337	XXX	177,945,407	XXX	294,722,080
4.1	3	NAIC Designation Category 3.A	726,322,874	XXX	XXX	726,322,874	0.0099	7,190,596	0.0263	19,102,292	0.0376	27,309,740
4.2	3	NAIC Designation Category 3.B	634,120,764	XXX	XXX	634,120,764	0.0099	6,277,796	0.0263	16,677,376	0.0376	23,842,941
4.3	3	NAIC Designation Category 3.C	1,012,047,678	XXX	XXX	1,012,047,678	0.0099	10,019,272	0.0263	26,616,854	0.0376	38,052,993
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,372,491,315	XXX	XXX	2,372,491,315	XXX	23,487,664	XXX	62,396,522	XXX	89,205,673
5.1	4	NAIC Designation Category 4.A	676,047,428	XXX	XXX	676,047,428	0.0245	16,563,162	0.0572	38,669,913	0.0817	55,233,075
5.2	4	NAIC Designation Category 4.B	621,777,997	XXX	XXX	621,777,997	0.0245	15,233,561	0.0572	35,565,701	0.0817	50,799,262
5.3	4	NAIC Designation Category 4.C	446,584,639	XXX	XXX	446,584,639	0.0245	10,941,324	0.0572	25,544,641	0.0817	36,485,965
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,744,410,065	XXX	XXX	1,744,410,065	XXX	42,738,047	XXX	99,780,256	XXX	142,518,302
6.1	5	NAIC Designation Category 5.A	200,817,812	XXX	XXX	200,817,812	0.0630	12,651,522	0.1128	22,652,249	0.1880	37,753,749
6.2	5	NAIC Designation Category 5.B	174,634,569	XXX	XXX	174,634,569	0.0630	11,001,978	0.1128	19,698,779	0.1880	32,831,299
6.3	5	NAIC Designation Category 5.C	19,311,565	XXX	XXX	19,311,565	0.0630	1,216,629	0.1128	2,178,345	0.1880	3,630,574
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	394,763,946	XXX	XXX	394,763,946	XXX	24,870,129	XXX	44,529,373	XXX	74,215,622
7.	6	NAIC 6	44,204,900	XXX	XXX	44,204,900	0.0000		0.2370	10,476,561	0.2370	10,476,561
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	89,887,451,458	XXX	XXX	89,887,451,458	XXX	174,784,318	XXX	476,088,574	XXX	778,119,179
PREFERRED STOCKS												
10.	1	Highest Quality	17,404	XXX	XXX	17,404	0.0005	9	0.0016	28	0.0033	57
11.	2	High Quality	200,989	XXX	XXX	200,989	0.0021	422	0.0064	1,286	0.0106	2,130
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	1,465,882	XXX	XXX	1,465,882	0.0630	92,351	0.1128	165,351	0.1880	275,586
15.	6	In or Near Default	5,731,437	XXX	XXX	5,731,437	0.0000		0.2370	1,358,351	0.2370	1,358,351
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	7,415,712	XXX	XXX	7,415,712	XXX	92,781	XXX	1,525,016	XXX	1,636,124

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C	29,990,936	XXX	XXX	29,990,936	0.0005	14,995	0.0016	47,985	0.0033	98,970
19.4	1	NAIC Designation Category 1.D	19,069,590	XXX	XXX	19,069,590	0.0005	9,535	0.0016	30,511	0.0033	62,930
19.5	1	NAIC Designation Category 1.E	34,995,451	XXX	XXX	34,995,451	0.0005	17,498	0.0016	55,993	0.0033	115,485
19.6	1	NAIC Designation Category 1.F	2,300,000	XXX	XXX	2,300,000	0.0005	1,150	0.0016	3,680	0.0033	7,590
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	86,355,976	XXX	XXX	86,355,976	XXX	43,178	XXX	138,170	XXX	284,975
20.1	2	NAIC Designation Category 2.A	1,049,826	XXX	XXX	1,049,826	0.0021	2,205	0.0064	6,719	0.0106	11,128
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	1,049,826	XXX	XXX	1,049,826	XXX	2,205	XXX	6,719	XXX	11,128
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6	408,218	XXX	XXX	408,218	0.0000		0.2370	96,748	0.2370	96,748
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	87,814,020	XXX	XXX	87,814,020	XXX	45,383	XXX	241,636	XXX	392,851
DERIVATIVE INSTRUMENTS												
26.		Exchange Traded	67,715	XXX	XXX	67,715	0.0005	34	0.0016	108	0.0033	223
27.	1	Highest Quality	59,045,289	XXX	XXX	59,045,289	0.0005	29,523	0.0016	94,472	0.0033	194,849
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	59,113,004	XXX	XXX	59,113,004	XXX	29,557	XXX	94,581	XXX	195,073
34.		Total (Lines 9 + 17 + 25 + 33)	90,041,794,194	XXX	XXX	90,041,794,194	XXX	174,952,039	XXX	477,949,807	XXX	780,343,227

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In Good Standing:												
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	6,799,702		XXX	6,799,702	0.0015	10,200	0.0034	23,119	0.0046	31,279
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	6,835,775,313		XXX	6,835,775,313	0.0011	7,519,353	0.0057	38,963,919	0.0074	50,584,737
44.		Commercial Mortgages - All Other - CM2 - High Quality	7,830,636,584		XXX	7,830,636,584	0.0040	31,322,546	0.0114	89,269,257	0.0149	116,676,485
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	209,117,317		XXX	209,117,317	0.0069	1,442,909	0.0200	4,182,346	0.0257	5,374,315
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
Overdue, Not in Process:												
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	2,456,800		XXX	2,456,800	0.0029	7,125	0.0066	16,215	0.0103	25,305
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure:												
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other	654,999		XXX	654,999	0.0000		0.0149	9,759	0.0149	9,759
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	69,828,182		XXX	69,828,182	0.0000		0.1942	13,560,633	0.1942	13,560,633
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	14,955,268,897		XXX	14,955,268,897	XXX	40,302,133	XXX	146,025,249	XXX	186,262,514
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	14,955,268,897		XXX	14,955,268,897	XXX	40,302,133	XXX	146,025,249	XXX	186,262,514

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1.		Unaffiliated - Public	1,225,482,047	XXX	XXX	1,225,482,047	0.0000		0.2000 (a)	245,096,409	0.2000 (a)	245,096,409
2.		Unaffiliated - Private	38,663,648	XXX	XXX	38,663,648	0.0000		0.1945	7,520,079	0.1945	7,520,079
3.		Federal Home Loan Bank	21,940,600	XXX	XXX	21,940,600	0.0000		0.0061	133,838	0.0097	212,824
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.2000 (a)		0.2000 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,286,086,295			1,286,086,295	XXX		XXX	252,750,327	XXX	252,829,313
REAL ESTATE												
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	98,014,692		68,365,000	166,379,692	0.0000		0.0912	15,173,828	0.0912	15,173,828
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	98,014,692		68,365,000	166,379,692	XXX		XXX	15,173,828	XXX	15,173,828
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22.		Exempt Obligations	28,731,225	XXX	XXX	28,731,225	0.0000		0.0000		0.0000	
23.	1	Highest Quality	98,472,192	XXX	XXX	98,472,192	0.0005	49,236	0.0016	157,556	0.0033	324,958
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality	11,406,629	XXX	XXX	11,406,629	0.0630	718,618	0.1128	1,286,668	0.1880	2,144,446
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	138,610,046	XXX	XXX	138,610,046	XXX	767,854	XXX	1,444,223	XXX	2,469,405

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality	85,520,678	29,321,265	XXX	114,841,943	0.0040	459,368	0.0114	1,309,198	0.0149	1,711,145
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	85,520,678	29,321,265	XXX	114,841,943	XXX	459,368	XXX	1,309,198	XXX	1,711,145
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities	4,230,536		XXX	4,230,536	0.0011	4,654	0.0057	24,114	0.0074	31,306
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	4,230,536		XXX	4,230,536	XXX	4,654	XXX	24,114	XXX	31,306
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	89,751,214	29,321,265	XXX	119,072,479	XXX	464,021	XXX	1,333,312	XXX	1,742,451

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public		XXX	XXX		0.0000		0.2000 (a)		0.2000 (a)	
66.		Unaffiliated Private	251,056,858	XXX	XXX	251,056,858	0.0000		0.1945	48,830,559	0.1945	48,830,559
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	1,423,641,424	XXX	XXX	1,423,641,424	0.0000		0.1945	276,898,257	0.1945	276,898,257
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,674,698,282	XXX	XXX	1,674,698,282	XXX		XXX	325,728,816	XXX	325,728,816
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	88,848,648			88,848,648	0.0000		0.0912	8,102,997	0.0912	8,102,997
73.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	88,848,648			88,848,648	XXX		XXX	8,102,997	XXX	8,102,997
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit	10,550,291			10,550,291	0.0003	3,165	0.0006	6,330	0.0010	10,550
76.		Non-guaranteed Federal Low Income Housing Tax Credit	30,185,088			30,185,088	0.0063	190,166	0.0120	362,221	0.0190	573,517
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	40,735,379			40,735,379	XXX	193,331	XXX	368,551	XXX	584,067
ALL OTHER INVESTMENTS												
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	283,871,798	XXX		283,871,798	0.0000		0.1580	44,851,744	0.1580	44,851,744
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	283,871,798	XXX		283,871,798	XXX		XXX	44,851,744	XXX	44,851,744
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	2,316,515,367	29,321,265		2,345,836,633	XXX	1,425,206	XXX	381,829,643	XXX	383,479,479

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
 (b) Determined using the same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
48125WA*9	R		Long Bond Replication	1.G	153,474,335	76,737	245,559	506,465
48125WA@7	R		Long Bond Replication	1.G	250,287,123	125,144	400,459	825,948
46625H@V3	R		Long Bond Replication	1Z	50,027,765	25,014	80,044	165,092
61747YP#6	R		Long Bond Replication	2.A	252,460,280	530,167	1,615,746	2,676,079
94978*AR2	R		Long Bond Replication	1.F	254,885,603	127,443	407,817	841,122
94978*AT8	R		Long Bond Replication	1.C	100,678,474	50,339	161,086	332,239
94978*AV3	R		Long Bond Replication	2.B	100,269,219	210,565	641,723	1,062,854
94978*AX9	R		Long Bond Replication	2.A	250,534,776	526,123	1,603,423	2,655,669
94978* BB6	R		Long Bond Replication	2.B	100,538,467	211,131	643,446	1,065,708
94978*BE0	R		Long Bond Replication	1.G	300,330,743	150,165	480,529	991,091
94978*BF7	R		Long Bond Replication	1.G	55,682,719	27,841	89,092	183,753
94978*BG5	R		Long Bond Replication	1Z	303,126,817	151,563	485,003	1,000,318
94978* BC4	R		Long Bond Replication	2.A	187,164,054	393,045	1,197,850	1,983,939
	CN	590188-JB-5	MERRILL LYNCH & CO	1.G FE	2,884,605			
	CN	604059-AE-5	3M COMPANY	1.E FE	308,484			
	CN	604059-AE-5	3M COMPANY	1.E FE	1,249,099			
	CN	604059-AE-5	3M COMPANY	1.E FE	309,525			
	CN	604059-AE-5	3M COMPANY	1.E FE	3,950,997			
	CN	71713U-AT-9	PHARMACIA CORP	1.F FE	1,884,355			
	CN	71713U-AW-2	PHARMACIA CORP	1.F FE	2,213,022			
	CN	71713U-AW-2	PHARMACIA CORP	1.F FE	1,933,545			
	CN	71713U-AW-2	PHARMACIA CORP	1.F FE	3,664,392			
	CN	71713U-AW-2	PHARMACIA CORP	1.F FE	3,181,258			
	CN	743315-AJ-2	PROGRESSIVE CORP	1.F FE	309,238			
	CN	743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,483,342			
	CN	743315-AJ-2	PROGRESSIVE CORP	1.F FE	616,805			
	CN	743315-AJ-2	PROGRESSIVE CORP	1.F FE	522,027			
	CN	748148-QR-7	QUEBEC PROVINCE	1.D FE	2,968,648			
	CN	748148-QR-7	QUEBEC PROVINCE	1.D FE	5,289,246			
	CN	748148-QR-7	QUEBEC PROVINCE	1.D FE	587,694			
	CN	843163-AX-4	SOUTHERN IND G&E	1.F FE	2,782,375			
	CN	871829-AD-9	SYSCO CORPORATION	2.C FE	2,542,760			
	CN	872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	566,232			
	CN	872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,166			
	CN	872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,166			
	CN	872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	1,697,701			
	CN	89352L-AG-5	TRANS-CANADA PL	2.A FE	7,653,217			
	CN	913017-BA-6	UNITED TECHNOLOGIES CORP	2.A FE	1,333,343			
	CN	91311Q-AC-9	UNITED UTILITIES	2.A FE	2,831,148			
	CN	931142-BF-9	WAL-MART STORES INC	1.C FE	2,627,212			
	CN	94106L-AG-4	WASTE MANAGEMENT INC	2.A FE	4,702,775			
	CN	961214-DK-6	WESTPAC BANKING CORP	1.D FE	149,916			
	CN	87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	200,000			
	CN	87971M-BF-9	TELUS CORPORATION	2.A FE	399,716			
	CN	87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	150,446			
	CN	91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	249,158			
	CN	91159H-HR-4	US BANCORP	1.E FE	349,860			
	CN	824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.C FE	199,509			
	CN	95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	200,000			
	CN	902494-BC-6	TYSON FOODS INC	2.B FE	199,789			
	CN	816851-BA-6	SEMPRA ENERGY	2.B FE	249,480			
	CN	906548-QM-2	UNION ELECTRIC CO	1.F FE	349,225			
	CN	90265E-AM-2	UDR INC	2.A FE	249,597			
	CN	871829-BF-3	SYSCO CORPORATION	2.C FE	398,552			
	CN	75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	398,010			
	CN	75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	249,330			
	CN	75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	497,281			
	CN	902494-BC-6	TYSON FOODS INC	2.B FE	201,401			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	400,000			
CN		95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,717			
CN		61744Y-AK-4	MORGAN STANLEY	2.A FE	550,000			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,243			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,804			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,625			
CN		655044-AP-0	NOBLE ENERGY INC	2.C FE	199,548			
CN		742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	99,859			
CN		883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	49,745			
CN		96145D-AD-7	WESTROCK CO	2.B FE	99,971			
CN		98978V-AL-7	ZOETIS INC	2.B FE	149,415			
CN		92826C-AH-5	VISA INC	1.D FE	99,478			
CN		74460D-AC-3	PUBLIC STORAGE	1.F FE	100,000			
CN		96145D-AD-7	WESTROCK CO	2.B FE	249,898			
CN		88579Y-AY-7	3M CO	1.E FE	1,244,574			
CN		976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	498,971			
CN		713448-DY-1	PEPSICO INC	1.E FE	748,500			
CN		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	749,819			
CN		756109-AU-8	REALTY INCOME CORPORATION	1.G FE	549,121			
CN		90265E-AN-0	UDR INC	2.A FE	548,417			
CN		832696-AR-9	JM SMUCKER CO/THE	2.B FE	399,903			
CN		695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	548,767			
CN		695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	250,817			
CN		86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	750,000			
CN		816851-BG-3	SEMPRA ENERGY	2.A FE	1,044,568			
CN		86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	799,106			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	597,396			
CN		69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,345,950			
CN		961214-DW-0	WESTPAC BANKING CORP	1.D FE	1,545,945			
CN		61744Y-AP-3	MORGAN STANLEY	2.A FE	875,000			
CN		637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1.E FE	1,796,113			
CN		90265E-AN-0	UDR INC	2.A FE	390,979			
CN		61744Y-AP-3	MORGAN STANLEY	2.A FE	591,964			
CN		92277G-AM-9	VENTAS REALTY LP	2.A FE	1,491,324			
CN		693506-BP-1	PPG INDUSTRIES INC	1.G FE	2,447,402			
CN		718546-AR-5	PHILLIPS 66	2.A FE	1,199,107			
CN		855244-AP-4	STARBUCKS CORPORATION	2.A FE	998,176			
CN		863667-AQ-4	STRYKER CORPORATION	2.A FE	1,499,581			
CN		75884R-AX-1	REGENCY CENTERS LP	2.A FE	349,569			
CN		718546-AR-5	PHILLIPS 66	2.A FE	249,300			
CN		718546-AR-5	PHILLIPS 66	2.A FE	99,707			
CN		96145D-AH-8	WESTROCK CO	2.B FE	699,097			
CN		893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2.B FE	448,106			
CN		845011-AA-3	SOUTHWEST GAS CORP	1.G FE	848,848			
CN		904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,235,685			
CN		74432Q-CC-7	PRUDENTIAL FINANCIAL INC	1.G FE	850,000			
CN		911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	192,752			
CN		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	289,225			
CN		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	192,841			
CN		98978V-AL-7	ZOETIS INC	2.B FE	380,644			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	399,876			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	200,210			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	200,297			
CN		79466L-AF-1	SALESFORCE.COM INC.	1.F FE	849,838			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	200,454			
CN		91159H-HS-2	US BANCORP	1.E FE	1,347,187			
CN		233851-DL-5	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	699,347			
CN		882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	381,567			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		882508-BG-7	TEXAS INSTRUMENTS INC	1.E FE	95,333			
CN		744560-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	398,830			
CN		609207-AM-7	MONDELEZ INTERNATIONAL INC	2.B FE	297,728			
CN		760759-AT-7	REPUBLIC SERVICES INC	2.B FE	346,252			
CN		89352H-AW-9	TRANSCANADA PIPELINES LTD	2.A FE	149,549			
CN		67103H-AG-2	OREILLY AUTOMOTIVE INC	2.B FE	149,689			
CN		91913Y-AV-2	VALERO ENERGY CORPORATION	2.B FE	299,794			
CN		92857W-BK-5	VODAFONE GROUP PLC	2.B FE	98,996			
CN		713448-EG-9	PEPSICO INC	1.E FE	8,809,437			
CN		963320-AW-6	WHIRLPOOL CORPORATION	2.B FE	148,488			
CN		962166-BX-1	WEYERHAEUSER COMPANY	2.B FE	99,539			
CN		773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	99,722			
CN		92345Y-AF-3	VERISK ANALYTICS INC	2.B FE	49,774			
CN		717081-ET-6	PFIZER INC	1.F FE	49,907			
CN		906548-CP-5	UNION ELECTRIC CO	1.F FE	49,964			
CN		74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	2.B FE	149,618			
CN		773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	50,213			
CN		74949L-AC-6	RELX CAPITAL INC	2.A FE	247,547			
CN		911312-BR-6	UNITED PARCEL SERVICE INC	1.G FE	49,951			
CN		87612E-BH-8	TARGET CORPORATION	1.F FE	99,999			
CN		67077M-AT-5	NUTRIEN LTD	2.B FE	49,864			
CN		91913Y-AW-0	VALERO ENERGY CORPORATION	2.B FE	99,347			
CN		75968N-AD-3	RENAISSANCE HOLDINGS LTD	1.G FE	98,814			
CN		74460D-AD-1	PUBLIC STORAGE	1.F FE	50,000			
CN		92343V-EU-4	VERIZON COMMUNICATIONS INC	2.A FE	102,507			
CN		855244-AT-6	STARBUCKS CORPORATION	2.A FE	99,801			
CN		744560-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	99,665			
CN		759351-AN-9	REINSURANCE GROUP OF AMERICA INCOR	2.A FE	99,788			
CN		67103H-AH-0	OREILLY AUTOMOTIVE INC	2.B FE	149,990			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	48,994			
CN		67021C-AN-7	NSTAR ELECTRIC CO	1.F FE	99,811			
CN		92940P-AE-4	WRKCO INC	2.B FE	99,981			
CN		92940P-AE-4	WRKCO INC	2.B FE	50,035			
CN		92940P-AE-4	WRKCO INC	2.B FE	50,067			
CN		808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	1.F FE	149,561			
CN		87612E-BH-8	TARGET CORPORATION	1.F FE	51,329			
CN		678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	99,743			
CN		66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	1.F FE	250,000			
CN		70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	698,715			
CN		976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	99,747			
CN		84861T-AD-0	SPIRIT REALTY LP	2.B FE	299,806			
CN		84861T-AD-0	SPIRIT REALTY LP	2.B FE	150,963			
CN		84861T-AD-0	SPIRIT REALTY LP	2.B FE	150,794			
CN		84861T-AD-0	SPIRIT REALTY LP	2.B FE	100,529			
CN		90265E-AQ-3	UDR INC	2.A FE	149,561			
CN		892331-AG-4	TOYOTA MOTOR CORPORATION	1.E FE	250,000			
CN		91159H-HW-3	US BANCORP	1.F FE	249,980			
CN		713448-EL-8	PEPSICO INC	1.E FE	149,611			
CN		674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3.C FE	298,714			
CN		693506-BR-7	PPG INDUSTRIES INC	1.G FE	249,412			
CN		95040Q-AJ-3	WELLTOWER INC	2.A FE	99,835			
CN		695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	153,792			
CN		824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	2.C FE	99,708			
CN		87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION	1.F FE	199,812			
CN		911312-BU-9	UNITED PARCEL SERVICE INC	1.G FE	99,733			
CN		674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	1,360,555			
CN		674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	8,163,332			
CN		68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	1.F FE	103,388			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUNDATI	1.A FE	1,000,000			
CN		882508-BG-8	TEXAS INSTRUMENTS INC	1.E FE	885,324			
CN		G1696#-AX-4	BUNZL FINANCE PLC	2.A	2,700,000			
CN		G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	1,500,000			
CN		154051-E#-9	CENTRAL MAINE POWER COMPANY	1.F	600,000			
CN		74072#-AB-0	PRERAC FINANCE INC	1.G YE	3,000,000			
CN		F8568@-AB-5	SONEPAR SA	2.B	4,000,000			
CN		Q6235#-AE-2	MIRVAC GROUP FINANCE LTD	1.G	400,000			
CN		Q9194@-AF-4	TRANSPower NEW ZEALAND LIMITED	1.D	2,004,397			
CN		Q38336-D@-9	APTARGROUP INC	2.B	4,000,000			
CN		00139P-AA-6	ATG SUNAMER GLOB	1.F FE	4,117,953			
CN		141781-AU-8	CARGILL INC	1.F FE	587,968			
CN		00139P-AA-6	ATG SUNAMER GLOB	1.F FE	191,330			
CN		141781-AD-6	CARGILL INC	1.F FE	5,846,604			
CN		195869-AG-7	COLONIAL PIPELINE CO	1.G FE	2,356,000			
CN		455434-BH-2	INDIANAPOLIS PIWR & LIGHT	1.G FE	1,172,605			
CN		694476-AA-0	PACIFIC LIFE CORP	1.G FE	1,500,275			
CN		82929R-AC-0	SINGTEL	1.F FE	1,275,492			
CN		82929R-AC-0	SINGTEL	1.F FE	740,892			
CN		82929R-AC-0	SINGTEL	1.F FE	673,906			
CN		30251B-AD-0	FMR LLC	1.E FE	352,808			
CN		30251B-AD-0	FMR LLC	1.E FE	1,049,115			
CN		65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	1.G FE	1,800,000			
CN		12626P-AN-3	CRH AMERICA INC	2.A FE	1,656,487			
CN		84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	2.A FE	1,496,008			
CN		423012-AG-8	HEINEKEN NV	2.A FE	4,268,716			
CN		78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2.A FE	3,200,000			
CN		571676-AC-9	MARS INC	1.F FE	448,496			
CN		09659W-2K-9	BNP PARIBAS SA	1.G FE	2,150,000			
CN		03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	301,865			
CN		03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	1,209,513			
CN		03030#-AB-0	AMERICAN TRANSMISSION COMPANY	1.F	117,000			
CN		03030#-AB-0	AMERICAN TRANSMISSION COMPANY	1.F	88,000			
CN		048303-D#-5	ATLANTIC CITY ELECTRIC COMPANY	1.F	294,000			
CN		130789-R#-9	CALIFORNIA WATER SERVICES COMPANY	1.D	1,767,000			
CN		36720#-AD-1	GAS TRANSMISSION NORTHWEST CORP	1.G	883,000			
CN		736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,846			
CN		736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	584,686			
CN		736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	294,000			
CN		736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	589,000			
CN		736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,780			
CN		736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,780			
CN		736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	294,000			
CN		736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	883,000			
CN		C4862#-AC-6	ISLAND TIMBERLANDS FINANCE CORP	2.A PL	883,000			
CN		G1744#-AA-6	CADOGAN ESTATES LIMITED	2.B	2,945,000			
CN		G1744#-AN-8	CADOGAN ESTATES LIMITED	2.B	2,000,000			
CN		R2284#-AC-4	STATNETT SF	1.F	25,000,000			
CN		R2284#-AG-5	STATNETT SF	1.F	5,300,000			
CN		12541W-A#-7	CH ROBINSON WORLDWIDE INC	2.B	5,000,000			
CN		46361*-AR-7	THE IRVINE COMPANY LLC	1.E PL	6,000,000			
CN		16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1.G	2,200,000			
CN		736508-N#-5	PORTLAND GENERAL ELECTRIC COMP	1.F	10,100,000			
CN		42251#-AX-2	HEB GROCERY COMPANY LP	1.G	6,000,000			
CN		28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2.B	7,900,000			
CN		744516-F#-7	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	9,300,000			
CN		Q3840#-AH-7	AQUARION WATER COMPANY OF CONNECTI	1.G	7,700,000			
CN		57169*-AZ-0	MARS INC	1.F	6,000,000			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		684065-A#-2	ORANGE AND ROCKLAND UTILITIES INC	1.G	6,200,000			
CN		39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	10,500,000			
CN		41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	900,000			
CN		11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2.B PL	9,750,000			
CN		84857@-AA-4	SPIRE MISSOURI INC	1.F	3,000,000			
CN		Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	1,000,000			
CN		74837H-C@-3	QUESTAR GAS COMPANY	1.G	900,000			
CN		03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC	1.F	3,000,000			
CN		Q3080#-AA-3	DWPF FINANCE PTY LTD	1.F	500,000			
CN		Q3080#-AB-1	DWPF FINANCE PTY LTD	1.F	500,000			
CN		42241@-AK-5	HEARST COMMUNICATIONS INC	1.G	1,000,000			
CN		42241@-AL-3	HEARST COMMUNICATIONS INC	1.G	1,000,000			
CN		980745-G@-6	WOODWARD INC	2.C	200,000			
CN		90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000			
CN		41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	900,000			
CN		67334@-AC-7	RRPF ENGINE LEASING LIMITED	2.C FE	1,000,000			
CN		03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC	1.F	1,000,000			
CN		90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000			
CN		34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	700,000			
CN		74170*-AV-1	PRIME PROPERTY FUND LLC	1.F	1,400,000			
CN		76169#-AQ-6	REYES HOLDINGS LLC	2.A PL	5,500,000			
CN		23386#-AU-6	DAIRY FARMERS OF AMERICA INC	2.B FE	7,600,000			
CN		18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI	1.G	3,000,000			
CN		Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD	1.G	1,700,000			
CN		62616#-AU-5	DCC TREASURY 2014 LTD	2.B	3,500,000			
CN		18055#-BF-8	CLARION LION PROPERTIES FUND HOLDI	1.G	4,600,000			
CN		44929@-AR-5	ICRE REIT HOLDINGS	2.A	200,000			
CN		744533-D#-4	PUBLIC SERVICE COMPANY OF OKLAHOMA	1.G YE	1,400,000			
CN		393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION	1.F	500,000			
CN		891092-B@-6	THE TORO CORPORATION	2.C	500,000			
CN		Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	2.B FE	700,000			
CN		Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1.G	500,000			
CN		07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.E Z	700,000			
CN		27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2.B	9,000,000			
CN		00122#-AC-3	AEW CORE PROPERTY TRUST HOLDING LP	2.A	11,300,000			
CN		34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	1,700,000			
CN		34489@-AD-9	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	3,800,000			
CN		285295-C@-8	ELECTROCOMPONENTS PLC	2.B	2,750,000			
CN		711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,294,000			
CN		90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	700,000			
CN		78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	1.G FE	2,798,871			
CN		50066A-AM-5	KOREA GAS CORPORATION	1.C FE	3,996,637			
CN		136069-UT-6	CANADIAN IMPERIAL BANK OF COMMERCE	1.A FE	3,998,903			
CN		36160B-AA-3	ENGIE SA	2.A FE	748,201			
CN		36160B-AA-3	ENGIE SA	2.A FE	1,496,403			
CN		693483-AD-1	POSCO	2.A FE	3,988,750			
CN		41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	1,203,704			
CN		41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	1,296,296			
CN		278058-F*-8	EATON CORP	2.A	4,000,000			
CN		W0805#-AM-0	ASSA ABLLOY FINANCIAL SERVICES AB	1.G	2,700,000			
CN		F8568@-AB-5	SONEPAR SA	2.B	12,000,000			
CN		311900-A@-3	FASTENAL COMPANY	1.G	11,100,000			
CN		23636T-AA-8	DANONE SA	2.A FE	4,597,785			
CN		26867L-AG-5	EMD FINANCE LLC	2.A FE	1,999,343			
CN		423012-AA-1	HEINEKEN NV	2.A FE	2,609,038			
CN		423012-AA-1	HEINEKEN NV	2.A FE	1,955,898			
CN		423012-AA-1	HEINEKEN NV	2.A FE	1,008,627			
CN		25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.B FE	3,450,000			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		771196-BM-3	ROCHE HOLDINGS INC	1.C FE	4,646,409			
CN		233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	3,099,849			
CN		23636T-AC-4	DANONE SA	2.A FE	6,200,000			
CN		63253W-AJ-0	NATIONAL AUSTRALIA BANK LIMITED	1.A FE	4,248,093			
CN		233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	2,999,286			
CN		06367X-D2-4	BANK OF MONTREAL	1.A FE	2,848,221			
CN		891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	2,849,442			
CN		22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	6,249,845			
CN		2027AO-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	4,371,739			
CN		87020P-AH-0	SWEDBANK AB	1.D FE	3,799,611			
CN		82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	3,747,942			
CN		82460C-AK-0	SHINHAN BANK	1.E FE	3,745,824			
CN		92928Q-AC-2	WEA FINANCE LLC /WESTFIELD UK & EU	2.A FE	4,798,064			
CN		36294B-AG-9	GS CALTEX CORP	2.B FE	2,598,723			
CN		41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES	2.B FE	1,849,126			
CN		06367X-D2-4	BANK OF MONTREAL	1.A FE	249,845			
CN		891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	199,961			
CN		22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	449,994			
CN		23636T-AA-8	DANONE SA	2.A FE	1,449,324			
CN		82460C-AK-0	SHINHAN BANK	1.E FE	349,610			
CN		92928Q-AC-2	WEA FINANCE LLC /WESTFIELD UK & EU	2.A FE	599,758			
CN		23636T-AA-8	DANONE SA	2.A FE	1,249,398			
CN		654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2.C FE	8,393,639			
CN		892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	5,950,000			
CN		03028P-B@-4	AMERICAN TRANSMISSION COMPANY 2010	1.F	16,800,000			
CN		92203F-AQ-1	THE VANGUARD GROUP, INC.	1.G	41,542,000			
CN		910637-S*-9	THE UNITED ILLUMINATING COMPANY	1.G	900,000			
CN		786584-A@-1	SAFRAN	2.A	5,000,000			
CN		68781F-AA-5	THAMES WATER UTILITIES CAYMAN FINA	2.A	500,000			
CN		60646H-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	3,000,000			
CN		910637-S@-7	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
CN		00003F-AB-9	A&E TELEVISION NETWORKS LLC	1.G	4,000,000			
CN		461127-C#-7	INTERTEK FINANCE PLC	2.A	11,000,000			
CN		61696H-AZ-9	BUNZL FINANCE PLC	2.A	3,600,000			
CN		06235F-AE-2	MIRVAC GROUP FINANCE LTD	1.G	1,900,000			
CN		879360-B@-3	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	9,250,000			
CN		27965H-AL-6	EDENS LIMITED PARTNERSHIP	2.B PL	2,000,000			
CN		97786F-AJ-1	WOLSELEY CAPITAL INC	2.A FE	5,200,000			
CN		879360-C*-4	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	14,000,000			
CN		44929@-AH-7	ICRE REIT HOLDINGS	2.A	6,900,000			
CN		50512F-AC-6	LA STADIUM FINANCE COMPANY	2.A PL	6,700,000			
CN		69850@-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,003,887			
CN		96329*-LE-0	WHEELS INC	1.F PL	25,000,000			
CN		748148-PD-9	QUEBEC PROVINCE	1.D FE	1,567,328			
CN		110122-AA-6	BRISTOL MYERS SQUIBB	1.F FE	1,028,383			
CN		98934K-AB-6	ZENCA WILMINGTON	2.A FE	362,637			
CN		91412N-AA-8	UNIVERSITY OF CHICAGO	1.C FE	1,219,870			
CN		91412N-AB-6	UNIVERSITY OF CHICAGO	1.C FE	1,499,755			
CN		70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	2,694,907			
CN		70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	698,199			
CN		70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	897,611			
CN		443510-AF-9	HUBBELL INC	2.A FE	3,993,852			
CN		133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE	1,994,363			
CN		92936M-AC-1	WPP FINANCE 2010	2.B FE	349,433			
CN		26875P-AK-7	EOG RESOURCES INC	1.G FE	798,850			
CN		74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC	1.G FE	249,829			
CN		94973V-BA-4	WELLPOINT INC	2.B FE	599,572			
CN		898813-AL-4	TUCSON ELECTRIC POWER CO	1.G FE	649,494			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
.....	89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA	1.D FE	899,584			
.....	871911-AS-2	SYSTEM ENERGY RESOURCES INC	1.G FE	749,666			
.....	36160B-AA-3	ENGIE SA	2.A FE	4,638,849			
.....	581557-AZ-8	MCKESSON CORP	2.B FE	449,892			
.....	822582-AV-4	SHELL INTERNATIONAL FINANCE BV	1.D FE	898,039			
.....	283677-AY-8	EL PASO ELECTRIC CO	2.B FE	1,499,308			
.....	133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	2,095,307			
.....	29364N-AR-9	ENTERGY MISSISSIPPI INC	1.F FE	499,480			
.....	64110D-AD-6	NETAPP INC	2.B FE	1,048,161			
.....	431282-AM-4	HIGHWOODS REALTY LIMITED PARTNERSH	2.B FE	6,534,541			
.....	651587-AF-4	NEWMARKET CORP	2.B FE	1,799,376			
.....	49427R-AJ-1	KILROY REALTY LP	2.B FE	1,749,887			
.....	89233P-7F-7	TOYOTA MOTOR CREDIT CORP	1.E FE	998,597			
.....	37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC	2.C FE	90,000			
.....	37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC	2.C FE	119,245			
.....	024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	1,226,886			
.....	024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	834,283			
.....	89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	1.D FE	2,593,097			
.....	68235P-AE-8	ONE GAS INC	1.F FE	2,300,000			
.....	828807-CR-6	SIMON PROPERTY GROUP LP	1.G FE	2,295,267			
.....	06051G-FB-0	BANK OF AMERICA CORP	1.G FE	1,549,636			
.....	65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	789,751			
.....	65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	508,460			
.....	65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	394,902			
.....	46625H-JT-8	JPMORGAN CHASE & CO	1.F FE	2,744,798			
.....	91159H-HG-8	US BANCORP	1.E FE	2,149,228			
.....	06406H-CS-6	BANK OF NEW YORK MELLON CORP/THE	1.F FE	1,847,674			
.....	871911-AS-2	SYSTEM ENERGY RESOURCES INC	1.G FE	1,253,649			
.....	759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE	1,501,345			
.....	927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	1.F FE	2,098,657			
.....	05565Q-CP-1	BP CAPITAL MARKETS PLC	1.G FE	4,500,000			
.....	452308-AT-6	ILLINOIS TOOL WORKS INC	1.F FE	4,394,573			
.....	66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE	8,827,136			
.....	17275R-AN-2	CISCO SYSTEMS INC	1.E FE	2,949,428			
.....	713448-CM-8	PEPSICO INC	1.E FE	2,898,235			
.....	38141G-VM-3	GOLDMAN SACHS GROUP INC	2.A FE	2,896,887			
.....	375558-AW-3	GILEAD SCIENCES INC	2.A FE	4,197,867			
.....	29364D-AS-9	ENTERGY ARKANSAS LLC	1.F FE	3,099,193			
.....	737679-DG-2	POTOMAC ELECTRIC POWER COMPANY	1.F FE	3,098,549			
.....	608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	498,502			
.....	608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	1,645,058			
.....	695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	2,737,185			
.....	257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC	2.A FE	648,054			
.....	695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	1,164,629			
.....	29717P-AL-1	ESSEX PORTFOLIO LP	2.A FE	1,547,520			
.....	931142-DP-5	WAL-MART STORES INC	1.C FE	2,496,514			
.....	61746B-DQ-6	MORGAN STANLEY	2.A FE	1,370,600			
.....	948741-AJ-2	WEINGARTEN REALTY INVESTORS	2.B FE	1,633,883			
.....	037833-AS-9	APPLE INC	1.B FE	2,149,329			
.....	03076C-AF-3	AMERIPRISE FINANCIAL INC	1.G FE	253,513			
.....	053332-AP-7	AUTOZONE INC	2.B FE	987,179			
.....	149123-CC-3	CATERPILLAR INC	1.G FE	2,199,886			
.....	29717P-AL-1	ESSEX PORTFOLIO LP	2.A FE	99,807			
.....	29717P-AL-1	ESSEX PORTFOLIO LP	2.A FE	299,420			
.....	06739F-HV-6	BARCLAYS BANK PLC	1.F FE	2,274,727			
.....	219350-AZ-8	CORNING INC	2.A FE	793,560			
.....	03073E-AL-9	AMERISOURCEBERGEN CORPORATION	2.B FE	1,548,398			
.....	171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	746,343			

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1	2	3	4	5	6	7	8	9
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CN		171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	248,571			
CN		17275R-AN-2	CISCO SYSTEMS INC	1.E FE	708,086			
CN		68389X-AS-4	ORACLE CORP	1.G FE	708,467			
CN		845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN	1.G FE	3,295,895			
CN		14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1.F FE	948,995			
CN		744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP	1.E FE	605,278			
CN		406216-BD-2	HALLIBURTON CO	2.A FE	808,017			
CN		806854-AH-8	SCHLUMBERGER INVESTMENT SA	1.F FE	863,755			
CN		822582-AX-0	SHELL INTERNATIONAL FINANCE BV	1.D FE	860,073			
CN		559222-AQ-7	MAGNA INTERNATIONAL INC.	1.G FE	151,741			
CN		313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1.G FE	297,491			
CN		00287Y-AP-4	ABBVIE INC	2.B FE	199,899			
CN		171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	99,653			
CN		69352P-AE-3	PPL CAPITAL FUNDING LLC	2.A FE	502,463			
CN		03076C-AF-3	AMERIPRISE FINANCIAL INC	1.G FE	51,183			
CN		571748-AV-4	MARSH & MCLENNAN COMPANIES INC	2.A FE	50,246			
CN		92936W-AC-1	WPP FINANCE 2010	2.B FE	50,172			
CN		608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	49,993			
CN		053611-AG-4	AVERY DENNISON CORP	2.B FE	49,393			
CN		49427R-AJ-1	KILROY REALTY LP	2.B FE	49,940			
CN		665789-AY-9	NORTHERN STATES POWER CO	1.E FE	99,651			
CN		00287Y-AL-3	ABBVIE INC	2.B FE	49,514			
CN		00287Y-AP-4	ABBVIE INC	2.B FE	49,781			
CN		695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	355,463			
CN		00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	164,539			
CN		664397-AK-2	NORTHEAST UTILITIES	2.A FE	347,981			
CN		00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	302,130			
CN		571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	356,805			
CN		65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	302,943			
CN		341081-FJ-1	FLORIDA POWER & LIGHT CO	1.E FE	231,783			
CN		31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	150,156			
CN		31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	200,391			
CN		87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	207,605			
CN		695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	102,509			
CN		87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	362,908			
CN		427866-AT-5	HERSHEY COMPANY THE	1.F FE	302,491			
CN		25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	352,421			
CN		25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	201,351			
CN		020002-AZ-4	ALLSTATE CORP	1.G FE	101,388			
CN		666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	139,435			
CN		666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	101,938			
CN		45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L	2.B FE	103,162			
CN		020002-AZ-4	ALLSTATE CORP	1.G FE	50,822			
CN		49446R-AK-5	KIMCO REALTY CORP	2.A FE	803,740			
CN		133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE	207,559			
CN		92277G-AH-0	VENTAS REALTY LP	2.A FE	399,026			
CN		92277G-AH-0	VENTAS REALTY LP	2.A FE	49,987			
CN		92277G-AH-0	VENTAS REALTY LP	2.A FE	99,969			
CN		92277G-AH-0	VENTAS REALTY LP	2.A FE	99,979			
CN		92277G-AH-0	VENTAS REALTY LP	2.A FE	99,979			
CN		68235P-AE-8	ONE GAS INC	1.F FE	204,695			
CN		00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	202,771			
CN		50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	101,999			
CN		45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,697			
CN		45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,617			
CN		571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	205,924			
CN		80283L-AJ-2	SANTANDER UK PLC	1.E FE	5,486,812			
CN		666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	204,588			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		231021-AR-7	CUMMINS INC	1.F FE	205,988			
CN		50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	153,406			
CN		231021-AR-7	CUMMINS INC	1.F FE	155,137			
CN		68389X-BL-8	ORACLE CORPORATION	1.G FE	624,992			
CN		313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1.G FE	104,196			
CN		10112R-AV-6	BOSTON PROPERTIES LP	2.A FE	250,731			
CN		452308-AT-6	ILLINOIS TOOL WORKS INC	1.F FE	52,187			
CN		45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,984			
CN		313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1.G FE	52,094			
CN		855244-AD-1	STARBUCKS CORP	2.A FE	104,768			
CN		571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	207,551			
CN		25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.B FE	900,000			
CN		26884T-AT-9	ERAC USA FINANCE LLC	2.A FE	449,647			
CN		149123-CC-3	CATERPILLAR INC	1.G FE	50,440			
CN		90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	1,000,000			
CN		744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	198,487			
CN		808513-AG-0	CHARLES SCHWAB CORP	1.F FE	151,105			
CN		808513-AG-0	CHARLES SCHWAB CORP	1.F FE	50,367			
CN		74456Q-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	102,055			
CN		842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2.A FE	101,725			
CN		842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2.A FE	152,587			
CN		744448-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	49,610			
CN		89236T-DW-2	TOYOTA MOTOR CREDIT CORP	1.E FE	299,930			
CN		25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	149,985			
CN		98978V-AB-9	ZOETIS INC	2.B FE	100,724			
CN		207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1.E FE	99,968			
CN		444859-BA-9	HUMANA INC	2.C FE	401,936			
CN		98978V-AB-9	ZOETIS INC	2.B FE	50,323			
CN		207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1.E FE	149,869			
CN		882508-BB-9	TEXAS INSTRUMENTS INC	1.E FE	199,235			
CN		14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1.F FE	505,185			
CN		983919-AJ-0	XILINX INC	1.G FE	549,702			
CN		983919-AJ-0	XILINX INC	1.G FE	200,405			
CN		278642-AS-2	EBAY INC	2.A FE	549,912			
CN		615369-AK-1	MOODYS CORPORATION	2.A FE	549,512			
CN		92936M-AC-1	WPP FINANCE 2010	2.B FE	101,626			
CN		57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	202,109			
CN		92936M-AC-1	WPP FINANCE 2010	2.B FE	50,779			
CN		00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	200,583			
CN		485170-AV-6	KANSAS CITY SOUTHERN	2.B FE	451,736			
CN		020002-AZ-4	ALLSTATE CORP	1.G FE	355,109			
CN		89641U-AA-9	TRINITY ACQUISITION PLC	2.B FE	155,211			
CN		759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE	153,330			
CN		31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	559,066			
CN		023135-AW-6	AMAZON.COM INC	1.E FE	899,544			
CN		60687Y-AL-3	MIZUHO FINANCIAL GROUP INC	1.G FE	500,000			
CN		89236T-EC-5	TOYOTA MOTOR CREDIT CORP	1.E FE	599,584			
CN		06367T-G3-8	BANK OF MONTREAL	1.C FE	899,577			
CN		49327M-2T-0	KEYBANK NA/CLEVELAND OH	1.G FE	649,953			
CN		927804-FN-9	VIRGINIA ELECTRIC AND POWER CO	2.A FE	302,019			
CN		064159-KD-7	BANK OF NOVA SCOTIA	1.C FE	1,099,315			
CN		63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW Y	1.D FE	349,546			
CN		89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1.E FE	324,928			
CN		816851-BF-5	SEMPRA ENERGY	2.A FE	99,837			
CN		45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L	2.B FE	51,513			
CN		61744Y-AN-8	MORGAN STANLEY	2.A FE	199,807			
CN		90331H-NL-3	US BANK NA/CINCINNATI	1.D FE	349,914			
CN		06406R-AE-7	BANK OF NEW YORK MELLON/THE	1.E FE	199,871			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		86787E-AV-9	SUNTRUST BANK/ATLANTA GA	1.F FE	599,122			
CN		25466A-AK-7	DISCOVER BANK	2.B FE	299,991			
CN		44932H-AH-6	IBM CREDIT LLC	1.F FE	399,915			
CN		92936M-AC-1	WPP FINANCE 2010	2.B FE	75,566			
CN		92936M-AC-1	WPP FINANCE 2010	2.B FE	75,556			
CN		377372-AH-0	GLAXOSMITHKLINE CAPITAL INC	1.F FE	248,096			
CN		615369-AK-1	MOODYS CORPORATION	2.A FE	246,427			
CN		78355H-KG-3	RYDER SYSTEM INC	2.B FE	249,695			
CN		025816-BS-7	AMERICAN EXPRESS COMPANY	1.G FE	549,818			
CN		57636Q-AB-0	MASTERCARD INC	1.E FE	150,328			
CN		693506-BN-6	PPG INDUSTRIES INC	1.G FE	649,313			
CN		57636Q-AB-0	MASTERCARD INC	1.E FE	50,143			
CN		606822-AT-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	250,000			
CN		855244-AN-9	STARBUCKS CORPORATION	2.A FE	249,967			
CN		49327M-2U-7	KEYBANK NATIONAL ASSOCIATION	1.G FE	499,961			
CN		60687Y-AP-4	MIZUHO FINANCIAL GROUP INC	1.G FE	250,000			
CN		500630-CU-0	KOREA DEVELOPMENT BANK	1.C FE	249,413			
CN		00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	494,076			
CN		24422E-TG-4	JOHN DEERE CAPITAL CORP	1.F FE	545,287			
CN		74949L-AB-8	RELX CAPITAL INC	2.A FE	898,248			
CN		14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES COR	1.F FE	346,143			
CN		134429-BE-8	CAMPBELL SOUP COMPANY	2.B FE	185,877			
CN		341081-FJ-1	FLORIDA POWER & LIGHT CO	1.E FE	296,979			
CN		907818-DN-5	UNION PACIFIC CORP	2.A FE	99,078			
CN		025816-BS-7	AMERICAN EXPRESS COMPANY	1.G FE	149,628			
CN		57636Q-AB-0	MASTERCARD INC	1.E FE	300,817			
CN		904764-BA-4	UNILEVER CAPITAL CORP	1.E FE	498,403			
CN		883556-BN-1	THERMO FISHER SCIENTIFIC INC	2.A FE	246,606			
CN		12572Q-AE-5	CME GROUP INC	1.D FE	299,207			
CN		15189W-AK-6	CENTERPOINT ENERGY RESOURCES CORPO	2.A FE	249,744			
CN		17401Q-AQ-4	CITIZENS BANK NA	2.A FE	599,590			
CN		278062-AC-8	EATON CORPORATION	2.A FE	99,019			
CN		278062-AC-8	EATON CORPORATION	2.A FE	49,506			
CN		278062-AC-8	EATON CORPORATION	2.A FE	99,042			
CN		278062-AC-8	EATON CORPORATION	2.A FE	198,032			
CN		09062X-AE-3	BIOGEN INC	1.G FE	251,115			
CN		09062X-AE-3	BIOGEN INC	1.G FE	401,542			
CN		79466L-AE-4	SALESFORCE.COM INC	1.F FE	749,786			
CN		256677-AC-9	DOLLAR GENERAL CORP	2.B FE	248,709			
CN		291011-BE-3	EMERSON ELECTRIC CO	1.F FE	296,621			
CN		46647P-AP-1	JPMORGAN CHASE & CO	1.F FE	500,000			
CN		61744Y-AQ-1	MORGAN STANLEY	1.F FE	450,000			
CN		67077M-AK-4	NUTRIEN LTD	2.B FE	1,795,535			
CN		670346-AM-7	NUCOR CORP	2.A FE	151,592			
CN		06406R-AG-2	BANK OF NEW YORK MELLON CORP/THE	1.F FE	499,734			
CN		594918-BX-1	MICROSOFT CORPORATION	1.A FE	345,261			
CN		59523U-AA-5	MID AMERICA APARTMENTS LP	2.A FE	101,145			
CN		59523U-AA-5	MID AMERICA APARTMENTS LP	2.A FE	70,798			
CN		70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	100,318			
CN		233851-DL-5	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	149,860			
CN		594918-BX-1	MICROSOFT CORPORATION	1.A FE	345,231			
CN		594918-BX-1	MICROSOFT CORPORATION	1.A FE	246,609			
CN		427866-AZ-1	HERSHEY COMPANY THE	1.F FE	599,886			
CN		369550-BD-9	GENERAL DYNAMICS CORPORATION	1.F FE	299,441			
CN		961214-DZ-3	WESTPAC BANKING CORP	1.D FE	299,960			
CN		14913Q-2L-2	CATERPILLAR FINANCIAL SERVICES COR	1.F FE	349,891			
CN		377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	1.F FE	249,425			
CN		009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1.F FE	543,090			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		49271V-AG-5	KEURIG DR PEPPER INC	2.B FE	300,000			
CN		25243Y-AY-5	DIAGEO CAPITAL PLC	1.G FE	449,463			
CN		210518-CV-6	CONSUMERS ENERGY CO	1.F FE	298,985			
CN		642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1.E FE	295,384			
CN		642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1.E FE	49,232			
CN		13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	2.A FE	101,559			
CN		57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	247,595			
CN		064159-KD-7	BANK OF NOVA SCOTIA	1.C FE	294,750			
CN		882508-AW-4	TEXAS INSTRUMENTS INC	1.E FE	488,042			
CN		69353R-FL-7	PNC BANK NA	1.F FE	499,710			
CN		907818-EU-8	UNION PACIFIC CORPORATION	2.A FE	299,861			
CN		225401-AG-3	CREDIT SUISSE GROUP AG	2.A FE	800,000			
CN		225433-AT-8	CREDIT SUISSE GROUP FUNDING GUERNS	2.A FE	298,461			
CN		959802-AX-7	WESTERN UNION CO/THE	2.B FE	949,608			
CN		313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1.G FE	244,662			
CN		63254A-BA-5	NATIONAL AUSTRALIA BANK LIMITED	1.D FE	299,495			
CN		801060-AC-8	SANOFI SA	1.E FE	1,598,631			
CN		37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	2.C FE	299,770			
CN		78355H-KH-1	RYDER SYSTEM INC	2.B FE	299,681			
CN		91324P-DJ-8	UNITEDHEALTH GROUP INC	1.G FE	299,925			
CN		57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	99,336			
CN		57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	24,832			
CN		931142-EK-5	WALMART INC	1.C FE	749,914			
CN		02665W-CJ-8	AMERICAN HONDA FINANCE CORPORATION	1.G FE	649,419			
CN		09062X-AE-3	BIOGEN INC	1.G FE	451,234			
CN		278062-AC-8	EATON CORPORATION	2.A FE	444,534			
CN		427866-AZ-1	HERSHEY COMPANY THE	1.F FE	450,747			
CN		539830-BG-3	LOCKHEED MARTIN CORPORATION	1.G FE	447,460			
CN		66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE	449,870			
CN		670346-AM-7	NUCOR CORP	2.A FE	455,116			
CN		68389X-BL-8	ORACLE CORPORATION	1.G FE	438,828			
CN		713448-CG-1	PEPSICO INC	1.E FE	445,991			
CN		87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	457,751			
CN		911312-BK-1	UNITED PARCEL SERVICE INC	1.G FE	442,354			
CN		94106L-BD-0	WASTE MANAGEMENT INC	2.A FE	439,843			
CN		86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	450,000			
CN		89114Q-C4-8	THE TORONTO-DOMINION BANK	1.C FE	1,748,734			
CN		606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	850,000			
CN		06051G-HL-6	BANK OF AMERICA CORP	1.F FE	450,000			
CN		55261F-AJ-3	M&T BANK CORPORATION	1.G FE	749,691			
CN		90331H-NV-1	US BANK NATIONAL ASSOC CINCINNATI	1.D FE	849,546			
CN		55261F-AJ-3	M&T BANK CORPORATION	1.G FE	350,161			
CN		55261F-AJ-3	M&T BANK CORPORATION	1.G FE	50,023			
CN		695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	50,888			
CN		695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	203,550			
CN		009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1.F FE	691,649			
CN		00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	443,140			
CN		036752-AF-0	ANTHEM INC	2.B FE	444,920			
CN		055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1.F FE	454,984			
CN		12572Q-AE-5	CME GROUP INC	1.D FE	447,895			
CN		25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	442,621			
CN		256677-AC-9	DOLLAR GENERAL CORP	2.B FE	445,649			
CN		278865-AU-4	ECOLAB INC	2.A FE	298,965			
CN		291011-BE-3	EMERSON ELECTRIC CO	1.F FE	443,688			
CN		68389X-BL-8	ORACLE CORPORATION	1.G FE	438,872			
CN		79466L-AE-4	SALESFORCE.COM INC	1.F FE	449,648			
CN		695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	254,585			
CN		57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	198,322			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1.E FE	449,961			
CN		45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	2.A FE	449,894			
CN		69371R-P5-9	PACCAR FINANCIAL CORP	1.E FE	1,049,767			
CN		94988J-SR-4	WELLS FARGO BANK NA	1.D FE	1,148,989			
CN		7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2.A FE	649,811			
CN		539439-AS-8	LLOYDS BANKING GROUP PLC	1.G FE	199,970			
CN		95040Q-AE-4	WELLTOWER INC	2.A FE	299,948			
CN		776743-AE-6	ROPER TECHNOLOGIES INC	2.A FE	449,606			
CN		046353-AR-9	ASTRAZENECA PLC	2.A FE	174,688			
CN		44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)	1.G FE	449,436			
CN		904764-BG-1	UNILEVER CAPITAL CORP	1.E FE	248,916			
CN		74456Q-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	249,754			
CN		13607R-AD-2	CANADIAN IMPERIAL BANK OF COMMERCE	1.C FE	2,297,766			
CN		10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC.	1.F FE	850,000			
CN		10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC.	1.F FE	550,000			
CN		806851-AJ-0	SCHLUMBERGER HOLDINGS CORP	2.A FE	2,097,467			
CN		606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	450,000			
CN		254687-CM-6	WALT DISNEY COMPANY	1.G FE	499,324			
CN		21688A-AL-6	COOPERATIVE BABOBANK UA	1.E FE	797,883			
CN		437076-BY-7	HOME DEPOT INC	1.F FE	497,587			
CN		064159-QD-1	BANK OF NOVA SCOTIA	1.F FE	1,599,553			
CN		502431-AJ-8	L3HARRIS TECH INC	2.B FE	649,356			
CN		502431-AJ-8	L3HARRIS TECH INC	2.B FE	349,831			
CN		06406R-AK-3	BANK OF NEW YORK MELLON CORP/THE	1.E FE	1,999,645			
CN		23636T-AD-2	DANONE SA	2.A FE	708,029			
CN		904764-AX-5	UNILEVER CAPITAL CORP	1.E FE	561,805			
CN		110122-CZ-9	BRISTOL-MYERS SQUIBB CO	1.F FE	331,166			
CN		910637-P*-2	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000			
CN		278058-F*-8	EATON CORP	2.A	2,000,000			
CN		479142-C#-6	JOHNSON MATTHEY PLC	1.G	6,000,000			
CN		F0164#-AB-8	AIR LIQUIDE FINANCE	1.G	2,000,000			
CN		57169*-AR-8	MARS INC	1.F	5,000,000			
CN		09194@-AF-4	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,006,595			
CN		604059-AE-5	3M COMPANY	1.E FE	513,478			
CN		604059-AE-5	3M COMPANY	1.E FE	262,312			
CN		580135-BY-6	MCDONALD'S CORP	2.A FE	1,029,068			
CN		494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	521,980			
CN		494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,048,848			
CN		427866-AL-2	HERSHEY CO	1.F FE	1,088,462			
CN		45818Q-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,605,041			
CN		427866-AL-2	HERSHEY CO	1.F FE	535,280			
CN		427866-AL-2	HERSHEY CO	1.F FE	537,147			
CN		427866-AL-2	HERSHEY CO	1.F FE	537,402			
CN		494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	924,488			
CN		604059-AE-5	3M COMPANY	1.E FE	103,773			
CN		26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,928			
CN		961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,610			
CN		87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000			
CN		87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,582			
CN		87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401,190			
CN		87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,549			
CN		87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,569			
CN		404280-BK-4	HSBC HOLDINGS PLC	1.F FE	750,000			
CN		91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	1,195,958			
CN		09247X-AN-1	BLACKROCK INC	1.D FE	1,196,786			
CN		46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000			
CN		91159H-HR-4	US BANCORP	1.E FE	949,619			
CN		126408-HH-9	CSX CORP	2.A FE	1,199,034			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		0258MO-EL-9	AMERICAN EXPRESS CREDIT CORPORATIO	1.G FE	694,249			
CN		59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	723,007			
CN		824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.C FE	498,773			
CN		037735-CW-5	APPALACHIAN POWER CO	2.A FE	348,806			
CN		573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2.B FE	798,907			
CN		902494-BC-6	TYSON FOODS INC	2.B FE	549,419			
CN		14149Y-BJ-6	CARDINAL HEALTH INC	2.B FE	700,000			
CN		25468P-DV-5	WALT DISNEY CO	2.A FE	698,243			
CN		046353-AN-8	ASTRAZENECA PLC	2.A FE	498,268			
CN		049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,263			
CN		049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,276			
CN		049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,379			
CN		049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,107			
CN		816851-BA-6	SEMPRA ENERGY	2.B FE	698,543			
CN		906548-CM-2	UNION ELECTRIC CO	1.F FE	947,897			
CN		049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,336			
CN		90265E-AM-2	UDR INC	2.A FE	698,872			
CN		57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,506			
CN		871829-BF-3	SYSCO CORPORATION	2.C FE	398,552			
CN		124857-AT-0	CBS CORP	2.B FE	446,913			
CN		75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	398,010			
CN		75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	249,330			
CN		75973Q-AA-5	RENAISSANCERE FINANCE INC	1.G FE	497,281			
CN		59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,137			
CN		902494-BC-6	TYSON FOODS INC	2.B FE	201,401			
CN		86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	400,000			
CN		565849-AP-1	MARATHON OIL CORP	2.C FE	1,446,332			
CN		95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,717			
CN		606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	400,000			
CN		171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,656			
CN		26884A-BG-7	ERP OPERATING LP	1.G FE	499,405			
CN		443510-AH-5	HUBBELL INCORPORATED	2.A FE	646,408			
CN		443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,694			
CN		443510-AH-5	HUBBELL INCORPORATED	2.A FE	348,931			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,243			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,804			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,625			
CN		20030N-CA-7	COMCAST CORPORATION	1.G FE	399,833			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,968			
CN		37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,355			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,107			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	149,989			
CN		03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,076			
CN		26441C-AX-3	DUKE ENERGY CORP	2.A FE	199,609			
CN		655044-AP-0	NOBLE ENERGY INC	2.C FE	1,446,723			
CN		03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,794			
CN		579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,068			
CN		742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,152			
CN		45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	649,064			
CN		579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	402,116			
CN		883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	397,958			
CN		55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	1.G FE	499,881			
CN		023135-BC-9	AMAZON.COM INC	1.E FE	649,187			
CN		50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,128			
CN		202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,236			
CN		96145D-AD-7	WESTROCK CO	2.B FE	649,814			
CN		742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,698			
CN		437076-BT-8	HOME DEPOT INC	1.F FE	399,271			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		98978V-AL-7	ZOETIS INC	2.B FE	846,683			
CN		637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,046,984			
CN		278062-AG-9	EATON CORPORATION	2.A FE	1,250,000			
CN		92826C-AH-5	VISA INC	1.D FE	746,088			
CN		66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000			
CN		369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.F FE	1,132,421			
CN		74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000			
CN		05565Q-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000			
CN		96145D-AD-7	WESTROCK CO	2.B FE	199,918			
CN		88579Y-AY-7	3M CO	1.E FE	1,045,442			
CN		189054-AV-1	CLOROX COMPANY	1.G FE	299,928			
CN		024836-AD-0	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	399,758			
CN		976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,074			
CN		713448-DY-1	PEPSICO INC	1.E FE	648,700			
CN		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,843			
CN		570535-AR-5	MARKEL CORPORATION	2.B FE	299,531			
CN		94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,942			
CN		031162-CQ-1	AMGEN INC	2.A FE	348,998			
CN		037833-DK-3	APPLE INC	1.B FE	349,268			
CN		487836-BU-1	KELLOGG COMPANY	2.B FE	199,612			
CN		68389X-BN-4	ORACLE CORPORATION	1.G FE	299,776			
CN		976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,725			
CN		05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,569			
CN		478160-CK-8	JOHNSON & JOHNSON	1.A FE	299,753			
CN		29364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,509			
CN		911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	299,059			
CN		05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,710			
CN		142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,426			
CN		209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	2.A FE	599,887			
CN		760759-AS-9	REPUBLIC SERVICES INC	2.B FE	199,764			
CN		524660-AY-3	LEGGETT & PLATT INC	2.C FE	497,645			
CN		86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	50,000			
CN		86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	99,888			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,783			
CN		69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,250			
CN		961214-DW-0	WESTPAC BANKING CORP	1.D FE	149,608			
CN		142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,305			
CN		142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,281			
CN		06406R-AF-4	BANK OF NEW YORK MELLON/THE	1.E FE	149,944			
CN		637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1.E FE	149,676			
CN		20030N-CH-2	COMCAST CORPORATION	1.G FE	99,731			
CN		26884A-BJ-1	ERP OPERATING LP	1.G FE	149,340			
CN		90265E-AN-0	UDR INC	2.A FE	48,872			
CN		50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	49,235			
CN		02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	249,455			
CN		046353-AN-8	ASTRAZENECA PLC	2.A FE	96,712			
CN		57636Q-AJ-3	MASTERCARD INC	1.E FE	49,912			
CN		431282-AQ-5	HIGHWOODS REALTY LP	2.B FE	99,103			
CN		49456B-AP-6	KINDER MORGAN INC	2.B FE	99,713			
CN		693506-BP-1	PPG INDUSTRIES INC	1.G FE	249,735			
CN		606822-AV-6	mitsubishi UFJ FINANCIAL GROUP INC	1.G FE	100,000			
CN		96145D-AH-8	WESTROCK CO	2.B FE	1,098,580			
CN		893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2.B FE	746,844			
CN		845011-AA-3	SOUTHWEST GAS CORP	1.G FE	1,348,170			
CN		03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	579,256			
CN		539439-AR-0	LLOYDS BANKING GROUP PLC	1.G FE	598,380			
CN		904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,977,096			
CN		09247X-AN-1	BLACKROCK INC	1.D FE	585,292			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
CN		744320-CC-7	PRUDENTIAL FINANCIAL INC	1.G FE	1,350,000			
CN		615369-AM-7	MOODYS CORPORATION	2.A FE	336,239			
CN		911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	337,316			
CN		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	482,041			
CN		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	337,472			
CN		98978V-AL-7	ZOETIS INC	2.B FE	618,546			
CN		571903-AY-9	MARRIOTT INTERNATIONAL INC	2.C FE	596,701			
CN		79466L-AF-1	SALESFORCE.COM INC	1.F FE	1,149,781			
CN		45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	435,032			
CN		91159H-HS-2	US BANCORP	1.E FE	1,696,458			
CN		882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	572,351			
CN		882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	95,333			
CN		744560-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	598,246			
CN		209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	1.G FE	1,149,854			
CN		29364D-AV-2	ENTERGY ARKANSAS LLC	1.F FE	399,815			
CN		369550-BC-1	GENERAL DYNAMICS CORPORATION	1.F FE	1,145,015			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,993			
CN		02361D-AS-9	AMEREN ILLINOIS COMPANY	1.F FE	1,149,193			
CN		25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	1,894,572			
CN		57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	723,914			
CN		89236T-EI-3	TOYOTA MOTOR CREDIT CORP	1.E FE	721,154			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	605,369			
CN		883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	523,206			
CN		92343V-DY-7	VERIZON COMMUNICATIONS INC	2.A FE	752,978			
CN		524660-AY-3	LEGGETT & PLATT INC	2.C FE	144,281			
CN		904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	694,615			
CN		524660-AY-3	LEGGETT & PLATT INC	2.C FE	668,463			
CN		26441Y-BA-4	DUKE REALTY LP	2.A FE	285,856			
CN		313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	1.G FE	284,539			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	342,960			
CN		695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	871,488			
CN		26441Y-BA-4	DUKE REALTY LP	2.A FE	672,898			
CN		125523-AZ-3	CIGNA CORP	2.B FE	851,841			
CN		579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	259,998			
CN		845011-AA-3	SOUTHWEST GAS CORP	1.G FE	106,144			
CN		278865-BD-1	ECOLAB INC	1.G FE	209,550			
CN		278865-BD-1	ECOLAB INC	1.G FE	158,012			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	712,778			
CN		046353-AN-8	ASTRAZENECA PLC	2.A FE	363,205			
CN		046353-AN-8	ASTRAZENECA PLC	2.A FE	207,570			
CN		278865-BD-1	ECOLAB INC	1.G FE	419,102			
CN		649840-B#-1	NEW YORK STATE ELECTRIC & GAS CORP	1.G	2,100,000			
CN		438506-AS-6	HONEYWELL INTERNATIONAL	1.F FE	774,252			
CN		244199-AW-5	DEERE & CO	1.F FE	673,285			
CN		580135-BY-6	MCDONALD'S CORP	2.A FE	1,033,300			
CN		438506-AS-6	HONEYWELL INTERNATIONAL	1.F FE	265,690			
CN		244199-AW-5	DEERE & CO	1.F FE	52,865			
CN		743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,574,617			
CN		244199-AW-5	DEERE & CO	1.F FE	519,748			
CN		743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,051,794			
CN		71713U-AW-2	PHARMACIA CORP	1.F FE	1,055,308			
CN		06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	1.F FE	850,000			
CN		66989H-AN-8	NOVARTIS CAPITAL CORP	1.D FE	1,690,011			
CN		015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	2.A FE	1,298,715			
CN		110122-BB-3	BRISTOL-MYERS SQUIBB CO	1.F FE	1,245,031			
CN		015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	2.A FE	401,782			
CN		14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION	2.B FE	798,413			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	1,039,185			
CN		532457-BP-2	ELI LILLY AND COMPANY	1.F FE	449,913			
CN		458140-AX-8	INTEL CORPORATION	1.E FE	947,906			
CN		06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	1.F FE	499,858			
CN		67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	949,514			
CN		65473Q-BE-2	NISOURCE FINANCE CORPORATION	2.B FE	1,199,950			
CN		95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	500,000			
CN		06051G-GR-4	BANK OF AMERICA CORP	1.G FE	400,000			
CN		61744Y-AK-4	MORGAN STANLEY	2.A FE	550,000			
CN		539439-AQ-2	LLOYDS BANKING GROUP PLC	1.G FE	1,100,000			
CN		816851-BG-3	SEMPRA ENERGY	2.A FE	99,483			
CN		46647P-AM-8	JP MORGAN CHASE & CO	1.F FE	200,000			
CN		14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	2.A FE	99,852			
CN		443510-AJ-1	HUBBELL INCORPORATED	2.A FE	149,373			
CN		20030N-CH-2	COMCAST CORPORATION	1.G FE	49,751			
CN		581557-BJ-3	MCKESSON CORP	2.B FE	49,991			
CN		61744Y-AP-3	MORGAN STANLEY	2.A FE	49,330			
CN		92277G-AM-9	VENTAS REALTY LP	2.A FE	149,132			
CN		126408-HJ-5	CSX CORP	2.A FE	49,975			
CN		718546-AR-5	PHILLIPS 66	2.A FE	99,926			
CN		855244-AP-4	STARBUCKS CORPORATION	2.A FE	99,818			
CN		863667-AQ-4	STRYKER CORPORATION	2.A FE	149,958			
CN		75884R-AX-1	REGENCY CENTERS LP	2.A FE	499,384			
CN		718546-AR-5	PHILLIPS 66	2.A FE	448,740			
CN		718546-AR-5	PHILLIPS 66	2.A FE	149,561			
CN		134429-BG-3	CAMPBELL SOUP COMPANY	2.C FE	1,348,838			
CN		316773-CV-0	FIFTH THIRD BANCORP	2.A FE	349,522			
CN		58013M-FF-6	MCDONALDS CORPORATION	2.A FE	649,470			
CN		026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	2.A FE	648,150			
CN		035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE	969,278			
CN		035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE	349,384			
CN		15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	2.A FE	649,714			
CN		370334-CG-7	GENERAL MILLS INC	2.B FE	424,378			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	599,814			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	300,315			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	300,446			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	300,681			
CN		12541W-AA-8	CH ROBINSON WORLDWIDE INC	2.A FE	597,245			
CN		670346-AP-0	NUCOR CORPORATION	2.A FE	898,979			
CN		670346-AP-0	NUCOR CORPORATION	2.A FE	99,937			
CN		670346-AP-0	NUCOR CORPORATION	2.A FE	249,714			
CN		609207-AM-7	MONDELEZ INTERNATIONAL INC	2.B FE	1,488,640			
CN		760759-AT-7	REPUBLIC SERVICES INC	2.B FE	1,731,261			
CN		89352H-AW-9	TRANSCANADA PIPELINES LTD	2.A FE	747,744			
CN		189054-AW-9	CLOROX COMPANY	1.G FE	1,148,463			
CN		487836-BW-7	KELLOGG COMPANY	2.B FE	1,495,875			
CN		59523U-AP-2	MID-AMERICA APARTMENTS LP	2.A FE	1,144,693			
CN		67103H-AG-2	O'REILLY AUTOMOTIVE INC	2.B FE	648,653			
CN		31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	1,146,907			
CN		13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	2.A FE	899,370			
CN		49271V-AF-7	KEURIG DR PEPPER INC	2.B FE	850,000			
CN		31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	398,445			
CN		49271V-AF-7	KEURIG DR PEPPER INC	2.B FE	399,581			
CN		91913Y-AV-2	VALERO ENERGY CORPORATION	2.B FE	1,498,969			
CN		413875-AW-5	L3HARRIS TECHNOLOGIES INC	2.B FE	2,699,821			
CN		74340X-BH-3	PROLOGIS LP	1.G FE	547,052			
CN		801060-AD-6	SANOFI SA	1.E FE	3,728,639			
CN		12572Q-AJ-4	CME GROUP INC	1.D FE	1,149,851			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	898,486			
CN		91324P-DK-5	UNITEDHEALTH GROUP INC	1.G FE	748,990			
CN		931142-EE-9	WALMART INC	1.C FE	2,294,750			
CN		98389B-AV-2	XCEL ENERGY INC	2.A FE	745,941			
CN		69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1.G FE	1,097,969			
CN		443510-AJ-1	HUBBELL INCORPORATED	2.A FE	722,540			
CN		110122-BB-3	BRISTOL-MYERS SQUIBB CO	1.F FE	735,950			
CN		45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	2.A FE	546,728			
CN		68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	1.F FE	549,792			
CN		45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	2.A FE	397,805			
CN		95040Q-AD-6	WELLTOWER INC	2.A FE	545,444			
CN		678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	649,022			
CN		26441Y-BB-2	DUKE REALTY LP	2.A FE	793,091			
CN		717081-EP-4	PFIZER INC	1.F FE	699,135			
CN		29446M-AB-8	EQUINOR ASA	1.D FE	2,047,277			
CN		74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	649,914			
CN		88579Y-BC-4	3M CO	1.E FE	1,000,000			
CN		69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1.G FE	698,838			
CN		10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,000,000			
CN		461070-AP-9	INTERSTATE POWER AND LIGHT CO	2.A FE	648,677			
CN		133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	449,643			
CN		133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	149,801			
CN		133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	49,934			
CN		89152U-AH-5	TOTAL CAPITAL SA	1.D FE	1,350,000			
CN		743315-AV-5	PROGRESSIVE CORPORATION (THE)	1.F FE	1,947,180			
CN		494368-BY-8	KIMBERLY-CLARK CORPORATION	1.F FE	898,857			
CN		854502-AH-4	STANLEY BLACK & DECKER INC	1.G FE	3,348,001			
CN		822582-CB-6	SHELL INTERNATIONAL FINANCE BV	1.D FE	1,391,473			
CN		713448-EG-9	PEPSICO INC	1.E FE	4,040,769			
CN		89236T-FT-7	TOYOTA MOTOR CREDIT CORP	1.E FE	1,196,285			
CN		443510-AJ-1	HUBBELL INCORPORATED	2.A FE	569,581			
CN		200340-AT-4	COMERICA INCORPORATED	2.A FE	947,119			
CN		10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,614,045			
CN		89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	1.D FE	2,250,000			
CN		88579Y-BG-5	3M CO	1.E FE	1,449,657			
CN		773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	1,146,802			
CN		773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	702,976			
CN		92940P-AE-4	WRKCO INC	2.B FE	599,884			
CN		92940P-AE-4	WRKCO INC	2.B FE	300,401			
CN		02343U-AH-8	AMCOR FINANCE USA INC	2.B FE	1,348,010			
CN		502431-AM-1	L3HARRIS TECH INC	2.B FE	1,798,667			
CN		200340-AT-4	COMERICA INCORPORATED	2.A FE	904,214			
CN		68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	1.F FE	620,329			
CN		826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,368			
CN		009090-AA-9	AIR CANADA 2015-1A PTT	1.F FE	1,189,233			
CN		806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	798,796			
CN		233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	1,648,433			
CN		82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,043			
CN		638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,497,149			
CN		0010EP-AN-8	AEP TEXAS INC	1.G FE	497,447			
CN		195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,995,735			
CN		90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,649			
CN		268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	746,677			
CN		771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,038,620			
CN		114259-AN-4	BROOKLYN UNION GAS CO	1.G FE	1,400,000			
CN		90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,397			
CN		74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,397,889			
CN		114259-AN-4	BROOKLYN UNION GAS CO	1.G FE	1,847,928			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		714264-AM-0	PERNOD-RICARD SA	2.A FE	2,790,874			
CN		49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1.G FE	1,500,000			
CN		2027AO-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	598,931			
CN		82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,497,416			
CN		980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,756			
CN		00913R-AD-8	AIR LIQUIDE FINANCE SA	1.G FE	1,746,001			
CN		23636T-AE-0	DANONE SA	2.A FE	1,250,000			
CN		649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,787,321			
CN		25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.B FE	3,297,446			
CN		49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1.G FE	731,094			
CN		46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	998,717			
CN		07274N-AJ-2	BAYER US FINANCE II LLC	2.A FE	499,337			
CN		07274N-AY-9	BAYER US FINANCE II LLC	2.A FE	785,639			
CN		57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,297,976			
CN		928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,903			
CN		42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000			
CN		03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.F	11,500,000			
CN		85221*-AK-0	SQUARE BUTTE ELECTRIC COOPERATIVE	2.A	2,500,000			
CN		G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000			
CN		G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000			
CN		92239M-A#-8	VECTREN UTILITY HOLDINGS INC	2.A	4,000,000			
CN		Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,900,000			
CN		41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	722,222			
CN		41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	777,778			
CN		56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
CN		56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
CN		Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000			
CN		G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000			
CN		41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000			
CN		Q3971@-AA-7	GPT RE LTD	1.F FE	800,000			
CN		56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000			
CN		44929@-AF-1	ICRE REIT HOLDINGS	2.A	3,300,000			
CN		28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	400,000			
CN		44929@-AF-1	ICRE REIT HOLDINGS	2.A	3,300,000			
CN		23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000			
CN		Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G	4,400,000			
CN		G8228*-AD-4	SMITH & NEPHEW PLC	1.G	16,000,000			
CN		05279#-AH-2	AUTOLIV ASP INC	2.B FE	6,250,000			
CN		Q5995*-AB-4	MERIDIAN FINCO PTY LTD	2.A FE	5,750,000			
CN		461127-E@-7	INTERTEK FINANCE PLC	2.A	3,000,000			
CN		G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000			
CN		Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000			
CN		F8568@-AD-1	SONEPAR SA	2.B	5,000,000			
CN		56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000			
CN		77519@-AP-5	ROGERS GROUP INC	2.C	1,400,000			
CN		Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,300,000			
CN		Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G	1,000,000			
CN		97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000			
CN		97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000			
CN		77519@-AQ-3	ROGERS GROUP INC	2.C	3,800,000			
CN		Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE)	1.G	5,700,000			
CN		28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	3,400,000			
CN		74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000			
CN		74264*-AC-0	PRISA LHC LLC	1.F	400,000			
CN		G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000			
CN		C9716#-AC-3	WASTE CONNECTIONS INC	2.A FE	5,700,000			
CN		74264*-AC-0	PRISA LHC LLC	1.F	900,000			
CN		45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
.....	553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	14,000,000			
.....	151895-D@-5	CENTERPOINT PROPERTIES TRUST	2.C	2,900,000			
.....	57169*-AX-5	MARS INC	1.F	1,000,000			
.....	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,000,000			
.....	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000			
.....	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000			
.....	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000			
.....	70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000			
.....	761152-A*-8	RESMED INC	2.A	4,400,000			
.....	56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
.....	60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000			
.....	91127K-AA-0	UNITED OVERSEAS BANK LTD	1.D FE	749,904			
.....	892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	300,000			
.....	03028P-B@-4	AMERICAN TRANSMISSION COMPANY 2010	1.F	294,000			
.....	03028P-B@-4	AMERICAN TRANSMISSION COMPANY 2010	1.F	294,000			
.....	03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2.A	595,660			
.....	03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2.A	170,520			
.....	03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2.A	599,720			
.....	141781-F@-8	CARGILL INC	1.F	3,239,000			
.....	19612*-AB-6	THE COLONIAL WILLIAMSBURG FOUNDATION	2.C	294,000			
.....	19612*-AB-6	THE COLONIAL WILLIAMSBURG FOUNDATION	2.C	294,000			
.....	24715@-AF-1	DELOITTE LLP	1.F	294,000			
.....	42251#-AB-0	HEB GROCERY COMPANY, L.P.	1.G	1,178,000			
.....	60527T-A*-5	MISS. BUS FIN CORP (MISS PWR)	2.B	5,890,000			
.....	92203#-AQ-1	THE VANGUARD GROUP, INC.	1.G	1,472,000			
.....	N4281@-BJ-3	KONINKLIJKE VOPAK NV	2.B	294,000			
.....	771367-C@-6	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	1,700,000			
.....	G1696#-AW-6	BUNZL FINANCE PLC	2.A	1,800,000			
.....	92239M-A@-0	VECTREN UTILITY HOLDINGS INC.	2.A	1,000,000			
.....	720186-E@-0	PIEDMONT NATURAL GAS COMPANY INC	1.G	1,000,000			
.....	Q3920#-AF-6	FONTERRA COOPERATIVE GROUP LIMITED	1.G	9,000,000			
.....	758750-C*-2	REGAL BELOIT CORPORATION	2.C	1,800,000			
.....	154051-E*-3	CENTRAL MAINE POWER COMPANY	1.F	5,900,000			
.....	G1108#-AE-8	THE BRITISH LAND COMPANY PLC	1.F	2,500,000			
.....	G2044@-AX-3	COMPASS GROUP PLC	1.G	3,500,000			
.....	84263@-H*-2	SOUTHERN CONNECTICUT GAS COMPANY	1.E	2,900,000			
.....	837004-D@-6	DOMINION ENERGY SOUTH CAROLINA INC	1.F	3,600,000			
.....	56081#-AM-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,465,000			
.....	G9850@-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,200,000			
.....	116794-A#-5	BRUKER CORPORATION	2.C	1,000,000			
.....	G9605#-AF-6	WHITBREAD GROUP PLC	2.B	2,000,000			
.....	910637-S*-9	THE UNITED ILLUMINATING COMPANY	1.G	700,000			
.....	786584-A@-1	SAFRAN	2.A	3,000,000			
.....	41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	259,259			
.....	27805@-E#-5	EATON CORP	2.A	1,200,000			
.....	29717P-B@-5	ESSEX PORTFOLIO LP	2.A	600,000			
.....	00003#-AB-9	A&E TELEVISION NETWORKS LLC	1.G	2,000,000			
.....	29717P-B#-3	ESSEX PORTFOLIO LP	2.A	2,100,000			
.....	F0164#-AB-8	AIR LIQUIDE FINANCE	1.G	1,000,000			
.....	497266-B*-6	KIRBY CORPORATION	2.C	3,300,000			
.....	23386#-AG-7	DAIRY FARMERS OF AMERICA INC	2.B	1,600,000			
.....	37636#-AK-6	GIVAUDAN UNITED STATES INC	2.C	4,400,000			
.....	497266-B*-6	KIRBY CORPORATION	2.C	2,700,000			
.....	G1696#-AZ-9	BUNZL FINANCE PLC	2.A	2,000,000			
.....	41242*-AR-3	HARDWOOD FUNDING LLC	1.G FE	949,687			
.....	04317@-AE-8	ARTHUR J GALLAGHER & CO	2.B PL	2,200,000			
.....	74264*-AA-4	PRISA LHC LLC	1.F	1,700,000			
.....	05279#-AF-6	AUTOLIV ASP INC	2.B FE	1,250,000			

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1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		806407-C#-7	HENRY SCHEIN INC	1.G	3,000,000			
CN		05995*-AA-6	MERIDIAN FINCO PTY LTD	2.A FE	1,000,000			
CN		879360-B@-3	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	7,250,000			
CN		37636#-AK-6	GIVAUDAN UNITED STATES INC	2.C	200,362			
CN		278058-E#-5	EATON CORP	2.A	805,355			
CN		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000			
CN		75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	818,451			
CN		22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	1.G FE	3,593,957			
CN		40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,597,925			
CN		5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,986,797			
CN		741531-FA-0	PRICOA GLOBAL FUNDING I	1.D FE	3,324,985			
CN		65557C-AY-9	NORDEA BANK ABP	1.F FE	5,996,266			
CN		05583J-AF-9	BPCE SA	1.G FE	4,035,481			
CN		26874R-AG-3	ENI SPA	2.A FE	3,938,027			
CN		82460C-AM-6	SHINHAN BANK	1.E FE	498,349			
CN		928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	3,288,308			
CN		74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000			
CN		23636T-AD-2	DANONE SA	2.A FE	3,742,439			
CN		461127-C@-9	INTERTEK FINANCE PLC	2.A	12,000,000			
CN		786584-A#-9	SAFRAN	2.A	8,000,000			
CN		68781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	1,800,000			
CN		65147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000			
CN		22006@-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000			
CN		12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000			
CN		77519@-AM-2	ROGERS GROUP INC	2.C	5,900,000			
CN		349553-B@-5	FORTIS INC	2.A	29,500,000			
CN		910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000			
CN		44929@-AG-9	ICRE REIT HOLDINGS	2.A	2,000,000			
CN		038336-D@-9	APTARGROUP INC	2.B	3,500,000			
CN		18055#-AT-9	CLARION LION PROPERTIES FUND HOLDI	1.G	12,300,000			
CN		09716#-AB-5	WASTE CONNECTIONS INC	2.A FE	5,200,000			
CN		45167R-A#-1	IDEX CORPORATION	2.A FE	21,600,000			
CN		553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000			
CN		311900-A#-1	FASTENAL COMPANY	1.G	5,300,000			
CN		278058-F*-8	EATON CORP	2.A	4,970,320			
CN		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000			
CN		75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	526,878			
CN		40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,942			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	97,462			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	48,731			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	48,731			
CN		82460C-AM-6	SHINHAN BANK	1.E FE	548,184			
CN		928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,544,509			
CN		64622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000			
CN		09194@-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000			
CN		69850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000			
CN		68781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	1,700,000			
CN		F8568@-AB-5	SONEPAR SA	2.B	7,000,000			
CN		65147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000			
CN		22006@-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000			
CN		12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000			
CN		68228*-AC-6	SMITH & NEPHEW PLC	1.G	16,000,000			
CN		68228*-AJ-1	SMITH & NEPHEW PLC	1.G	14,000,000			
CN		45167R-A#-1	IDEX CORPORATION	2.A FE	14,400,000			
CN		553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000			
CN		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000			
CN		46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	799,719			
CN		42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000			
CN		42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000			
CN		62044#-AY-1	COMPASS GROUP PLC	1.G	6,000,000			
CN		64622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000			
CN		09194#-AB-3	TRANSPower NEW ZEALAND LIMITED	1.D	2,400,000			
CN		69850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000			
CN		461127-C#-9	INTERTEK FINANCE PLC	2.A	10,000,000			
CN		278058-F*-8	EATON CORP	2.A	1,200,000			
CN		65147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000			
CN		22006#-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000			
CN		12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000			
CN		77519#-AM-2	ROGERS GROUP INC	2.C	1,300,000			
CN		349553-B#-5	FORTIS INC	2.A	6,500,000			
CN		910637-T#-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
CN		44929#-AG-9	ICRE REIT HOLDINGS	2.A	1,800,000			
CN		68228*-AC-6	SMITH & NEPHEW PLC	1.G	4,000,000			
CN		60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,748,347			
CN		26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,323,360			
CN		26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,757,414			
CN		65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	1.G FE	4,300,000			
CN		771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,344,503			
CN		07274E-AG-8	BAYER US FINANCE LLC	2.A FE	4,431,637			
CN		980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,478			
CN		26867L-AL-4	EMD FINANCE LLC	2.A FE	4,537,178			
CN		60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,548,551			
CN		12626P-AM-5	CRH AMERICA INC	2.A FE	1,224,268			
CN		111013-AL-2	SKY PLC	1.G FE	642,601			
CN		00913R-AC-0	AIR LIQUIDE FINANCE SA	1.G FE	1,348,610			
CN		771196-BL-5	ROCHE HOLDINGS INC	1.C FE	1,340,847			
CN		46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUND I	1.F FE	1,699,403			
CN		82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,227			
CN		80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,095,228			
CN		05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,444,795			
CN		12636Y-AA-0	CRH AMERICA INC	2.A FE	2,089,670			
CN		771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1.F FE	1,048,606			
CN		57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,775			
CN		75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	1.G FE	1,399,229			
CN		75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	3,592,795			
CN		09659W-2D-5	BNP PARIBAS SA	1.G FE	998,954			
CN		57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,098,677			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	243,655			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	243,655			
CN		07274N-AX-1	BAYER US FINANCE II LLC	2.A FE	283,132			
CN		07274N-AY-9	BAYER US FINANCE II LLC	2.A FE	1,047,519			
CN		09659W-2G-8	BNP PARIBAS SA	1.G FE	2,000,000			
CN		20274O-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,705			
CN		88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,924			
CN		501955-AA-6	LG CHEM LTD	2.A FE	1,248,717			
CN		40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,764			
CN		500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	598,076			
CN		693483-AE-9	POSCO	2.A FE	1,394,195			
CN		74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	648,883			
CN		74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	399,202			
CN		233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	1,098,612			
CN		928668-BA-9	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,498,171			
CN		05583J-AG-7	BPCE SA	1.G FE	646,825			
CN		57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	698,669			
CN		693483-AH-2	POSCO	2.A FE	995,235			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	2.A FE	1,299,898			
CN		09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000			
CN		450319-A#-5	ITC MIDWEST LLC	1.F	933,333			
CN		91319#-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000			
CN		450319-A#-5	ITC MIDWEST LLC	1.F	1,066,667			
CN		G2044@-AY-1	COMPASS GROUP PLC	1.G	4,500,000			
CN		461127-C@-9	INTERTEK FINANCE PLC	2.A	7,000,000			
CN		786584-A#-9	SAFRAN	2.A	8,000,000			
CN		G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	6,400,000			
CN		G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC	1.G	500,000			
CN		41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	272,727			
CN		41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273			
CN		955306-B#-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000			
CN		015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000			
CN		W0805#-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	1.G	1,700,000			
CN		R2284#-AA-8	STATNETT SF	1.F	10,000,000			
CN		00003#-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000			
CN		34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 TRUST	1.F FE	2,000,000			
CN		N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000			
CN		F0164#-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000			
CN		57169*-AT-4	MARS INC	1.F	10,000,000			
CN		34488@-AA-6	FOOTBALL CLUB TERM NOTES 2024 TRUS	1.F FE	5,900,000			
CN		27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000			
CN		74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000			
CN		G1696#-BA-3	BUNZL FINANCE PLC	2.A	4,600,000			
CN		910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000			
CN		44929@-AG-9	ICRE REIT HOLDINGS	2.A	4,100,000			
CN		41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000			
CN		42241@-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000			
CN		07132#-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000			
CN		450319-A#-5	ITC MIDWEST LLC	1.F	516,826			
CN		882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000			
CN		46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000			
CN		G1696#-BF-2	BUNZL FINANCE PLC	2.A	16,100,000			
CN		Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000			
CN		Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000			
CN		Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	8,700,000			
CN		88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000			
CN		G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000			
CN		74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000			
CN		42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000			
CN		151895-D*-7	CENTERPOINT PROPERTIES TRUST	2.C	3,700,000			
CN		C9716#-AJ-8	WASTE CONNECTIONS INC	2.A	2,200,000			
CN		C9716#-AK-5	WASTE CONNECTIONS INC	2.A	2,700,000			
CN		18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	900,000			
CN		41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000			
CN		G0805#-AE-6	AGGREKO PLC	1.G	1,500,000			
CN		34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000			
CN		46659*-AA-5	JM FAMILY ENTERPRISES INC	2.A	5,600,000			
CN		97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000			
CN		G4691#-AJ-4	IMI GROUP LIMITED	2.A	2,500,000			
CN		34502@-AA-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	900,000			
CN		98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000			
CN		233851-AF-1	DAIMLER FINANCE NA LLC	2.A FE	699,440			
CN		806854-AB-1	SCHLUMBERGER INVESTMENT SA	1.F FE	899,799			
CN		141781-AY-0	CARGILL INC	1.F FE	1,713,117			
CN		05541V-AE-6	BG ENERGY CAPITAL PLC	1.E FE	2,947,812			
CN		423012-AA-1	HEINEKEN NV	2.A FE	1,099,577			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		23636T-AA-8	DANONE SA	2.A FE	2,398,844			
CN		07274E-AF-0	BAYER US FINANCE LLC	2.A FE	2,474,865			
CN		26867L-AG-5	EMD FINANCE LLC	2.A FE	3,048,998			
CN		423012-AA-1	HEINEKEN NV	2.A FE	1,505,214			
CN		423012-AA-1	HEINEKEN NV	2.A FE	1,103,327			
CN		423012-AA-1	HEINEKEN NV	2.A FE	958,196			
CN		06367X-D2-4	BANK OF MONTREAL	1.A FE	499,688			
CN		891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	449,912			
CN		22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	1,149,971			
CN		2027A0-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	899,329			
CN		87020P-AH-0	SWEDBANK AB	1.D FE	799,918			
CN		82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	774,575			
CN		82460C-AK-0	SHINHAN BANK	1.E FE	799,109			
CN		92928Q-AC-2	WEA FINANCE LLC /WESTFIELD UK & EU	2.A FE	1,399,435			
CN		05565E-AR-6	BMW US CAPITAL LLC	1.F FE	1,799,579			
CN		40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	899,684			
CN		09659W-2A-1	BNP PARIBAS SA	1.G FE	1,499,449			
CN		36294B-AG-9	GS CALTEX CORP	2.B FE	599,705			
CN		41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES	2.B FE	399,811			
CN		78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	1.G FE	349,859			
CN		654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2.C FE	249,811			
CN		91127K-AA-0	UNITED OVERSEAS BANK LTD	1.D FE	199,974			
CN		46849L-TE-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	1,524,496			
CN		892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	450,000			
CN		24715@-AF-1	DELOITTE LLP	1.F	1,000,000			
CN		03028P-B@-4	AMERICAN TRANSMISSION COMPANY 2010	1.F	3,500,000			
CN		92203#-AQ-1	THE VANGUARD GROUP, INC.	1.G	8,000,000			
CN		771367-C@-6	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	2,600,000			
CN		G1696#-AW-6	BUNZL FINANCE PLC	2.A	1,600,000			
CN		G1696#-AX-4	BUNZL FINANCE PLC	2.A	2,400,000			
CN		92239M-A@-0	VECTREN UTILITY HOLDINGS INC.	2.A	1,000,000			
CN		720186-E@-0	PIEDMONT NATURAL GAS COMPANY INC	1.G	2,000,000			
CN		Q3920#-AF-6	FONTERRA COOPERATIVE GROUP LIMITED	1.G	13,500,000			
CN		154051-E*-3	CENTRAL MAINE POWER COMPANY	1.F	9,100,000			
CN		G1108#-AE-8	THE BRITISH LAND COMPANY PLC	1.F	2,000,000			
CN		G2044@-AX-3	COMPASS GROUP PLC	1.G	2,500,000			
CN		842638-H*-2	SOUTHERN CONNECTICUT GAS COMPANY	1.E	2,300,000			
CN		837004-D@-6	DOMINION ENERGY SOUTH CAROLINA INC	1.F	2,700,000			
CN		56081#-AM-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,955,000			
CN		G9850@-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,000,000			
CN		910637-S*-9	THE UNITED ILLUMINATING COMPANY	1.G	900,000			
CN		786584-A@-1	SAFRAN	2.A	4,000,000			
CN		G8781#-AA-5	THAMES WATER UTILITIES CAYMAN FINA	2.A	400,000			
CN		G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	3,000,000			
CN		910637-S@-7	THE UNITED ILLUMINATING COMPANY	1.G	600,000			
CN		07132#-AD-4	BATTELLE MEMORIAL INSTITUTE	1.E	6,000,000			
CN		C8973@-AA-9	GAZ METRO INC	1.F	6,500,000			
CN		278058-E#-5	EATON CORP	2.A	2,000,000			
CN		29717P-B@-5	ESSEX PORTFOLIO LP	2.A	1,700,000			
CN		00003#-AB-9	A&E TELEVISION NETWORKS LLC	1.G	7,000,000			
CN		29717P-B#-3	ESSEX PORTFOLIO LP	2.A	6,000,000			
CN		74072#-AB-0	PRERAC FINANCE INC	1.G YE	5,500,000			
CN		G1696#-AZ-9	BUNZL FINANCE PLC	2.A	6,200,000			
CN		06235#-AE-2	MIRVAC GROUP FINANCE LTD	1.G	1,700,000			
CN		74264*-AA-4	PRISA LHC LLC	1.F	2,600,000			
CN		05279#-AF-6	AUTOLIV ASP INC	2.B FE	5,000,000			
CN		806407-C#-7	HENRY SCHEIN INC	1.G	11,000,000			
CN		Q5995*-AA-6	MERIDIAN FINCO PTY LTD	2.A FE	2,750,000			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	.67332#-AF-0	RRPF ENGINE LEASING LIMITED	2.C FE	1,000,000			
	CN	.27965#-AL-6	EDENS LIMITED PARTNERSHIP	2.B PL	3,000,000			
	CN	.97786#-AJ-1	WOLSELEY CAPITAL INC	2.A FE	1,800,000			
	CN	.879360-C*-4	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	4,500,000			
	CN	.09716#-AB-5	WASTE CONNECTIONS INC	2.A FE	3,500,000			
	CN	.278058-E#-5	EATON CORP	2.A	1,265,559			
0	CN	.553530-C*-5	MSC INDUSTRIAL DIRECT CO INC	2.B	7,500,000			
0199999. Subtotal Default Component - Other Than Mortgage					4,718,920,750	2,605,277	8,051,777	14,290,277
0599999 - Total					4,718,920,750	2,605,277	8,051,777	14,290,277

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death Claims - Disposed Of							XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year							XXX
61327994	591946	FL	2018	1,800,000		1,800,000	Suit for Death Benefits. Plaintiff filed suit claiming her husband had additional life coverage of \$1.8M. Policy was never delivered.
2799999. Death Claims - Ordinary				1,800,000		1,800,000	XXX
3199999. Death Claims - Resisted				1,800,000		1,800,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,800,000		1,800,000	XXX
5399999 - Totals				1,800,000		1,800,000	XXX

Schedule H - Part 1 - Analysis of Underwriting Operations

NONE

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

NONE

Schedule H - Part 4 - Reinsurance

NONE

Schedule H - Part 5 - Health Claims

NONE

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65498	23-1503749	12/31/2020	Life Insurance Company of North America	PA	OTH/G	OL	736,221,133,000					
0299999. General Account - U.S. Affiliates - Other							736,221,133,000					
0399999. Total General Account - U.S. Affiliates							736,221,133,000					
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							736,221,133,000					
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	1,126,048,051		4,984,026	3,877,623		
0899999. General Account - U.S. Non-Affiliates							1,126,048,051		4,984,026	3,877,623		
1099999. Total General Account - Non-Affiliates							1,126,048,051		4,984,026	3,877,623		
1199999. Total General Account							737,347,181,051		4,984,026	3,877,623		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							737,347,181,051		4,984,026	3,877,623		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							737,347,181,051		4,984,026	3,877,623		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
NONE												
999999 - Totals												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
66915	13-5582869	11/01/1982	New York Life Insurance Company	NY	YRT/I	OL	4,278,382,496	35,494,126	29,894,110	28,907,481				
66915	13-5582869	11/01/1982	New York Life Insurance Company	NY	YRT/G	OL	99,972,969	997,422	1,089,611	925,586				
0299999. General Account - Authorized U.S. Affiliates - Other							4,378,355,465	36,491,548	30,983,721	29,833,067				
0399999. Total General Account - Authorized U.S. Affiliates							4,378,355,465	36,491,548	30,983,721	29,833,067				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							4,378,355,465	36,491,548	30,983,721	29,833,067				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	485,548,817	9,581,737	9,217,935	9,023,622				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/G	OL	770,022	6,465	8,825	6,119				
86258	13-2572994	11/01/1982	General Re Life Corporation	CT	YRT/I	OL	1,733,726,994	21,138,941	18,674,782	19,879,354				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/G	OL	27,145,087	174,243	211,356	147,406				
88340	59-2859797	02/14/2011	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	7,234,349,420	34,255,822	31,769,840	27,834,425				
88340	59-2859797	02/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/G	OL	245,855,078	922,526	924,026	696,058				
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,519,721,122	1,323,286	1,276,954	15,945,073				
93580	84-0849721	07/01/2002	MLIFE Insurance Company	CO	MCO/G	OL	185,093,084			619,172		48,126,307		
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	YRT/I	OL	13,592,283,421	110,944,086	100,798,859	80,895,892				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	YRT/G	OL	1,404,291,752	5,819,519	5,552,009	3,152,535				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/I	OL	1,710,162,586			7,576,804				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/G	OL	697,582			9,997				
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	25,103,228,001	218,240,796	202,161,560	178,709,392				
93572	43-1235868	01/01/2001	RGA Reinsurance Company	MO	YRT/G	OL	1,648,727,008	7,504,851	6,995,159	4,216,765				
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	545,382,126	2,622,923	2,470,631	2,016,602				
64688	75-6020048	06/07/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/G	OL	35,470,101	113,470	102,536	88,657				
87017	62-1003368	03/01/1984	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,806,001,701	23,109,359	22,724,508	18,895,085				
87017	62-1003368	07/30/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/G	OL	1,166,442	4,609	12,386	1,123				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	343,182,078	782,767	501,075	1,044,127				
87572	23-2038295	01/01/1994	Scottish Re U.S. Inc.	DE	YRT/I	OL	96,232,240	4,181,555	3,906,210	4,711,643				
87572	23-2038295	06/19/2001	Scottish Re U.S. Inc.	DE	YRT/G	OL	10,985,407	104,823	105,583	98,472				
68713	84-0499703	02/11/1998	Security Life of Denver Insurance Company	CO	YRT/I	OL	226,636,962	3,202,461	3,369,160	3,498,183				
82627	06-0839705	02/11/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	13,280,487,148	113,298,533	110,021,274	93,684,947				
82627	06-0839705	01/01/1993	Swiss Re Life and Health America, Inc.	MO	YRT/G	OL	3,033,636,112	9,424,894	9,737,461	4,857,785				
0899999. General Account - Authorized U.S. Non-Affiliates							75,270,780,291	566,757,666	530,542,129	477,609,238			48,126,307	
1099999. Total General Account - Authorized Non-Affiliates							75,270,780,291	566,757,666	530,542,129	477,609,238			48,126,307	
1199999. Total General Account Authorized							79,649,135,756	603,249,214	561,525,850	507,442,305			48,126,307	
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	2,275,745,757			12,799,487				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,275,745,757			12,799,487				
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	OTH/I	OL	1,112,591,390			5,230,889				
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	CHE	OTH/I	OL	959,475,224			3,251,120				
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/I	OL	4,908,568,179			17,654,644				
00000	AA-1580095	10/01/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/G	OL	1,068,073,754			1,633,054				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							8,048,708,547			27,769,707				
2199999. Total General Account - Unauthorized Non-Affiliates							10,324,454,304			40,569,194				
2299999. Total General Account Unauthorized							10,324,454,304			40,569,194				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
4499999			Total General Account Reciprocal Jurisdiction											
4599999			Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified				89,973,590,060	603,249,214	561,525,850	548,011,499			48,126,307	
4899999			Total Separate Accounts - Authorized U.S. Affiliates											
5199999			Total Separate Accounts - Authorized Non-U.S. Affiliates											
5299999			Total Separate Accounts - Authorized Affiliates											
5599999			Total Separate Accounts - Authorized Non-Affiliates											
5699999			Total Separate Accounts Authorized											
5999999			Total Separate Accounts - Unauthorized U.S. Affiliates											
6299999			Total Separate Accounts - Unauthorized Non-U.S. Affiliates											
6399999			Total Separate Accounts - Unauthorized Affiliates											
6699999			Total Separate Accounts - Unauthorized Non-Affiliates											
6799999			Total Separate Accounts Unauthorized											
7099999			Total Separate Accounts - Certified U.S. Affiliates											
7399999			Total Separate Accounts - Certified Non-U.S. Affiliates											
7499999			Total Separate Accounts - Certified Affiliates											
7799999			Total Separate Accounts - Certified Non-Affiliates											
7899999			Total Separate Accounts Certified											
8199999			Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates											
8499999			Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates											
8599999			Total Separate Accounts - Reciprocal Jurisdiction Affiliates											
8899999			Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates											
8999999			Total Separate Accounts Reciprocal Jurisdiction											
9099999			Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified											
9199999			Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)				81,924,881,513	603,249,214	561,525,850	520,241,792			48,126,307	
9299999			Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)				8,048,708,547			27,769,707				
9999999			Totals				89,973,590,060	603,249,214	561,525,850	548,011,499			48,126,307	

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
NONE													
9999999 - Totals													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates														
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates														
0799999. Total General Account - Life and Annuity Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		7,207,519	16,695	7,224,214		XXX				3,969,486	3,969,486
0899999. General Account - Life and Annuity U.S. Non-Affiliates														
00000	AA-5420050	02/01/2016	Korean Reinsurance Company		797,275		797,275						235,836	235,836
00000	AA-1461000	02/01/2016	Swiss Life Ltd.		523,078		523,078						156,237	156,237
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.		3,189,005		3,189,005						906,060	906,060
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates														
1099999. Total General Account - Life and Annuity Non-Affiliates														
1199999. Total General Account Life and Annuity														
1499999. Total General Account - Accident and Health U.S. Affiliates														
1799999. Total General Account - Accident and Health Non-U.S. Affiliates														
1899999. Total General Account - Accident and Health Affiliates														
2199999. Total General Account - Accident and Health Non-Affiliates														
2299999. Total General Account Accident and Health														
2399999. Total General Account														
2699999. Total Separate Accounts - U.S. Affiliates														
2999999. Total Separate Accounts - Non-U.S. Affiliates														
3099999. Total Separate Accounts - Affiliates														
3399999. Total Separate Accounts - Non-Affiliates														
3499999. Total Separate Accounts														
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)														
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)														
9999999 - Totals														

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
NONE				

Schedule S - Part 5

NONE

Schedule S - Part 5 - Bank Footnote

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	548,012	517,366	540,777	616,132	632,228
2. Commissions and reinsurance expense allowances	318	197	(6,858)	58,598	59,829
3. Contract claims	651,119	495,585	467,972	773,888	715,623
4. Surrender benefits and withdrawals for life contracts	151	38	59,541	239,091	249,171
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(1,709)	(842)	3,606	16,794	21,295
7. Increase in aggregate reserve for life and accident and health contracts	25,983	11,143	(3,896,573)	(102,804)	(227,409)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	81,897	74,734	68,080	89,787	103,125
9. Aggregate reserves for life and accident and health contracts	603,249	561,526	550,382	4,446,955	4,549,759
10. Liability for deposit-type contracts					
11. Contract claims unpaid	120,647	88,885	112,143	147,354	160,790
12. Amounts recoverable on reinsurance	54,377	59,598	75,453	121,701	102,738
13. Experience rating refunds due or unpaid	75	598	598	32,931	463
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	62	13	59	14,735	15,018
16. Unauthorized reinsurance offset	6,466	6,292	3,601	4,397	6,795
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	112,800,963,522		112,800,963,522
2. Reinsurance (Line 16)	54,514,042	(54,514,042)	
3. Premiums and considerations (Line 15)	209,195	81,896,903	82,106,098
4. Net credit for ceded reinsurance	XXX	607,826,040	607,826,040
5. All other admitted assets (balance)	10,707,445,986		10,707,445,986
6. Total assets excluding Separate Accounts (Line 26)	123,563,132,745	635,208,901	124,198,341,646
7. Separate Account assets (Line 27)	50,961,434,729		50,961,434,729
8. Total assets (Line 28)	174,524,567,474	635,208,901	175,159,776,375
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	99,955,261,580	603,249,216	100,558,510,796
10. Liability for deposit-type contracts (Line 3)	1,524,124,682		1,524,124,682
11. Claim reserves (Line 4)	326,267,151	120,647,433	446,914,584
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	375		375
14. Other contract liabilities (Line 9)	211,910,688	(82,238,490)	129,672,198
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	6,465,953	(6,465,953)	
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	12,092,682,062	16,695	12,092,698,757
20. Total liabilities excluding Separate Accounts (Line 26)	114,116,712,491	635,208,901	114,751,921,392
21. Separate Account liabilities (Line 27)	50,959,960,931		50,959,960,931
22. Total liabilities (Line 28)	165,076,673,422	635,208,901	165,711,882,323
23. Capital & surplus (Line 38)	9,447,894,052	XXX	9,447,894,052
24. Total liabilities, capital & surplus (Line 39)	174,524,567,474	635,208,901	175,159,776,375
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	603,249,216		
26. Claim reserves	120,647,433		
27. Policyholder dividends/reserves			
28. Premium & annuity considerations received in advance			
29. Liability for deposit-type contracts			
30. Other contract liabilities	(82,238,490)		
31. Reinsurance ceded assets	54,514,042		
32. Other ceded reinsurance recoverables			
33. Total ceded reinsurance recoverables	696,172,201		
34. Premiums and considerations	81,896,903		
35. Reinsurance in unauthorized companies	6,465,953		
36. Funds held under reinsurance treaties with unauthorized reinsurers			
37. Reinsurance with Certified Reinsurers			
38. Funds held under reinsurance treaties with Certified Reinsurers			
39. Other ceded reinsurance payables/offsets	(16,695)		
40. Total ceded reinsurance payable/offsets	88,346,161		
41. Total net credit for ceded reinsurance	607,826,040		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

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 (b)	Deposit-Type Contracts
1. Alabama	AL	L	44,290,205	96,428,597		140,718,802	346,946
2. Alaska	AK	L	6,512,519	49,093,167		55,605,686	191,676
3. Arizona	AZ	L	27,491,290	231,719,442		259,210,732	4,029,794
4. Arkansas	AR	L	10,700,789	48,535,262		59,236,051	882,175
5. California	CA	L	366,472,589	1,438,232,701		1,804,705,290	23,191,655
6. Colorado	CO	L	26,270,789	228,228,029		254,498,818	4,030,543
7. Connecticut	CT	L	21,992,468	158,688,097		180,680,565	4,666,120
8. Delaware	DE	L	10,380,660	27,196,866		37,577,526	1,318,436
9. District of Columbia	DC	L	4,279,533	20,736,338		25,015,871	226,684
10. Florida	FL	L	124,408,649	731,920,453		856,329,102	20,240,835
11. Georgia	GA	L	86,854,359	174,619,636		261,473,995	4,338,677
12. Hawaii	HI	L	7,578,753	83,789,911		91,368,664	1,925,166
13. Idaho	ID	L	3,693,351	50,677,985		54,371,336	674,578
14. Illinois	IL	L	38,695,590	371,754,557		410,450,147	6,960,211
15. Indiana	IN	L	10,472,892	101,748,056		112,220,948	2,034,899
16. Iowa	IA	L	16,956,384	90,382,218		107,338,602	2,051,407
17. Kansas	KS	L	31,101,245	75,857,649		106,958,894	3,548,045
18. Kentucky	KY	L	9,139,392	84,237,041		93,376,433	2,825,211
19. Louisiana	LA	L	37,077,625	184,791,234		221,868,859	3,769,599
20. Maine	ME	L	3,082,296	31,973,194		35,055,490	290,340
21. Maryland	MD	L	34,847,712	184,484,199		219,331,911	4,262,363
22. Massachusetts	MA	L	67,078,921	572,876,733		639,955,654	13,998,409
23. Michigan	MI	L	30,131,265	250,037,480		280,168,745	6,398,946
24. Minnesota	MN	L	65,321,623	157,547,124		222,868,747	2,379,415
25. Mississippi	MS	L	15,267,121	45,416,452		60,683,573	1,478,131
26. Missouri	MO	L	37,969,048	287,204,667		325,173,715	5,792,224
27. Montana	MT	L	5,215,151	35,532,472		40,747,623	1,297,753
28. Nebraska	NE	L	12,200,523	40,645,732		52,846,255	462,495
29. Nevada	NV	L	10,564,234	80,267,985		90,832,219	968,499
30. New Hampshire	NH	L	7,481,545	82,045,013		89,526,558	593,205
31. New Jersey	NJ	L	66,954,148	450,342,404		517,296,552	5,554,191
32. New Mexico	NM	L	6,213,955	80,686,683		86,900,638	2,806,326
33. New York	NY	L	240,352,984	1,158,473,314		1,398,826,298	22,357,384
34. North Carolina	NC	L	29,949,231	265,702,288		295,651,519	5,487,996
35. North Dakota	ND	L	6,494,394	24,741,721		31,236,115	41,272
36. Ohio	OH	L	50,410,788	345,916,691		396,327,479	5,473,857
37. Oklahoma	OK	L	14,107,808	75,662,071		89,769,879	1,155,598
38. Oregon	OR	L	15,153,825	113,946,656		129,100,481	1,904,989
39. Pennsylvania	PA	L	76,636,959	379,816,297		456,453,256	8,079,659
40. Rhode Island	RI	L	5,294,784	51,696,385		56,991,169	1,017,027
41. South Carolina	SC	L	20,506,286	165,960,929		186,467,215	1,721,917
42. South Dakota	SD	L	18,844,919	56,998,180		75,843,099	1,870,604
43. Tennessee	TN	L	18,529,355	143,186,544		161,715,899	3,406,317
44. Texas	TX	L	143,950,802	870,592,794		1,014,543,596	21,088,583
45. Utah	UT	L	12,628,841	88,800,910		101,429,751	2,317,190
46. Vermont	VT	L	2,596,222	35,513,509		38,109,731	553,590
47. Virginia	VA	L	51,263,858	298,625,928		349,889,786	6,214,043
48. Washington	WA	L	43,076,784	297,317,199		340,393,983	4,530,521
49. West Virginia	WV	L	4,283,147	31,240,967		35,524,114	549,270
50. Wisconsin	WI	L	17,351,395	100,480,044		117,831,439	3,867,293
51. Wyoming	WY	L	2,550,645	42,819,894		45,370,539	651,684
52. American Samoa	AS	N					
53. Guam	GU	L	4,936	2,366,494		2,371,430	83,208
54. Puerto Rico	PR	N	145,646	3,850		149,496	
55. U.S. Virgin Islands	VI	L	34,188			34,188	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	469,722	86,307		556,029	
58. Aggregate Other Alien	OT	XXX	7,899,026	14,531,021		22,430,047	
59. Subtotal	XXX		2,029,233,169	11,112,177,370		13,141,410,539	225,906,956
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	86,937	1,772			88,709	
94. Aggregate or other amounts not allocable by State	XXX	599,641				599,641	
95. Totals (Direct Business)	XXX	2,029,919,747	11,112,179,142			13,142,098,889	225,906,956
96. Plus reinsurance assumed	XXX	4,984,026				4,984,026	
97. Totals (All Business)	XXX	2,034,903,773	11,112,179,142			13,147,082,915	225,906,956
98. Less reinsurance ceded	XXX	540,849,026				540,849,026	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,494,054,747	11,112,179,142	(c)		12,606,233,889	225,906,956
DETAILS OF WRITE-INS							
58001. MEX Mexico	XXX	40,052				40,052	
58002. PHL Philippines	XXX						
58003. ZZZ Other Alien	XXX	7,858,974	14,531,021			22,389,995	
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	7,899,026	14,531,021			22,430,047	
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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only				6 Totals
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)		5 Deposit-Type Contracts
States, Etc.							
1. Alabama	AL	44,290,205	96,428,597			346,946	141,065,748
2. Alaska	AK	6,512,519	49,093,167			191,676	55,797,362
3. Arizona	AZ	27,491,290	231,719,442			4,029,794	263,240,526
4. Arkansas	AR	10,700,789	48,535,262			882,175	60,118,226
5. California	CA	366,472,589	1,438,232,701			23,191,655	1,827,896,945
6. Colorado	CO	26,270,789	228,228,029			4,030,543	258,529,361
7. Connecticut	CT	21,992,468	158,688,097			4,666,120	185,346,685
8. Delaware	DE	10,380,660	27,196,866			1,318,436	38,895,962
9. District of Columbia	DC	4,279,533	20,736,338			226,684	25,242,555
10. Florida	FL	124,408,649	731,920,453			20,240,835	876,569,937
11. Georgia	GA	86,854,359	174,619,636			4,338,677	265,812,672
12. Hawaii	HI	7,578,753	83,789,911			1,925,166	93,293,830
13. Idaho	ID	3,693,351	50,677,985			674,578	55,045,914
14. Illinois	IL	38,695,590	371,754,557			6,960,211	417,410,358
15. Indiana	IN	10,472,892	101,748,056			2,034,899	114,255,847
16. Iowa	IA	16,956,384	90,382,218			2,051,407	109,390,009
17. Kansas	KS	31,101,245	75,857,649			3,548,045	110,506,939
18. Kentucky	KY	9,139,392	84,237,041			2,825,211	96,201,644
19. Louisiana	LA	37,077,625	184,791,234			3,769,599	225,638,458
20. Maine	ME	3,082,296	31,973,194			290,340	35,345,830
21. Maryland	MD	34,847,712	184,484,199			4,262,363	223,594,274
22. Massachusetts	MA	67,078,921	572,876,733			13,998,409	653,954,063
23. Michigan	MI	30,131,265	250,037,480			6,398,946	286,567,691
24. Minnesota	MN	65,321,623	157,547,124			2,379,415	225,248,162
25. Mississippi	MS	15,267,121	45,416,452			1,478,131	62,161,704
26. Missouri	MO	37,969,048	287,204,667			5,792,224	330,965,939
27. Montana	MT	5,215,151	35,532,472			1,297,753	42,045,376
28. Nebraska	NE	12,200,523	40,645,732			462,495	53,308,750
29. Nevada	NV	10,564,234	80,267,985			968,499	91,800,718
30. New Hampshire	NH	7,481,545	82,045,013			593,205	90,119,763
31. New Jersey	NJ	66,954,148	450,342,404			5,554,191	522,850,743
32. New Mexico	NM	6,213,955	80,686,683			2,806,326	89,706,964
33. New York	NY	240,352,984	1,158,473,314			22,357,384	1,421,183,682
34. North Carolina	NC	29,949,231	265,702,288			5,487,996	301,139,515
35. North Dakota	ND	6,494,394	24,741,721			41,272	31,277,387
36. Ohio	OH	50,410,788	345,916,691			5,473,857	401,801,336
37. Oklahoma	OK	14,107,808	75,662,071			1,155,598	90,925,477
38. Oregon	OR	15,153,825	113,946,656			1,904,989	131,005,470
39. Pennsylvania	PA	76,636,959	379,816,297			8,079,659	464,532,915
40. Rhode Island	RI	5,294,784	51,696,385			1,017,027	58,008,196
41. South Carolina	SC	20,506,286	165,960,929			1,721,917	188,189,132
42. South Dakota	SD	18,844,919	56,998,180			1,870,604	77,713,703
43. Tennessee	TN	18,529,355	143,186,544			3,406,317	165,122,216
44. Texas	TX	143,950,802	870,592,794			21,088,583	1,035,632,179
45. Utah	UT	12,628,841	88,800,910			2,317,190	103,746,941
46. Vermont	VT	2,596,222	35,513,509			553,590	38,663,321
47. Virginia	VA	51,263,858	298,625,928			6,214,043	356,103,829
48. Washington	WA	43,076,784	297,317,199			4,530,521	344,924,504
49. West Virginia	WV	4,283,147	31,240,967			549,270	36,073,384
50. Wisconsin	WI	17,351,395	100,480,044			3,867,293	121,698,732
51. Wyoming	WY	2,550,645	42,819,894			651,684	46,022,223
52. American Samoa	AS						
53. Guam	GU	4,936	2,366,494			83,208	2,454,638
54. Puerto Rico	PR	145,646	3,850				149,496
55. U.S. Virgin Islands	VI	34,188					34,188
56. Northern Mariana Islands	MP						
57. Canada	CAN	469,722	86,307				556,029
58. Aggregate Other Alien	OT	7,899,026	14,531,021				22,430,047
59. Total		2,029,233,169	11,112,177,370			225,906,956	13,367,317,495

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

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

New York Life Insurance and Annuity Corporation (91596) (DE)
 NYLIFE Insurance Company of Arizona (81353) (AZ)
 New York Life Enterprises LLC (See page 52.2 for entity's org chart) (DE)
 NYLIFE LLC (See page 52.2 for entity's org chart) (DE)
 NYL Investors LLC (See page 52.3 for entity's org chart) (DE)
 New York Life Investment Management Holdings LLC (See page 52.4 for entity's org chart) (DE)
 NYLife Real Estate Holdings LLC (See page 52.10 for entity's org chart) (DE)
 New York Life Group Insurance Company of NY (NY)
 Life Insurance Company of North America (PA)
 LINA Benefit Payments, Inc. (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 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)
 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)

**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 Mount Laurel NJ LLC (DE)
 REEP-MF NORTH PARK CA LLC (DE)
 REEP-MF AVERY TX LLC (DE)
 REEP-AVERY OWNER LLC (DE)
 REEP-MF Verde NC LLC (DE)
 REEP-MF Wallingford WA LLC (DE)
 REEP-OFC Bellevue WA LLC (DE)
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
 REEP-OFC ONE WATER RIDGE NC LLC (DE)
 REEP-OFC TWO WATER RIDGE NC LLC (DE)
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)
 REEP-OFC SIX WATER RIDGE NC LLC (DE)
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
 REEP-OFC NINE WATER RIDGE NC LLC (DE)
 REEP-OFC TEN WATER RIDGE NC LLC (DE)
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
 REEP-MF FOUNTAIN PLACE MN LLC (DE)
 REEP-MF FOUNTAIN PLACE LLC (DE)
 REEP-MF Park-Line FL LLC (DE)
 REEP-OFC 2300 Empire CA LLC (DE)
 REEP-IND 10 WEST II AZ LLC (DE)
 REEP-RTL Flemington NJ LLC (DE)
 REEP-RTL Mill Creek NJ LLC (DE)
 REEP-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

New York Life Enterprises LLC

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

NYLIFE LLC

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

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

NYL Investors LLC

NYL Investors (U.K.) Limited (GBR)
 NYL Investors REIT Manager LLC (DE)
 NYLIM Holdings NCVAD, GP, LLC (DE)
 McMorgan Northern California Value Add/Development Fund I, LP (DE)
 MNCVAD-OFC RIDDER PARK CA LLC (DE)
 MNCVAD-GRAYMARK RIDDER PARK LLC (DE)
 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)
 MIREF Bedminster, LLC (DE)
 Barton's Lodge Apartments, LLC (DE)
 MIREF Marketpointe, LLC (DE)
 MIREF 101 East Crossroads, LLC (DE)

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

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

New York Life Investment Management Holdings LLC

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

<p>MCF KB Fund II LLC (DE) MCF Hyundai Fund LLC (DE) MCF Senior Debt Fund – 2020 LP Montpelier Carry Parent, LLC (DE) Montpelier Carry, LLC (DE) Montpelier GP, LLC (DE) Montpelier Fund, L.P. (DE) MCF Mezzanine Carry I LLC (DE) MCF Mezzanine Fund I LLC (DE) MCF PD Fund GP LLC (DE) MCF PD Fund LP (DE) MCF Senior Debt Funds 2019-I GP LLC (DE) MCF Senior Debt Fund 2019-I LP (DE) Warwick Seller Representative, LLC (DE) Young America Holdings, LLC (DE) YAC.ECOM Incorporated (MN) Young America, LLC (MN) Global Fulfillment Services, Inc. (AZ) SourceOne Worldwide, Inc. (MN) YA Canada Corporation (CAN) GoldPoint Partners LLC (DE) New York Life Capital Partners, L.L.C. (DE) New York Life Capital Partners II, L.L.C. (DE) New York Life Capital Partners III GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar, L.P. (DE) New York Life Capital Partners IV, L.P. (DE) New York Life Capital Partners IV-A, L.P. (DE) GoldPoint Core Opportunities Fund, L.P. (DE) GoldPoint Core Opportunities Fund II L.P. (DE) GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE) GoldPoint Mezzanine Partners IV GenPar, LP (DE) GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE) GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”) GPP Mezz IV A Blocker LP (DE) (“GPPMBA”) GPP Mezz IV A Preferred Blocker LP (DE) GPP Mezz IV B Blocker LP (DE) (“GPPMBB”) GPP Mezz IV C Blocker LP (DE) (“GPPMBC”) GPP Mezz IV D Blocker LP (DE) (“GPPMBD”) GPP Mezz IV E Blocker LPP (DE) GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezz IV F Blocker LP (DE) GPP Mezz IV G Blocker LP (DE) GPP Mezz IV H Blocker LP (DE) GPP Mezz IV I Blocker LP (DE) GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM) GoldPoint Partners Co-Investment V GenPar GP LLC (DE) GoldPoint Partners Co-Investment V GenPar, L.P. (DE)</p>	<p>GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V B Blocker Holdco LP (DE) GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE) GPP V - ECI Aggregator LP (DE) GPP V E Blocker Holdco LP (DE) GPP V F Blocker Holdco LP (DE) GPP V G Blocker Holdco LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) GoldPoint Partners Private Debt Offshore V, LP (CYM) GPP Private Debt V RS LP (DE) GoldPoint Partners Private Debt V GenPar GP, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP Private Debt Blocker Holdco A, LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE) GPP Private Debt Blocker Holdco B, LLC (DE) GPP LuxCo V GP Sarl (LUX) GPP Private Debt LuxCo V SCSp (LUX) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada V GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN) GoldPoint Partners Canada III GenPar Inc (CAN) GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) GoldPoint Partners Co-Investment VI GenPar, LP (DE) GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE) GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GoldPoint Partners Co-Investment VII GenPar GP LLC (DE) GoldPoint Partners Co-Investment VII GenPar, LP (DE) GoldPoint Partners Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) NYLCAP 2010 Co-Invest GenPar GP, 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 Investment Management Holdings LLC (continued)

NYLCAP 2010 Co-Invest GenPar L.P. (DE)
 NYLCAP 2010 Co-Invest L.P. (DE)
 NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)
 NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)
 GoldPoint Partners Canada GenPar, Inc. (CAN)
 NYLCAP Select Manager Canada Fund, LP (CAN)
 NYLCAP Canada II GenPar, Inc. (CAN)
 NYLCAP Select Manager Canada Fund II, L.P. (CAN)
 NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
 NYLIM Mezzanine Offshore Partners II, LP (CYM)
 NYLIM Mezzanine Partners II GenPar, LP (DE)
 NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
 NYLCAP Mezzanine Partners III GenPar, LP (DE)
 NYLCAP Mezzanine Partners III, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE)
 NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE)
 NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
 NYLCAP Select Manager GenPar GP, LLC (DE)
 NYLCAP Select Manager GenPar, LP (DE)
 NYLCAP Select Manager Fund, LP (DE)
 NYLCAP Select Manager Cayman Fund, LP (CYM)
 NYLCAP Select Manager II GenPar GP, LLC (DE)
 NYLCAP Select Manager II GenPar GP, L.P. (CYM)
 NYLCAP Select Manager Fund II, L.P. (CYM)
 NYLCAP India Funding LLC (DE)
 NYLIM-JB Asset Management Co., LLC (MUS)
 New York Life Investment Management India Fund II, LLC (MUS)
 New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
 NYLCAP India Funding III LLC (DE)
 NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
 NYLIM Jacob Ballas India Fund III, LLC (MUS)
 NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)
 NYLIM Jacob Ballas India (FII) III, LLC (MUS)
 Evolvence Asset Management, Ltd. (CYM)
 EIF Managers Limited (MUS)
 EIF Managers II Limited (MUS)
 PA Capital LLC (DE)
 BMG PAMP GP, LLC (DE)
 BMG PA Private Markets (Delaware) LP (DE)
 BMG Private Markets (Cayman) LP (CYM)
 PACD MM, LLC (DE)
 PA Capital Direct, LLC (DE)
 PA Credit Program Carry Parent, LLC (DE)
 PA Credit Program Carry, LLC (DE)
 PACIF Carry Parent, LLC (DE)
 PACIF Carry, LLC (DE)
 PACIF GP, LLC (DE)
 Private Advisors Coinvestment Fund, LP (DE)

PACIF II GP, LLC (DE)
 Private Advisors Coinvestment Fund II, LP (DE)
 PACIF II Carry Parent, LLC (DE)
 PACIF II Carry, LLC (DE)
 PACIF III GP, LLC (DE)
 Private Advisors Coinvestment Fund III, LP (DE)
 PACIF III Carry Parent, LLC (DE)
 PACIF III Carry, LLC (DE)
 PACIF IV GP, LLC (DE)
 Private Advisors Coinvestment Fund IV, LP (DE)
 PACIF IV Carry Parent, LLC (DE)
 PACIF IV Carry, LLC (DE)
 PAMMF GP, LLC (DE)
 PA Middle Market Fund, LP (DE)
 PA Hedged Equity Fund, L.P. (DE)
 Private Advisors Hedged Equity Fund (QP), L.P. (DE)
 Private Advisors Hedged Equity Master Fund (DE)
 PASOF GP, LLC (DE)
 PA Strategic Opportunities Fund, LP (DE)
 PASCBF III GP, LLC (DE)
 Private Advisors Small Company Buyout Fund III, LP (DE)
 PASCBF IV GP, LLC (DE)
 Private Advisors Small Company Buyout Fund IV, LP (DE)
 PASCBF IV Carry Parent, LLC (DE)
 PASCBF IV Carry, LLC (DE)
 PASCBF V GP, LLC (DE)
 Private Advisors Small Company Buyout Fund V, LP (DE)
 Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
 PASCBF V Carry Parent, LLC (DE)
 PASCBF V Carry, LLC (DE)
 PASCPEF VI Carry Parent, LLC (DE)
 PASCPEF VI Carry, LLC (DE)
 PASCPEF VI GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VI, LP (DE)
 Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
 PASCPEF VII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VII, LP (DE)
 Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
 PASCPEF VII Carry Parent, LLC (DE)
 PASCPEF VII Carry, LLC (DE)
 PASCPEF VIII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VIII, LP (DE)
 Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)
 PASCPEF IX GP, LLC (DE)
 PA Small Company Private Equity Fund IX, LP (DE)
 PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
 Cuyahoga Capital Partners IV Management Group LLC (DE)
 Cuyahoga Capital Partners IV LP (DE)

**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)

<p>Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE) Cuyahoga Capital Emerging Buyout Partners LP (DE) PA Real Assets Carry Parent, LLC (DE) PA Real Assets Carry, LLC (DE) PA Real Assets Carry Parent II, LLC (DE) PA Real Assets Carry II, LLC (DE) PA Emerging Manager Carry Parent, LLC (DE) PA Emerging Manager Carry, LLC (DE) PA Emerging Manager Carry Parent II, LLC (DE) PA Emerging Manager Carry II, LLC (DE) RIC I GP, LLC (DE) Richmond Coinvestment Partners I, LP (DE) RIC I Carry Parent, LLC (DE) RIC I Carry, LLC (DE) PASF V GP, LLC (DE) Private Advisors Secondary Fund V, LP (DE) PASF V Carry Parent, LLC (DE) PASF V Carry, LLC (DE) PASF VI GP, LLC (DE) PA Secondary Fund VI, LP (DE) PARAF GP, LLC (DE) Private Advisors Real Assets Fund, LP (DE) PARAF Carry Parent, LLC (DE) PARAF Carry, LLC (DE) PASCIF GP, LLC (DE) Private Advisors Small Company Coinvestment Fund, LP (DE) Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE) PASCIF II GP, LLC (DE) Private Advisors Small Company Coinvested Fund II, LP (DE) PASCIF Carry Parent, LLC (DE) PASCIF Carry, LLC (DE) PARAF II GP LLC (DE) Private Advisors Real Assets Fund II, LP (DE) Private Advisors Hedged Equity Fund, Ltd. (CYM) Private Advisors Hedged Equity Fund (QP), Ltd. (CYM) Private Advisors Hedged Equity Master Fund, Ltd. (CYM) UVF GP, LLC (DE) Undiscovered Value Fund, LP (DE) Undiscovered Value Fund, Ltd. (CYM) Undiscovered Value Master Fund SPC (CYM) Washington Pike GP, LLC (DE) Washington Pike LP (DE) RidgeLake Partners GP, LLC (DE) RidgeLake Partners, LP (DE) NYLCAP Holdings (Mauritius) (MUS) Jacob Ballas Capital India PVT, Ltd. (MUS) Industrial Assets Holdings Limited (MUS) JB Cerestra Investment Management LLP (MUS)</p>	<p>NYLIM Service Company LLC (DE) NYL Workforce GP LLC (DE) New York Life Investment Management LLC (DE) NYLIM Fund II GP, LLC (DE) NYLIM-TND, LLC (DE) New York Life Investment Management Hong Kong Limited (CHN) WFHG, GP LLC (DE) Workforce Housing Fund I-2007, LP (DE) Index IQ Holdings Inc. (DE) IndexIQ LLC (DE) IndexIQ Advisors LLC (DE) IndexIQ Active ETF Trust (DE) IQ MacKay Shields Municipal Insured ETF (DE) IQ MacKay Shields Municipal Intermediate ETF (DE) IQ Ultra Short Duration ETF (DE) IndexIQ ETF Trust (DE) IQ 50 Percent Hedged FTSE International ETF (DE) IQ 50 Percent Hedged FTSE Japan ETF (DE) IQ 500 International ETF (DE) IQ Chaikin US Large Cap ETF (DE) IQ Chaikin US Small Cap ETF (DE) IQ Enhanced Core Plus Bond US ETF (DE) IQ Global Resources ETF (DE) IQ Hedge Event-Driven Tracker ETF (DE) IQ Hedge Long/Short Tracker ETF (DE) IQ Leaders GTAA Tracker ETF (DE) IQ S&P High Yield Low Volatility Bd ETF (DE) IQ Short Duration Enhanced Cor Bd US ETF (DE) IQ Candriam ESG International Equity ETF (DE) IQ Candriam ESG US Equity ETF (DE) New York Life Investment Management Holdings International (LUX) New York Life Investment Management Holdings II International (LUX) Candriam Group (LUX) CGH UK Acquisition Company Limited (GBR) Tristan Capital Partners Holdings Limited (GBR) Tristan Capital Holdings Limited (GBR) Tristan Capital Partners LLP (GBR) EPISO 4 Co-Investment LLP (GBR) EPISO 4 (GP) LLP (GBR) EPISO 4 Incentive Partners LLP (GBR) Tristan Capital Limited (GBR) 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)</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 Investment Management Holdings LLC (continued)

CCP III Incentive Partners LP (GBR)	Candriam Bonds Capital Securities (LUX)
CCP IV Incentive Partners LP (GBR)	Candriam Bonds Convertible Defensive (LUX)
Curzon Capital Partners III (GP) Limited (GBR)	Candriam Bonds Convertible Opportunities (LUX)
CCP III (GP) LLP (GBR)	Candriam Bonds Credit Opportunities (LUX)
EPISO 3 Co-Investment (GP) Limited (GBR)	Candriam Bonds Emerging Debt Local Currencies (LUX)
EPISO 3 Co-Investment LP (GBR)	Candriam Bonds Emerging Markets (LUX)
EPISO 3 Incentive Partners (GP) Limited (GBR)	Candriam Bonds Emerging Markets Total Return (LUX)
EPISO 3 Incentive Partners LP (GBR)	Candriam Bonds Euro Corporate (LUX)
EPISO 3 IOM Limited (IMN)	Candriam Bonds Euro Government (LUX)
CCP IV (GP) LLP (GBR)	Candriam Bonds Euro High Yield (LUX)
Curzon Capital Partners IV (GP) Limited (GBR)	Candriam Bonds Euro Short Term (LUX)
CCP 5 GP LLP (GBR)	Candriam Bonds Euro Long Term (LUX)
CCP 5 Pool Partnership GP Limited (NJ)	Candriam Bonds Global High Yield (LUX)
CCP 5 Pool Partnership SLP (NJ)	Candriam Bonds Global Sovereign Quality (LUX)
Tristan Capital Partners Asset Management Limited (GBR)	Candriam Bonds International (LUX)
TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)	Candriam Bonds Total Return (LUX)
TCP Co-Investment (GP) S.à.r.l. (LUX)	Candriam Diversified Futures (BEL)
TCP Co-Investment SCSP (LUX)	Candriam Fund (LUX)
TCP Incentive Partners SCSP (LUX)	Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (LUX)
TCP Incentive Partners (GP) S.à.r.l. (LUX)	Candriam Fund Sustainable European Equities Fossil Free (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)	Candriam GF (LUX)
EPISO 4 (GP) S.à.r.l. (LUX)	Candriam GF AUSBIL Global Essential Infrastructure (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)	Candriam GF Short Duration US High Yield Bonds (LUX)
Candriam Luxco S.à.r.l. (LUX)	Candriam GF U.S. Equity Opportunities (LUX)
Candriam Luxembourg (LUX)	Candriam GF US Corporate Bonds (LUX)
Candriam Belgium (BEL)	Candriam GF US High Yield Corporate Bonds (LUX)
Candriam France (FRA)	Candriam Global Alpha (LUX)
Candriam Monétaire SICAV (FRA)	Candriam Impact One (LUX)
Candriam Switzerland LLC (CHE)	Candriam Index Arbitrage (LUX)
Candriam GP (LUX)	Candriam L (LUX)
KTA Holdco (LUX)	Candriam L Balanced Asset Allocation (LUX)
Kartesia Management SA (LUX)	Candriam L Conservative Asset Allocation (LUX)
Cordius (LUX)	Candriam L Defensive Asset Allocation (LUX)
Cordius CIG (LUX)	Candriam L Dynamic Asset Allocation (LUX)
IndexIQ (LUX)	Candriam L Multi-Asset Income (LUX)
IndexIQ Factors Sustainable Corporate Euro Bond (LUX)	Candriam L Multi-Asset Income & Growth (LUX)
IndexIQ Factors Sustainable EMU Equity (LUX)	Candriam L Multi-Asset Premia (LUX)
IndexIQ Factors Sustainable Europe Equity (LUX)	Candriam Long Short Credit (LUX)
IndexIQ Factors Sustainable Japan Equity (LUX)	Candriam Money Market (LUX)
IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)	Candriam Money Market Euro AAA (LUX)
Candriam Absolute Return (LUX)	Candriam Multi-Strategies (LUX)
Candriam Absolute Return Equity Market Neutral (LUX)	Candriam Quant (LUX)
Candriam Absolute Return Long Short Digital Equity (LUX)	Candriam Quant Equities Multi-Factor EMU (LUX)
Candriam Alternative (LUX)	Candriam Quant Equities Multi-Factor Global (LUX)
Candriam Alternative Systemat (LUX)	Candriam Quant Equities USA (LUX)
Candriam Bonds (LUX)	Candriam Risk Arbitrage (FRA)
	Candriam SRI (LUX)
	Candriam SRI Bond Emerging Markets (LUX)

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

New York Life Investment Management Holdings LLC (continued)

Candriam SRI Bond Euro (LUX)	Ausbil Australian Smallcap Fund (AUS)
Candriam SRI Bond Euro Aggregate Index (LUX)	Ausbil Balanced Fund (AUS)
Candriam SRI Bond Euro Corporate (LUX)	Ausbil EGS Focus Fund (AUS)
Candriam SRI Bond Global High Yield (LUX)	Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS)
Candriam SRI Equity Circular Economy (LUX)	Ausbil IT - Ausbil Global Resources Fund (AUS)
Candriam SRI Equity Emerging Markets (LUX)	Ausbil IT - Ausbil Global SmallCap Fund (AUS)
Candriam SRI Equity EMU (LUX)	Ausbil IT - Ausbil Microcap Fund (AUS)
Candriam SRI Equity Europe (LUX)	Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)
Candriam SRI Equity North America (LUX)	Ausbil IT – Ausbil Long Short Focus Fund (AUS)
Candriam SRI Equity Pacific (LUX)	
Candriam SRI Equity World (LUX)	NYLIFE Distributors LLC (DE)
Candriam Sustainable (LUX)	
Candriam Sustainable Bond Emerging Markets (LUX)	
Candriam Sustainable Bond Euro (LUX)	
Candriam Sustainable Bond Euro Aggregate Index (LUX)	
Candriam Sustainable Bond Euro Corporate (LUX)	
Candriam Sustainable Bond Euro Short Term (LUX)	
Candriam Sustainable Bond Global High Yield (LUX)	
Candriam Sustainable Equity Circular Economy (LUX)	
Candriam Sustainable Equity Emerging Markets (LUX)	
Candriam Sustainable Equity EMU (LUX)	
Candriam Sustainable Equity Europe (LUX)	
Candriam Sustainable Equity Future Mobility (LUX)	
Candriam Sustainable Equity North America (LUX)	
Candriam Sustainable Equity Pacific (LUX)	
Candriam Sustainable Equity World (LUX)	
Candriam Sustainable Euro Bonds (LUX)	
Candriam Sustainable Euro Short Term Bonds (LUX)	
Candriam Sustainable High (LUX)	
Candriam Sustainable Pacific (LUX)	
Candriam Sustainable World Bonds (LUX)	
Candriam World Alternative (LUX)	
Candriam World Alternative Alphamax (LUX)	
Paricor (LUX)	
Paricor Patrimonium (LUX)	
Ausbil Investment Management Limited (AUS)	
Ausbil Australia Pty. Ltd. (AUS)	
Ausbil Asset Management Pty. Ltd. (AUS)	
Ausbil Global Infrastructure Pty. Limited (AUS)	
ISPT Holding (AUS)	
Ausbil Investment Management Limited Employee Share Trust (AUS)	
Ausbil 130/30 Focus Fund (AUS)	
Ausbil IT - Ausbil Dividend Income Fund (AUS)	
Ausbil IT - Ausbil Active Sustainable Equity Fund (AUS)	
Ausbil Australian Active Equity Fund (AUS)	
Ausbil Australian Concentrated Equity Fund (AUS)	
Ausbil Australian Emerging Leaders Fund (AUS)	
Ausbil Australian Geared Equity Fund (AUS)	

**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)	REEP-OFC Mallory TN LLC (DE)
CC Acquisitions, LP (DE)	3665 Mallory JV LLC (DE)
REEP-IND Cedar Farms TN LLC (DE)	REEP-OFC WATER RIDGE NC LLC (DE)
Cedar Farms JV LLC (DE)	REEP-OFC VIRIDIAN AZ LLC (DE)
REEP-IND Continental NC LLC (DE)	REEP-HINES VIRIDIAN JV LLC (DE)
LRC-Patriot, LLC (DE)	REEP-OFC 2300 Empire LLC (DE)
REEP-LRC Industrial LLC (DE)	REEP-MF Wynnewood PA LLC (DE)
REEP-IND Forest Park NJ LLC (DE)	Wynnewood JV LLC (DE)
FP Building 4 LLC (DE)	REEP-MU Fayetteville NC LLC (DE)
FP Building 1-2-3 LLC (DE)	501 Fayetteville JV LLC (DE)
FP Building 17, LLC (DE)	501 Fayetteville Owner LLC (DE)
FP Building 20, LLC (DE)	REEP-MU SOUTH GRAHAM NC LLC (DE)
FP Mantua Grove LLC (DE)	401 SOUTH GRAHAM JV LLC (DE)
FP Lot 1.01 LLC (DE)	401 SOUTH GRAHAM OWNER LLC (DE)
REEP-IND NJ LLC (DE)	REEP-IND COMMERCE CITY CO LLC (DE)
NJIND JV LLC (DE)	REEP-BRENNAN COMMERCE CITY JV LLC (DE)
NJIND Hook Road LLC (DE)	REEP-MF ART TOWER OR LLC (DE)
NJIND Bay Avenue LLC (DE)	REEP-WP ART TOWER JV LLC (DE)
NJIND Corbin Street LLC (DE)	REEP-OFC Mass Ave MA LLC (DE)
REEP-MF Cumberland TN LLC (DE)	REEP-MF FARMINGTON IL LLC (DE)
Cumberland Apartments, LLC (TN)	REEP-MARQUETTE FARMINGTON JV LLC (DE)
REEP-MF Enclave TX LLC (DE)	REEP-MARQUETTE FARMINGTON OWNER 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)	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	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				NVLife 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				NVL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	N	
							New York Life Insurance and Annuity Corporation	DE	NIA	New York Life Insurance Company	Ownership	32.026	New York Life Insurance Company	N	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			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	
							NVMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NVMH-Ennis, L.P.	TX	NIA	NVMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NVMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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							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 Nail TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-2598877				REEP-IND OHIO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							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	
							REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4626597				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4646530				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4685915				REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4592121				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	
							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	

ANNUAL STATEMENT FOR THE YEAR 2020 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 Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF AVERY TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-AVERY OWNER LLC	DE	NIA	REEP-MF AVERY TX LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-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	7
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	N	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	N	
							NVLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	N	
					0001711406		NVLIFE Office Holdings LLC	DE	NIA	NVLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	N	
					0001728620		NVLIFE Office Holdings REIT LLC	DE	NIA	NVLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NVLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NVLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NVLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NVLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NVLIFE 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	
							NVLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NVLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001728621		REEP OFC Westory DC LLC	DE	NIA	NVLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance Company	Ownership	55.000	New York Life Insurance Company	N	7
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	N	7
					0001742549		MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	N	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	N	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	N	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	N	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-MF HUNTINGTON PARK IIA LP	DE	NIA	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF-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	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	N	
							MAX Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	21.300	New York Life Insurance Company	N	
							MAX Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	N	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	N	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	N	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	N	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	N	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-5183198				Fabric of Family LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	N	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	

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							WUT	GBR	NIA	NYLK II Company	Ownership	100.000	New York Life Insurance Company	N	
							WIM (AIM)	GBR	NIA	NYLK II Company	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Holdings NCVAD GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001570433		McMorgan Northern California Value Add/Development Fund I, LP	DE	NIA	NYLIM Holdings NCVAD GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							MNCVAD-OFC RIDDER PARK CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund I, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD-GRAYMARK RIDDER PARK LLC	DE	NIA	MNCVAD-OFC RIDDER PARK CA LLC	Ownership	97.500	New York Life Insurance Company	N	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001705770		McMorgan Northern California Value Add/Development Fund II, LP	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	N	
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY JV LLC	DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	N	
							MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	N	
							Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance Company	Ownership	14.100	New York Life Insurance Company	N	
							Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	26.300	New York Life Insurance Company	N	
							MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	N	11
							MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF 1500 Quail, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	

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							MIREF Newport Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Bedminster, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	N	
							MIREF Marketpointe, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5640009				MADISON-SP Henderson LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-IND VISTA LOGISTICS OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-SPECHT VISTA LOGISTICS LLC	DE	NIA	MADISON-IND VISTA LOGISTICS OR LLC	Ownership	95.000	New York Life Insurance Company	N	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	N	
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Holdings LLC								
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	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	
			27-2850988				MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2851036		0001502131		MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676586				MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-2332835		0001432467		MackKay Municipal Opportunities GP LLC	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676650												

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			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	N	
							Plainview Funds plc - MackKay Shields Unconstrained Bond Portfolio	IRL	NIA	New York Life Insurance Company	Management	0.000	New York Life Insurance Company	N	2
							Plainview Funds plc - MackKay Shields Unconstrained Bond Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.130	New York Life Insurance Company	N	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4248749		0001502130		MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MackKay Shields LLC	Ownership	0.170	New York Life Insurance Company	N	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	New York Life Insurance Company	Ownership	13.470	New York Life Insurance Company	N	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP	DE	NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4553436		0001703194		MackKay Shields Select Credit Opportunities Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4560451				MackKay Shields High Yield Crossover Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108933				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108959				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	N	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	N	
			47-2950749				MackKay Municipal Managers Puerto Rico Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2960789		0001639566		MackKay Puerto Rico Opportunities Funds, L.P.	DE	NIA	MackKay Municipal Managers Puerto Rico Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1230069		0001639564		MackKay Puerto Rico Opportunities Feeder Fund, L.P.	CYM	NIA	MackKay Municipal Managers Puerto Rico Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal Managers California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	

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

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							MacKay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	N	
							MKS TALF Opportunities Fund GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP	CYM	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-0866088				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	
			85-0860318				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	
							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	
			36-4715120				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	
							MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			30-1143853				Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	N	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	N	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	N	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	N	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							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	
							Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988				Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1

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			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	N	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	N	
			98-1450997				MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	.1
			83-4242231				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
							MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	N	.1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
							Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company	N	
							YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
					2644154		Young America, LLC	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SourceOne Worldwide, Inc.	MN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investments Alternatives LLC								
							GoldPoint Partners LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	N	
					0001513540		New York Life Capital Partners, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					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	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV-A, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint 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 LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP 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 (GPPMBA)	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 (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV E Blocker LPP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezzanine Blocker Holdco E, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	N	

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					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, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
					0001725867		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	
							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	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 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	
							GoldPoint Partners Co-Investment VII GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VII GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment 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	
							NYLCA 2010 Co-Invest GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA 2010 Co-Invest GenPar L.P.	DE	NIA	NYLCA 2010 Co-Invest GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA 2010 Co-Invest L.P.	DE	NIA	NYLCA 2010 Co-Invest GenPar L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA 2010 Co-Invest ECI Blocker Holdco B L.P.	DE	NIA	NYLCA 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA 2010 Co-Invest ECI Blocker B L.P.	DE	NIA	NYLCA 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	
							NYLCA Select Manager Canada Fund, LP	CAN	NIA	NYLCA Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Canada II GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCA Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Offshore Partners II, LP	CYM	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Mezzanine Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Mezzanine Partners III GenPar, LP	DE	NIA	NYLCA Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Mezzanine Partners III, LP	DE	NIA	LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	DE	NIA	NYLCA Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCA Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP	DE	NIA	NYLCA Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, 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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					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001441093		NYLCAP Select Manager Fund, LP	DE	NIA	NYLCAP Select Manager GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Cayman Fund, LP	CYM	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager II GenPar, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP India Funding LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-JB Asset Management Co., LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	N	3
							New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001356865		New York Life Investment Management India Fund (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
							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	
					0001435025		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	
							Evolution Asset Management, Ltd.	CYM	NIA	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	N	
							EIF Managers Limited	MUS	NIA	Evolution Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	N	
							EIF Managers II Limited	MUS	NIA	Evolution 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 MM, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	N	8
							PA Credit Program Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF II GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF III GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF IV GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PAMMF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			03-0532213		0001322607		PA Hedged Equity Fund, L.P.	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			54-2051483		0001459910		Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-5904617				Private Advisors Hedged Equity Master Fund ... PASOF GP, LLC	DE	NIA	PA Hedged Equity Fund, L.P.	Other	0.000	New York Life Insurance Company	N	8
							PASOF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Strategic Opportunities Fund, LP	DE	NIA	PASOF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCBF III GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCBF IV GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591925				PASCBF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-4078336		0001537995		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-1799496		0001576987		PASCBF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2476750				PASCOPEF VI Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4523581				PASCOPEF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1223903		0001635254		PASCOPEF VII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1286549		0001711424		PASCOPEF VII Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5442078				PASCOPEF VIII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2059912				Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	DE	NIA	PASCOPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2042371		0001711426		PASCOPEF IX GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	N	8
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	N	8
							PA Real Assets Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Real Assets Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							RIC I GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							RIC I Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4498336				PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PARAF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PARAF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							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 0001223706		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
							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	Private Advisors Hedged Equity Fund (QP), 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	
							Undiscovered Value Fund, LP	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-5163324		0001605509		Undiscovered Value Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
			98-1164867		0001605502		Undiscovered Value Master Fund SPC	CYM	NIA	Undiscovered Value Fund, Ltd.	Other	0.000	New York Life Insurance Company	N	B
			98-1164329				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	
							NYLAP Holdings (Mauritius)	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							Jacob Ballas Capital India PVT, Ltd.	MUS	NIA	NYLAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	N	
							Industrial Assets Holdings Limited	MUS	NIA	NYLAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	N	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	N	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	
				4643807	0001406803		WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	N	
							Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, 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	
							IQ MacKay Shields Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	31.000	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	53.500	New York Life Insurance Company	N	
							IQ 500 International ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	99.100	New York Life Insurance Company	N	
							IQ Chaikin US Large Cap ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	96.700	New York Life Insurance Company	N	
							IQ Chaikin US Small Cap ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	79.600	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	53.700	New York Life Insurance Company	N	
							IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	99.500	New York Life Insurance Company	N	
							IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	9.340	New York Life Insurance Company	N	
							IQ Candriam ESG US Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	97.900	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	
							EPI50 4 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	N	
							EPI50 4 (GP) LLP	GBR	NIA	EPI50 4 Co-Investment LLP	Ownership	16.000	New York Life Insurance Company	N	
							EPI50 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	N	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	N	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	N	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company	N	
							CCP III Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	N	
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	
							CCP IV Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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	GBR	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	0.950	New York Life Insurance Company	N	
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	0.950	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	
							Cordius	LUX	NIA	Candriam Luxembourg	Ownership	12.170	New York Life Insurance Company	N	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	7.990	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	39.530	New York Life Insurance Company	N	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	29.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	40.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable EMU Equity	LUX	NIA	Cordius CIG	Ownership	2.380	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	19.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	30.000	New York Life Insurance Company	N	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	19.000	New York Life Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Absolute Return	LUX	NIA	Candriam Luxembourg	Ownership	0.130	New York Life Insurance Company	N	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	7.630	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	LUX	NIA	Candriam Luxembourg	Ownership	0.100	New York Life Insurance Company	N	
							Candriam Absolute Return Equity Market Neutral	LUX	NIA	Cordius CIG	Ownership	9.110	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	LUX	NIA	Candriam Luxembourg	Ownership	0.280	New York Life Insurance Company	N	
							Candriam Absolute Return Long Short Digital Equity	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Alternative	LUX	NIA	Candriam Luxembourg	Ownership	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 Convertible Defensive	LUX	NIA	Candriam Luxembourg	Ownership	0.040	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	0.060	New York Life Insurance Company	N	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Candriam Luxembourg	Ownership	0.080	New York Life Insurance Company	N	
							Candriam Bonds Euro Corporate	LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Bonds Euro Government	LUX	NIA	Candriam Luxembourg	Ownership	0.030	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	0.070	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	0.170	New York Life Insurance Company	N	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Bonds Total Return	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Diversified Futures	LUX	NIA	Candriam France	Ownership	5.920	New York Life Insurance Company	N	
							Candriam Equities L Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Equities L Robotics & Innovation Technology	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	56.070	New York Life Insurance Company	N	
							Candriam GF	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	N	
							Candriam GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	77.240	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 Insurance and Annuity Corporation	Ownership	30.840	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	0.050	New York Life Insurance Company	N	
							Candriam GF US Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.950	New York Life Insurance Company	N	

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							Candriam GF US High Yield Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.220	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	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	38.460	New York Life Insurance Company	N	
							Candriam Index Arbitrage	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	N	
							Candriam L	LUX	NIA	Candriam Luxembourg	Ownership	0.060	New York Life Insurance Company	N	
							Candriam L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	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	0.160	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	5.210	New York Life Insurance Company	N	
							Candriam L Multi-Asset Income	LUX	NIA	Candriam Luxembourg	Ownership	0.060	New York Life Insurance Company	N	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company	N	
							Candriam L Multi-Asset Premia	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.680	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 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	0.100	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	0.030	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	0.010	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	Cordius CIG	Ownership	0.030	New York Life Insurance Company	N	
							Candriam Sustainable Bond Global High Yield	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							Candriam Sustainable Equity Circular Economy	LUX	NIA	Cordius CIG	Ownership	0.010	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	0.020	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	0.140	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	
							Candriam Sustainable Euro Bonds	LUX	NIA	Cordius CIG	Ownership	0.580	New York Life Insurance Company	N	
							Candriam Sustainable Euro Short Term Bonds	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable High	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable Pacific	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	N	
							Candriam Sustainable World Bonds	LUX	NIA	Cordius CIG	Ownership	0.380	New York Life Insurance Company	N	
							Candriam World Alternative	LUX	NIA	Candriam Luxembourg	Ownership	0.090	New York Life Insurance Company	N	
							Candriam World Alternative	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	29.900	New York Life Insurance Company	N	
							Candriam World Alternative Alphamax	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.610	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	25.800	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Active Sustainable Equity Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.190	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	48.980	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							Ausbil IT - Ausbil Global Resources Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	50.190	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	66.130	New York Life Insurance Company	N	
							Ausbil IT - Ausbil Microcap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	14.990	New York Life Insurance Company	N	
							Ausbil IT - Mackay Shields Multi-Sector Bond Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.080	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	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
				3663273			Huntsville NYL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							CC Acquisitions, LP	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Cedar Farms TN LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cedar Farms JV LLC	DE	NIA	REEP-IND Cedar Farms TN LLC	Ownership	90.000	New York Life Insurance Company	N	
			61-1724274				REEP-IND Continental NC LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-3561738				LRC-Patriot, LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	N	
			35-2496884				REEP-LRC Industrial LLC	DE	NIA	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND NJ LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	N	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Cumberland TN LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Enclave TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Enclave CAF LLC	DE	NIA	REEP-MF Enclave TX LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	N	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Summitt Ridge Apartments, LLC	DE	NIA	REEP-MF Summitt Ridge CO LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-RTL SASI GA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Royal Centre, LLC	DE	NIA	REEP-OFC Royal Centre GA LLC	Ownership	90.000	New York Life Insurance Company	N	
							REEP-RTL CTC NY LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company	N	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	N	
			37-1842612				REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			61-1808552				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	N	
			36-4852864				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			32-0511592				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Mallory TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	N	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Viridian AZ LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-Hines Viridian JV LLC	DE	NIA	REEP-OFC Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wynnewood PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	92.500	New York Life Insurance Company	N	
							REEP-MJ 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-MJ 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-MJ 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-MJ 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.

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	1,256,706,500	(523,765,131)			829,902,669			(2,213,207,793)	(650,363,755)	(36,491,548)
91596	13-3044743	New York Life Insurance and Annuity Corporation	(866,706,500)	457,765,131			(827,202,348)			(2,858,927,358)	(4,095,071,075)	36,491,548
	13-4199614	New York Life Enterprises LLC		(98,000,000)							(98,000,000)	
81353	52-1530175	NYLIFE Insurance Company of Arizona	(5,000,000)				(2,700,321)				(7,700,321)	
	52-2206685	New York Life Investment Management Holdings LLC	(95,000,000)							770,076,008	675,076,008	
	13-4081725	NYLIFE LLC		4,000,000						(376,681,346)	(372,681,346)	
	46-4293486	NYL Investors LLC	(145,000,000)								(145,000,000)	
	36-4715120	Madison Capital Funding LLC	(145,000,000)	160,000,000						4,678,740,489	4,693,740,489	
65498	23-1503749	Life Insurance Company of North America										
64548	13-2556568	New York Life Group Insurance Company of NY										
9999999	Control Totals								XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	Responses
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
JUNE FILING	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING	
11. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. 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 by March 1?	NO
22. 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 by March 1?	NO
23. 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 by March 1?	NO
24. 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 by March 1?	NO
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) NO
- 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? YES
- 36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? NO
- 37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? NO
- 38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? NO
- 39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? NO
- 40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? YES

APRIL FILING

- 41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? YES
- 42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? YES
- 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
- 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? NO
- 45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? NO
- 46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? NO
- 47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? YES
- 48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? YES
- 49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? YES
- 50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? YES
- 51. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? YES
- 52. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? YES

AUGUST FILING

- 53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

Explanations:

- 12.
- 13.
- 14.
- 15.
- 18.
- 20.
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- 46.

Bar Codes:

- 12. SIS Stockholder Information Supplement [Document Identifier 420]



- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



- 14. Trusteed Surplus Statement [Document Identifier 490]



- 15. Participating Opinion for Exhibit 5 [Document Identifier 371]



- 18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



- 20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



- 21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

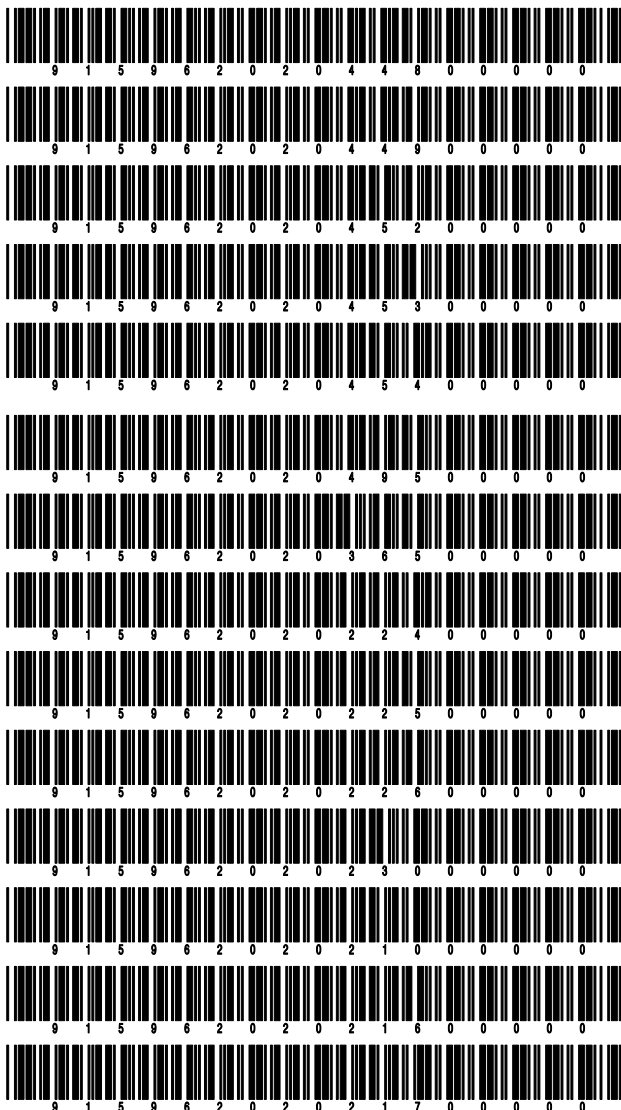


- 22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 448]
- 24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- 27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 44. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Amount due for undelivered securities	3,557,178	3,557,178		
2597. Summary of remaining write-ins for Line 25 from overflow page	3,557,178	3,557,178		

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Liability for interest on claims	5,182,925	4,546,078
2505. Other payable	1,644,658	720,651
2506. Contingent liability	656,720	800,000
2507. Reserves required on certain group annuity separate accounts	112,924	
2597. Summary of remaining write-ins for Line 25 from overflow page	7,597,227	6,066,729

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	6,927,326,544	6.140	6,927,326,544		6,927,326,544	6.141
1.02 All other governments	236,945,117	0.210	236,945,117		236,945,117	0.210
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	15,557,569,114	13.790	15,557,569,114		15,557,569,114	13.792
1.06 Industrial and miscellaneous	63,754,113,407	56.509	63,754,113,407		63,754,113,407	56.519
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates	2,830,896,565	2.509	2,830,896,565		2,830,896,565	2.510
1.09 SVO identified funds	22,350,290	0.020	22,350,290		22,350,290	0.020
1.10 Unaffiliated Bank loans	558,250,421	0.495	558,250,421		558,250,421	0.495
1.11 Total long-term bonds	89,887,451,458	79.673	89,887,451,458		89,887,451,458	79.687
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	7,415,712	0.007	7,415,712		7,415,712	0.007
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	7,415,712	0.007	7,415,712		7,415,712	0.007
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	801,815,725	0.711	801,815,725		801,815,725	0.711
3.02 Industrial and miscellaneous Other (Unaffiliated)	60,604,248	0.054	60,604,248		60,604,248	0.054
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	423,666,322	0.376	423,666,322		423,666,322	0.376
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	1,286,086,295	1.140	1,286,086,295		1,286,086,295	1.140
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	9,911,503	0.009	10,023,235		10,023,235	0.009
4.03 Commercial mortgages	14,284,625,628	12.661	14,284,625,627		14,284,625,627	12.664
4.04 Mezzanine real estate loans	660,731,769	0.586	660,731,769		660,731,769	0.586
4.05 Total valuation allowance		0.000	(111,734)		(111,734)	0.000
4.06 Total mortgage loans	14,955,268,900	13.256	14,955,268,897		14,955,268,897	13.258
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income	98,014,693	0.087	98,014,692		98,014,692	0.087
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	98,014,693	0.087	98,014,692		98,014,692	0.087
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(151,935,469)	(0.135)	(151,935,469)		(151,935,469)	(0.135)
6.02 Cash equivalents (Schedule E, Part 2)	2,863,388,863	2.538	2,863,388,863		2,863,388,863	2.538
6.03 Short-term investments (Schedule DA)	87,814,021	0.078	87,814,021		87,814,021	0.078
6.04 Total cash, cash equivalents and short-term investments	2,799,267,415	2.481	2,799,267,415		2,799,267,415	2.482
7. Contract loans	908,089,358	0.805	890,069,994		890,069,994	0.789
8. Derivatives (Schedule DB)	515,180,694	0.457	515,180,694		515,180,694	0.457
9. Other invested assets (Schedule BA)	2,318,128,753	2.055	2,316,515,367		2,316,515,367	2.054
10. Receivables for securities	7,355,949	0.007	7,355,949		7,355,949	0.007
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	38,337,049	0.034	38,337,049		38,337,049	0.034
13. Total invested assets	112,820,596,276	100.000	112,800,963,522		112,800,963,522	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	100,882,545
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	
2.2	Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	
3.2	Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	(76,352)
5.	Deduct amounts received on disposals, Part 3, Column 15	508,648
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15	
6.2	Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12	
7.2	Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	2,282,852
8.2	Totals, Part 3, Column 9	2,282,852
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	98,014,693
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	98,014,693

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	14,696,509,099
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7)	1,673,600,569
2.2	Additional investment made after acquisition (Part 2, Column 8)	99,076,708
		1,772,677,277
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12	4,566,675
3.2	Totals, Part 3, Column 11	1,115,935
		5,682,610
4.	Accrual of discount	5,204,868
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9	16,730,994
5.2	Totals, Part 3, Column 8	16,730,994
6.	Total gain (loss) on disposals, Part 3, Column 18	(30,572)
7.	Deduct amounts received on disposals, Part 3, Column 15	1,457,692,968
8.	Deduct amortization of premium and mortgage interest points and commitment fees	78,277
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13	
9.2	Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	73,872,718
10.2	Totals, Part 3, Column 10	9,861,421
		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)	14,955,268,892
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	14,955,268,892
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	14,955,268,892

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	1,516,504,631
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	309,501,535
2.2	Additional investment made after acquisition (Part 2, Column 9)	663,598,170
		973,099,705
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	
3.2	Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	(15,221,806)
5.2	Totals, Part 3, Column 9	(2,636,127)
		(17,857,933)
6.	Total gain (loss) on disposals, Part 3, Column 19	52,679
7.	Deduct amounts received on disposals, Part 3, Column 16	111,673,921
8.	Deduct amortization of premium and depreciation	25,537,143
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	2,606,945
9.2	Totals, Part 3, Column 14	45,169
		2,652,114
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	16,115,185
10.2	Totals, Part 3, Column 11	2,996,193
		19,111,378
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,318,128,754
12.	Deduct total nonadmitted amounts	1,613,386
13.	Statement value at end of current period (Line 11 minus Line 12)	2,316,515,368

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	90,288,041,654
2.	Cost of bonds and stocks acquired, Part 3, Column 7	13,972,233,109
3.	Accrual of discount	141,955,725
4.	Unrealized valuation increase (decrease):	
4.1	Part 1, Column 12	1,241,291
4.2	Part 2, Section 1, Column 15	
4.3	Part 2, Section 2, Column 13	150,196,906
4.4	Part 4, Column 11	(93,161,186)
		58,277,011
5.	Total gain (loss) on disposals, Part 4, Column 19	219,527,963
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	13,554,867,890
7.	Deduct amortization of premium	99,724,636
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Part 1, Column 15	183,582,808
8.2	Part 2, Section 1, Column 19	17,115
8.3	Part 2, Section 2, Column 16	23,858,031
8.4	Part 4, Column 15	7,204,200
		214,662,154
9.	Deduct current year's other than temporary impairment recognized:	
9.1	Part 1, Column 14	48,661,340
9.2	Part 2, Section 1, Column 17	
9.3	Part 2, Section 2, Column 14	12,631,132
9.4	Part 4, Column 13	84,706,820
		145,999,292
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	86,847,582
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	91,180,953,380
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	91,180,953,380

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	6,927,326,553	7,519,510,561	6,858,940,923	7,181,132,020
	2. Canada	134,984,985	154,101,539	138,856,861	134,418,000
	3. Other Countries	101,960,133	116,350,723	101,462,677	103,370,000
	4. Totals	7,164,271,671	7,789,962,823	7,099,260,461	7,418,920,020
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	15,557,569,148	17,946,160,433	15,174,919,768	17,803,048,515
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	49,802,954,821	54,908,965,806	49,894,751,766	49,851,428,802
	9. Canada	1,729,249,090	1,915,247,522	1,735,392,510	1,732,304,668
	10. Other Countries	12,802,510,172	13,869,386,118	12,859,575,069	12,810,197,192
	11. Totals	64,334,714,083	70,693,599,446	64,489,719,345	64,393,930,662
Parent, Subsidiaries and Affiliates	12. Totals	2,830,896,565	2,992,682,082	2,830,896,565	2,830,896,565
	13. Total Bonds	89,887,451,467	99,422,404,784	89,594,796,139	92,446,795,762
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	7,048,639	21,016,789	7,048,639	
	15. Canada				
	16. Other Countries	367,074	396,727	350,075	
	17. Totals	7,415,713	21,413,516	7,398,714	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	7,415,713	21,413,516	7,398,714	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	769,071,333	769,071,333	476,248,104	
	21. Canada	21,784,008	21,784,008	16,311,633	
	22. Other Countries	495,230,968	495,230,968	436,340,150	
	23. Totals	1,286,086,309	1,286,086,309	928,899,887	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,286,086,309	1,286,086,309	928,899,887	
	26. Total Stocks	1,293,502,022	1,307,499,825	936,298,601	
	27. Total Bonds and Stocks	91,180,953,489	100,729,904,609	90,531,094,740	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,386,533,851	2,029,868,908	1,731,424,926	1,308,160,175	1,415,593,547	XXX	8,871,581,407	9.6	5,822,206,354	6.5	8,850,093,778	21,487,629
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,386,533,851	2,029,868,908	1,731,424,926	1,308,160,175	1,415,593,547	XXX	8,871,581,407	9.6	5,822,206,354	6.5	8,850,093,778	21,487,629
2. All Other Governments												
2.1 NAIC 1	34,347,339	121,622,031	45,891,968	8,969,930	7,933,848	XXX	218,765,116	0.2	253,476,240	0.3	195,561,893	23,203,223
2.2 NAIC 2			10,433,332	7,746,668		XXX	18,180,000	0.0	18,180,713	0.0	18,180,000	
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	34,347,339	121,622,031	56,325,300	16,716,598	7,933,848	XXX	236,945,116	0.3	271,656,953	0.3	213,741,893	23,203,223
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	757,421,704	2,647,448,924	4,171,338,263	3,883,845,959	3,484,242,124	XXX	14,944,296,974	16.1	15,439,481,609	17.1	14,906,685,649	37,611,325
5.2 NAIC 2			14,731,508	347,741,311	196,040,386	XXX	558,513,205	0.6	550,018,941	0.6	543,513,204	15,000,001
5.3 NAIC 3			25,227,068	9,903,783	19,628,085	XXX	54,758,936	0.1	74,663,064	0.1	54,758,936	
5.4 NAIC 4						XXX			4,229	0.0		
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	757,421,704	2,647,448,924	4,211,296,839	4,241,491,053	3,699,910,595	XXX	15,557,569,115	16.8	16,064,167,843	17.8	15,504,957,789	52,611,326

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,107,764,308	13,498,137,424	10,497,885,042	2,977,409,920	5,905,604,271	XXX	35,986,800,965	38.9	36,838,625,373	40.9	16,946,760,765	19,040,040,200
6.2 NAIC 2	1,598,158,256	9,779,482,001	8,768,276,790	2,677,687,535	1,725,434,023	XXX	24,549,038,605	26.5	24,387,624,415	27.1	12,387,263,947	12,161,774,658
6.3 NAIC 3	49,217,019	1,084,168,847	988,829,826	63,847,575	36,889,342	XXX	2,222,952,609	2.4	2,224,669,618	2.5	890,889,942	1,332,062,667
6.4 NAIC 4	58,874,147	748,580,816	538,418,716	13,688,538	721,899	XXX	1,360,284,116	1.5	1,523,915,735	1.7	321,937,308	1,038,346,808
6.5 NAIC 5	2,352,972	251,862,626	83,377,800	1,013,622	3,871,372	XXX	342,478,392	0.4	213,281,292	0.2	72,011,947	270,466,445
6.6 NAIC 6	90,972	16,692,375	20,784,687	2,153,544		XXX	39,721,578	0.0	57,198,646	0.1	10,391,283	29,330,295
6.7 Totals	4,816,457,674	25,378,924,089	20,897,572,861	5,735,800,734	7,672,520,907	XXX	64,501,276,265	69.7	65,245,315,079	72.4	30,629,255,192	33,872,021,073
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2		2,830,896,565				XXX	2,830,896,565	3.1	2,150,577,869	2.4		2,830,896,565
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		2,830,896,565				XXX	2,830,896,565	3.1	2,150,577,869	2.4		2,830,896,565
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	83,141,839	0.1	22,350,290	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	83,141,839	0.1	22,350,290	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		8,607,183	13,968,644			XXX	22,575,827	0.0	14,505,312	0.0		22,575,827
10.3 NAIC 3		44,424,721	50,355,049			XXX	94,779,770	0.1	103,667,838	0.1		94,779,770
10.4 NAIC 4	337,728	246,456,028	137,332,193			XXX	384,125,949	0.4	336,429,833	0.4		384,125,949
10.5 NAIC 5		40,785,823	11,499,730			XXX	52,285,553	0.1	33,622,346	0.0		52,285,553
10.6 NAIC 6	804,921	4,086,620				XXX	4,891,541	0.0	2,292,373	0.0		4,891,541
10.7 Totals	1,142,649	344,360,375	213,155,616			XXX	558,658,640	0.6	490,517,702	0.5		558,658,640

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 6,286,067,202	18,297,077,287	16,446,540,199	8,178,385,984	10,813,373,790	22,350,290	60,043,794,752	64.9	XXX	XXX	40,921,452,375	19,122,342,377
11.2 NAIC 2	(d) 1,598,158,256	12,618,985,749	8,807,410,274	3,033,175,514	1,921,474,409		27,979,204,202	30.2	XXX	XXX	12,948,957,151	15,030,247,051
11.3 NAIC 3	(d) 49,217,019	1,128,593,568	1,064,411,943	73,751,358	56,517,427		2,372,491,315	2.6	XXX	XXX	945,648,878	1,426,842,437
11.4 NAIC 4	(d) 59,211,875	995,036,844	675,750,909	13,688,538	721,899		1,744,410,065	1.9	XXX	XXX	321,937,308	1,422,472,757
11.5 NAIC 5	(d) 2,352,972	292,648,449	94,877,530	1,013,622	3,871,372		(c) 394,763,945	0.4	XXX	XXX	72,011,947	322,751,998
11.6 NAIC 6	(d) 895,893	20,778,995	20,784,687	2,153,544			(c) 44,613,119	0.0	XXX	XXX	10,391,283	34,221,836
11.7 Totals	7,995,903,217	33,353,120,892	27,109,775,542	11,302,168,560	12,795,958,897	22,350,290	(b) 92,579,277,398	100.0	XXX	XXX	55,220,398,942	37,358,878,456
11.8 Line 11.7 as a % of Col. 7	8.6	36.0	29.3	12.2	13.8	0.0	100.0	XXX	XXX	XXX	59.6	40.4
12. Total Bonds Prior Year												
12.1 NAIC 1	4,855,658,789	17,298,694,849	18,212,491,006	9,849,201,805	8,137,743,127	83,141,839	XXX	XXX	58,436,931,415	64.8	39,778,745,087	18,658,186,328
12.2 NAIC 2	1,876,674,444	9,257,069,246	11,438,373,387	3,010,948,026	1,537,842,147		XXX	XXX	27,120,907,250	30.1	12,976,583,972	14,144,323,278
12.3 NAIC 3	108,159,264	1,178,174,942	999,893,264	87,108,333	29,664,717		XXX	XXX	2,403,000,520	2.7	1,090,710,198	1,312,290,322
12.4 NAIC 4	127,572,317	986,022,329	733,720,430	12,562,907	471,814		XXX	XXX	1,860,349,797	2.1	598,428,889	1,261,920,908
12.5 NAIC 5	23,797,379	167,860,585	47,608,778	5,335,977	2,300,919		XXX	XXX	(c) 246,903,638	0.3	42,977,538	203,926,100
12.6 NAIC 6	1,018,384	13,281,132	26,531,319	18,660,184			XXX	XXX	(c) 59,491,019	0.1	11,146,584	48,344,435
12.7 Totals	6,992,880,577	28,901,103,083	31,458,618,184	12,983,817,232	9,708,022,724	83,141,839	XXX	XXX	(b) 90,127,583,639	100.0	54,498,592,268	35,628,991,371
12.8 Line 12.7 as a % of Col. 9	7.8	32.1	34.9	14.4	10.8	0.1	XXX	XXX	100.0	XXX	60.5	39.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	4,491,724,219	11,171,799,345	11,648,348,383	5,927,528,478	7,659,701,660	22,350,290	40,921,452,375	44.2	39,778,745,087	44.1	40,921,452,375	XXX
13.2 NAIC 2	846,869,907	5,468,795,977	4,213,006,068	858,245,082	1,562,040,118		12,948,957,152	14.0	12,976,583,972	14.4	12,948,957,152	XXX
13.3 NAIC 3	9,090,122	406,447,426	430,103,247	45,815,110	54,192,973		945,648,878	1.0	1,090,710,198	1.2	945,648,878	XXX
13.4 NAIC 4	17,180,202	233,033,008	70,263,633	1,460,465			321,937,308	0.3	598,428,889	0.7	321,937,308	XXX
13.5 NAIC 5	417,994	47,030,795	23,611,621	720,151	231,386		72,011,947	0.1	42,977,538	0.0	72,011,947	XXX
13.6 NAIC 6		10,196,375		194,908			10,391,283	0.0	11,146,584	0.0	10,391,283	XXX
13.7 Totals	5,365,282,444	17,337,302,926	16,385,332,952	6,833,964,194	9,276,166,137	22,350,290	55,220,398,943	59.6	54,498,592,268	60.5	55,220,398,943	XXX
13.8 Line 13.7 as a % of Col. 7	9.7	31.4	29.7	12.4	16.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.8	18.7	17.7	7.4	10.0	0.0	59.6	XXX	XXX	XXX	59.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1,794,342,983	7,125,277,942	4,798,191,816	2,250,857,506	3,153,672,130		19,122,342,377	20.7	18,658,186,328	20.7	XXX	19,122,342,377
14.2 NAIC 2	751,288,349	7,150,189,772	4,594,404,206	2,174,930,432	359,434,291		15,030,247,050	16.2	14,144,323,278	15.7	XXX	15,030,247,050
14.3 NAIC 3	40,126,897	722,146,142	634,308,696	27,936,248	2,324,454		1,426,842,437	1.5	1,312,290,322	1.5	XXX	1,426,842,437
14.4 NAIC 4	42,031,673	762,003,836	605,487,276	12,228,073	721,899		1,422,472,757	1.5	1,261,920,908	1.4	XXX	1,422,472,757
14.5 NAIC 5	1,934,978	245,617,654	71,265,909	293,471	3,639,986		322,751,998	0.3	203,926,100	0.2	XXX	322,751,998
14.6 NAIC 6	895,893	10,582,620	20,784,687	1,958,636			34,221,836	0.0	48,344,435	0.1	XXX	34,221,836
14.7 Totals	2,630,620,773	16,015,817,966	10,724,442,590	4,468,204,366	3,519,792,760		37,358,878,455	40.4	35,628,991,371	39.5	XXX	37,358,878,455
14.8 Line 14.7 as a % of Col. 7	7.0	42.9	28.7	12.0	9.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.8	17.3	11.6	4.8	3.8		40.4	XXX	XXX	XXX	XXX	40.4

(a) Includes \$ 13,637,920,100 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 1,473,244,523 current year of bonds with Z designations and \$ 702,571,978 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 35,356,672 current year, \$ 8,438,667 prior year of bonds with 5GI designations and \$ 23,028,761 current year, \$ 24,907,540 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 2,516,183,294 ; NAIC 2 \$ 175,234,427 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$ 408,218

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,061,488,924	737,561,388	446,302,873	158,267,568	1,277,184,385	XXX	4,680,805,138	5.1	1,004,006,154	1.1	4,679,816,252	988,886
1.02 Residential Mortgage-Backed Securities	118,207,595	303,766,224	235,310,462	171,228,445	11,966,361	XXX	840,479,087	0.9	1,187,881,267	1.3	840,479,087	
1.03 Commercial Mortgage-Backed Securities	188,817,392	942,764,737	1,026,830,778	976,717,633	126,442,801	XXX	3,261,573,341	3.5	3,518,701,670	3.9	3,261,573,341	
1.04 Other Loan-Backed and Structured Securities	18,019,940	45,776,559	22,980,813	1,946,530		XXX	88,723,842	0.1	111,617,263	0.1	68,225,098	20,498,744
1.05 Totals	2,386,533,851	2,029,868,908	1,731,424,926	1,308,160,176	1,415,593,547	XXX	8,871,581,408	9.6	5,822,206,354	6.5	8,850,093,778	21,487,630
2. All Other Governments												
2.01 Issuer Obligations	34,347,339	121,622,031	56,325,300	16,716,599	7,933,848	XXX	236,945,117	0.3	271,656,953	0.3	213,741,893	23,203,224
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	34,347,339	121,622,031	56,325,300	16,716,599	7,933,848	XXX	236,945,117	0.3	271,656,953	0.3	213,741,893	23,203,224
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	84,871,993	548,119,711	612,748,756	1,727,604,204	3,253,162,773	XXX	6,226,507,437	6.7	5,811,268,341	6.4	6,174,091,135	52,416,302
5.02 Residential Mortgage-Backed Securities	644,788,868	1,974,941,441	1,826,665,814	1,254,523,015	420,753,097	XXX	6,121,672,235	6.6	6,887,138,398	7.6	6,121,672,235	
5.03 Commercial Mortgage-Backed Securities	27,760,843	124,387,772	1,771,882,269	1,259,363,835	25,994,724	XXX	3,209,389,443	3.5	3,365,761,104	3.7	3,209,194,420	195,023
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	757,421,704	2,647,448,924	4,211,296,839	4,241,491,054	3,699,910,594	XXX	15,557,569,115	16.8	16,064,167,843	17.8	15,504,957,790	52,611,325
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,373,602,198	17,875,947,243	15,280,768,527	4,878,371,764	7,032,395,548	XXX	48,441,085,280	52.3	50,211,978,034	55.7	25,352,402,943	23,088,682,337
6.02 Residential Mortgage-Backed Securities	246,915,585	354,869,671	151,017,175	127,398,436	342,725,264	XXX	1,222,926,131	1.3	1,179,187,308	1.3	280,080,805	942,845,326
6.03 Commercial Mortgage-Backed Securities	585,839,284	2,740,864,440	3,399,872,175	153,659,940	78,498,863	XXX	6,958,734,702	7.5	6,702,211,013	7.4	4,774,118,592	2,184,616,110
6.04 Other Loan-Backed and Structured Securities	610,100,608	4,407,242,735	2,065,914,984	576,370,594	218,901,232	XXX	7,878,530,153	8.5	7,151,938,724	7.9	222,652,853	7,655,877,300
6.05 Totals	4,816,457,675	25,378,924,089	20,897,572,861	5,735,800,734	7,672,520,907	XXX	64,501,276,266	69.7	65,245,315,079	72.4	30,629,255,193	33,872,021,073
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		2,830,896,565				XXX	2,830,896,565	3.1	2,150,577,869	2.4		2,830,896,565
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		2,830,896,565				XXX	2,830,896,565	3.1	2,150,577,869	2.4		2,830,896,565

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	83,141,839	0.1	22,350,290	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	83,141,839	0.1	22,350,290	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	1,142,649	344,360,375	213,155,616			XXX	558,658,640	0.6	490,517,702	0.5		558,658,640
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals	1,142,649	344,360,375	213,155,616			XXX	558,658,640	0.6	490,517,702	0.5		558,658,640
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,554,310,454	22,114,146,938	16,396,145,456	6,780,960,135	11,570,676,554	XXX	62,416,239,537	67.4	XXX	XXX	36,420,052,223	25,996,187,314
11.02 Residential Mortgage-Backed Securities	1,009,912,048	2,633,577,336	2,212,993,451	1,553,149,896	775,444,722	XXX	8,185,077,453	8.8	XXX	XXX	7,242,232,127	942,845,326
11.03 Commercial Mortgage-Backed Securities	802,417,519	3,808,016,949	6,198,585,222	2,389,741,408	230,936,388	XXX	13,429,697,486	14.5	XXX	XXX	11,244,886,352	2,184,811,133
11.04 Other Loan-Backed and Structured Securities	628,120,548	4,453,019,294	2,088,895,797	578,317,124	218,901,232	XXX	7,967,253,995	8.6	XXX	XXX	290,877,951	7,676,376,044
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	XXX	XXX	22,350,290	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	1,142,649	344,360,375	213,155,616			XXX	558,658,640	0.6	XXX	XXX		558,658,640
11.08 Totals	7,995,903,218	33,353,120,892	27,109,775,542	11,302,168,563	12,795,958,896	22,350,290	92,579,277,401	100.0	XXX	XXX	55,220,398,944	37,358,878,457
11.09 Line 11.08 as a % of Col. 7	8.6	36.0	29.3	12.2	13.8	0.0	100.0	XXX	XXX	XXX	59.6	40.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	4,805,392,356	19,694,651,746	19,460,348,185	6,767,944,124	8,721,150,940	XXX	XXX	XXX	59,449,487,351	66.0	34,295,149,922	25,154,337,429
12.02 Residential Mortgage-Backed Securities	962,294,362	2,540,298,929	2,655,645,453	2,755,687,067	340,281,162	XXX	XXX	XXX	9,254,206,973	10.3	8,423,906,914	830,300,059
12.03 Commercial Mortgage-Backed Securities	593,852,360	2,982,242,321	6,762,467,020	2,971,159,520	276,952,566	XXX	XXX	XXX	13,586,673,787	15.1	11,362,695,052	2,223,978,735
12.04 Other Loan-Backed and Structured Securities	626,100,312	3,384,893,290	2,393,897,808	489,026,520	369,638,057	XXX	XXX	XXX	7,263,555,987	8.1	333,698,541	6,929,857,446
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	83,141,839	XXX	XXX	83,141,839	0.1	83,141,839	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	5,241,220	299,016,765	186,259,717			XXX	XXX	XXX	490,517,702	0.5		490,517,702
12.08 Totals	6,992,880,610	28,901,103,051	31,458,618,183	12,983,817,231	9,708,022,725	83,141,839	XXX	XXX	90,127,583,639	100.0	54,498,592,268	35,628,991,371
12.09 Line 12.08 as a % of Col. 9	7.8	32.1	34.9	14.4	10.8	0.1	XXX	XXX	100.0	XXX	60.5	39.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	4,223,754,151	11,935,539,108	8,589,257,148	3,090,836,713	8,580,665,103	XXX	36,420,052,223	39.3	34,295,149,922	38.1	36,420,052,223	XXX
13.02 Residential Mortgage-Backed Securities	819,763,819	2,372,865,305	2,117,860,354	1,496,788,943	434,953,706	XXX	7,242,232,127	7.8	8,423,906,914	9.3	7,242,232,127	XXX
13.03 Commercial Mortgage-Backed Securities	267,258,720	2,885,568,045	5,625,041,732	2,236,081,467	230,936,388	XXX	11,244,886,352	12.1	11,362,695,052	12.6	11,244,886,352	XXX
13.04 Other Loan-Backed and Structured Securities	54,505,753	143,330,469	53,173,718	10,257,071	29,610,940	XXX	290,877,951	0.3	333,698,541	0.4	290,877,951	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	83,141,839	0.1	22,350,290	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	5,365,282,443	17,337,302,927	16,385,332,952	6,833,964,194	9,276,166,137	22,350,290	55,220,398,943	59.6	54,498,592,268	60.5	55,220,398,943	XXX
13.09 Line 13.08 as a % of Col. 7	9.7	31.4	29.7	12.4	16.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.8	18.7	17.7	7.4	10.0	0.0	59.6	XXX	XXX	XXX	59.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,330,556,303	10,178,607,830	7,806,888,308	3,690,123,422	2,990,011,451	XXX	25,996,187,314	28.1	25,154,337,429	27.9	XXX	25,996,187,314
14.02 Residential Mortgage-Backed Securities	190,148,229	260,712,031	95,133,097	56,360,953	340,491,016	XXX	942,845,326	1.0	830,300,059	0.9	XXX	942,845,326
14.03 Commercial Mortgage-Backed Securities	535,158,799	922,448,904	573,543,490	153,659,941	189,290,292	XXX	2,184,811,134	2.4	2,223,978,735	2.5	XXX	2,184,811,134
14.04 Other Loan-Backed and Structured Securities	573,614,795	4,309,688,825	2,035,722,079	568,060,053	189,290,292	XXX	7,676,376,044	8.3	6,929,857,446	7.7	XXX	7,676,376,044
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	1,142,649	344,360,375	213,155,616			XXX	558,658,640	0.6	490,517,702	0.5	XXX	558,658,640
14.08 Totals	2,630,620,775	16,015,817,965	10,724,442,590	4,468,204,369	3,519,792,759		37,358,878,458	40.4	35,628,991,371	39.5	XXX	37,358,878,458
14.09 Line 14.08 as a % of Col. 7	7.0	42.9	28.7	12.0	9.4		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.8	17.3	11.6	4.8	3.8		40.4	XXX	XXX	XXX	XXX	40.4

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	44,224,223	44,224,223			
2. Cost of short-term investments acquired	248,619,515	248,619,515			
3. Accrual of discount	591,762	591,762			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	363,534	363,534			
6. Deduct consideration received on disposals	205,506,563	205,506,563			
7. Deduct amortization of premium	256,986	256,986			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized	221,465	221,465			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	87,814,020	87,814,020			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	87,814,020	87,814,020			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	329,932,457
2. Cost paid/(consideration received) on additions:	
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	22,214,148
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	979,000
	23,193,148
3. Unrealized valuation increase/(decrease):	
3.1 Section 1, Column 17	(9,933,548)
3.2 Section 2, Column 19	1,829,108
	(8,104,440)
4. SSAP No. 108 Adjustments	
5. Total gain (loss) on termination recognized, Section 2, Column 22	(28,050,798)
6. Considerations received/(paid) on terminations, Section 2, Column 15	(27,071,798)
7. Amortization:	
7.1 Section 1, Column 19	(23,089,984)
7.2 Section 2, Column 21	(688,781)
	(23,778,765)
8. Adjustment to the book/adjusted carrying value of hedged item:	
8.1 Section 1, Column 20	
8.2 Section 2, Column 23	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Section 1, Column 18	
9.2 Section 2, Column 20	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	320,263,400
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	320,263,400

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(80,446)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	121,145
3.1 Add:	
Change in variation margin on open contracts - Highly effective hedges	
3.11 Section 1, Column 15, current year 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 minus	(90,557)
3.14 Section 1, Column 18, prior year	(239,601)
	149,044
	149,044
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	(90,557)
3.24 Section 1, Column 19, prior year plus	(239,601)
3.25 SSAP No. 108 Adjustments	149,044
	149,044
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	416,842
4.2 Less:	
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22 Amount recognized (Section 2, Column 16)	416,842
4.23 SSAP No. 108 Adjustments	416,842
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)	40,699
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	40,699

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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
48125IA*9	Long Bond Replication	1.G	150,000,000	153,474,335	189,390,075	03/04/2020	03/03/2022	Bond Forward		596,179	590188-JB-5	MERRILL LYNCH & CO	1.G FE	2,884,605	3,941,735
48125IA*9	Long Bond Replication	1.G						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	308,484	389,394
48125IA*9	Long Bond Replication	1.G						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	1,249,099	1,560,226
48125IA*9	Long Bond Replication	1.G						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	309,525	389,394
48125IA*9	Long Bond Replication	1.G						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	3,950,997	4,949,544
48125IA*9	Long Bond Replication	1.G						Bond Forward			71713U-AT-9	PHARMACIA CORP	1.F FE	1,884,355	2,366,985
48125IA*9	Long Bond Replication	1.G						Bond Forward			71713U-AW-2	PHARMACIA CORP	1.F FE	2,213,022	2,872,766
48125IA*9	Long Bond Replication	1.G						Bond Forward			71713U-AW-2	PHARMACIA CORP	1.F FE	1,933,545	2,462,968
48125IA*9	Long Bond Replication	1.G						Bond Forward			71713U-AW-2	PHARMACIA CORP	1.F FE	3,664,392	4,925,937
48125IA*9	Long Bond Replication	1.G						Bond Forward			71713U-AW-2	PHARMACIA CORP	1.F FE	3,181,258	4,104,947
48125IA*9	Long Bond Replication	1.G						Bond Forward			743315-AJ-2	PROGRESSIVE CORP	1.F FE	309,238	401,416
48125IA*9	Long Bond Replication	1.G						Bond Forward			743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,483,342	1,929,254
48125IA*9	Long Bond Replication	1.G						Bond Forward			743315-AJ-2	PROGRESSIVE CORP	1.F FE	616,805	804,197
48125IA*9	Long Bond Replication	1.G						Bond Forward			743315-AJ-2	PROGRESSIVE CORP	1.F FE	522,027	682,680
48125IA*9	Long Bond Replication	1.G						Bond Forward			748148-OR-7	QUEBEC PROVINCE	1.D FE	2,968,648	4,451,515
48125IA*9	Long Bond Replication	1.G						Bond Forward			748148-OR-7	QUEBEC PROVINCE	1.D FE	5,289,246	8,012,727
48125IA*9	Long Bond Replication	1.G						Bond Forward			748148-OR-7	QUEBEC PROVINCE	1.D FE	587,694	890,303
48125IA*9	Long Bond Replication	1.G						Bond Forward			843163-AX-4	SOUTHERN IND G&E	1.F FE	2,782,375	3,667,097
48125IA*9	Long Bond Replication	1.G						Bond Forward			871829-AD-9	SYSCO CORPORATION	2.C FE	2,542,760	3,017,400
48125IA*9	Long Bond Replication	1.G						Bond Forward			872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	566,232	786,691
48125IA*9	Long Bond Replication	1.G						Bond Forward			872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,166	3,932,072
48125IA*9	Long Bond Replication	1.G						Bond Forward			872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	2,830,166	3,932,072
48125IA*9	Long Bond Replication	1.G						Bond Forward			872287-AL-1	TCI COMMUNICATIONS INC	1.G FE	1,697,701	2,358,689
48125IA*9	Long Bond Replication	1.G						Bond Forward			89352L-AG-5	TRANS-CANADA PL	2.A FE	7,653,217	10,861,378
48125IA*9	Long Bond Replication	1.G						Bond Forward			913017-BA-6	UNITED TECHNOLOGIES CORP	2.A FE	1,333,343	1,709,891
48125IA*9	Long Bond Replication	1.G						Bond Forward			913110-AC-9	UNITED UTILITIES	2.A FE	2,831,148	3,754,234
48125IA*9	Long Bond Replication	1.G						Bond Forward			931142-BF-9	WAL-MART STORES INC	1.C FE	2,627,212	4,046,575
48125IA*9	Long Bond Replication	1.G						Bond Forward			94106L-AG-4	WASTE MANAGEMENT INC	2.A FE	4,702,775	6,325,577
48125IA*9	Long Bond Replication	1.G						Bond Forward			961214-DK-6	WESTPAC BANKING CORP	1.D FE	149,916	169,841
48125IA*9	Long Bond Replication	1.G						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	200,000	231,528
48125IA*9	Long Bond Replication	1.G						Bond Forward			87971M-BF-9	TELUS CORPORATION	2.A FE	399,716	458,632
48125IA*9	Long Bond Replication	1.G						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	150,446	173,646
48125IA*9	Long Bond Replication	1.G						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	249,158	285,475
48125IA*9	Long Bond Replication	1.G						Bond Forward			91159H-HR-4	US BANCORP	1.E FE	349,860	394,247
48125IA*9	Long Bond Replication	1.G						Bond Forward			824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.C FE	199,509	225,948
48125IA*9	Long Bond Replication	1.G						Bond Forward			95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	200,000	226,718
48125IA*9	Long Bond Replication	1.G						Bond Forward			902494-BC-6	TYSON FOODS INC	2.B FE	199,789	228,446
48125IA*9	Long Bond Replication	1.G						Bond Forward			816851-BA-6	SEMPRA ENERGY	2.B FE	249,480	279,393
48125IA*9	Long Bond Replication	1.G						Bond Forward			906548-CN-2	UNION ELECTRIC CO	1.F FE	349,225	386,565
48125IA*9	Long Bond Replication	1.G						Bond Forward			90265E-AM-2	UDR INC	2.A FE	249,597	278,795
48125IA*9	Long Bond Replication	1.G						Bond Forward			871829-BF-3	SYSCO CORPORATION	2.C FE	398,552	445,152
48125IA*9	Long Bond Replication	1.G						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,010	438,836
48125IA*9	Long Bond Replication	1.G						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,330	274,273
48125IA*9	Long Bond Replication	1.G						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,281	548,545
48125IA*9	Long Bond Replication	1.G						Bond Forward			902494-BC-6	TYSON FOODS INC	2.B FE	201,401	228,446
48125IA*9	Long Bond Replication	1.G						Bond Forward				SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE		
48125IA*9	Long Bond Replication	1.G						Bond Forward			86562M-AR-1		1.G FE	400,000	452,776
48125IA*9	Long Bond Replication	1.G						Bond Forward			95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,717	453,436
48125IA*9	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	2.A FE	550,000	627,935
48125IA*9	Long Bond Replication	1.G						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,243	555,175
48125IA*9	Long Bond Replication	1.G						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,804	55,518
48125IA*9	Long Bond Replication	1.G						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,625	388,623
48125IA*9	Long Bond Replication	1.G						Bond Forward			655044-AP-0	NOBLE ENERGY INC	2.C FE	199,548	232,760
48125IA*9	Long Bond Replication	1.G						Bond Forward			742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	99,859	111,634
48125IA*9	Long Bond Replication	1.G						Bond Forward			883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	49,745	56,203
48125IA*9	Long Bond Replication	1.G						Bond Forward			96145D-AD-7	WESTROCK CO	2.B FE	99,971	111,793
48125IA*9	Long Bond Replication	1.G						Bond Forward			98978V-AL-7	ZCETIS INC	2.B FE	149,415	167,849
48125IA*9	Long Bond Replication	1.G						Bond Forward			92826C-AH-5	VISA INC	1.D FE	99,478	111,424
48125IA*9	Long Bond Replication	1.G						Bond Forward			74460D-AC-3	PUBLIC STORAGE	1.F FE	100,000	111,779
48125IA*9	Long Bond Replication	1.G						Bond Forward			96145D-AD-7	WESTROCK CO	2.B FE	249,898	279,483
48125IA*9	Long Bond Replication	1.G						Bond Forward			88579Y-AY-7	3M CO	1.E FE	1,244,574	1,392,900
48125IA*9	Long Bond Replication	1.G						Bond Forward			976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	498,971	554,000
48125IA*9	Long Bond Replication	1.G						Bond Forward			713448-DY-1	PEPSICO INC	1.E FE	748,500	846,030

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	749,819	840,225
48125IA*9	Long Bond Replication	1.G						Bond Forward			756109-AU-8	REALTY INCOME CORPORATION	1.G FE	549,121	627,490
48125IA*9	Long Bond Replication	1.G						Bond Forward			90265E-AN-0	UDR INC	2.A FE	548,417	616,880
48125IA*9	Long Bond Replication	1.G						Bond Forward			83269E-AR-9	JM SMUCKER CO/THE	2.B FE	399,903	444,584
48125IA*9	Long Bond Replication	1.G						Bond Forward			695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	548,767	619,680
48125IA*9	Long Bond Replication	1.G						Bond Forward			695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	250,817	281,673
48125IA*9	Long Bond Replication	1.G						Bond Forward			86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	750,000	854,123
48125IA*9	Long Bond Replication	1.G						Bond Forward			816851-BG-3	SEMPRA ENERGY	2.A FE	1,044,568	1,195,866
48125IA*9	Long Bond Replication	1.G						Bond Forward			86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	799,106	911,064
48125IA*9	Long Bond Replication	1.G						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	597,396	666,210
48125IA*9	Long Bond Replication	1.G						Bond Forward			69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,345,950	1,540,337
48125IA*9	Long Bond Replication	1.G						Bond Forward			961214-DI-0	WESTPAC BANKING CORP	1.D FE	1,545,945	1,782,624
48125IA*9	Long Bond Replication	1.G						Bond Forward			61744Y-AP-3	MORGAN STANLEY	2.A FE	875,000	1,014,379
48125IA*9	Long Bond Replication	1.G						Bond Forward			637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1.E FE	1,796,113	2,067,984
48125IA*9	Long Bond Replication	1.G						Bond Forward			90265E-AN-0	UDR INC	2.A FE	390,979	448,640
48125IA*9	Long Bond Replication	1.G						Bond Forward			61744Y-AP-3	MORGAN STANLEY	2.A FE	591,964	695,574
48125IA*9	Long Bond Replication	1.G						Bond Forward			92277G-AM-9	VENTAS REALTY LP	2.A FE	1,491,324	1,711,140
48125IA*9	Long Bond Replication	1.G						Bond Forward			693506-BP-1	PPG INDUSTRIES INC	1.G FE	2,447,402	2,941,054
48125IA*9	Long Bond Replication	1.G						Bond Forward			718546-AR-5	PHILLIPS 66	2.A FE	1,199,107	1,381,776
48125IA*9	Long Bond Replication	1.G						Bond Forward			855244-AP-4	STARBUCKS CORPORATION	2.A FE	998,176	1,146,170
48125IA*9	Long Bond Replication	1.G						Bond Forward			863667-AQ-4	STRYKER CORPORATION	2.A FE	1,499,581	1,734,795
48125IA*9	Long Bond Replication	1.G						Bond Forward			75884R-AX-1	REGENCY CENTERS LP	2.A FE	349,569	399,063
48125IA*9	Long Bond Replication	1.G						Bond Forward			718546-AR-5	PHILLIPS 66	2.A FE	249,300	287,870
48125IA*9	Long Bond Replication	1.G						Bond Forward			718546-AR-5	PHILLIPS 66	2.A FE	99,707	115,148
48125IA*9	Long Bond Replication	1.G						Bond Forward			96145D-AH-8	WESTROCK CO	2.B FE	699,097	811,643
48125IA*9	Long Bond Replication	1.G						Bond Forward			893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2.B FE	448,106	519,273
48125IA*9	Long Bond Replication	1.G						Bond Forward			845011-AA-3	SOUTHWEST GAS CORP	1.G FE	848,848	974,253
48125IA*9	Long Bond Replication	1.G						Bond Forward			904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,235,685	1,447,800
48125IA*9	Long Bond Replication	1.G						Bond Forward			744320-CC-7	PRUDENTIAL FINANCIAL INC	1.G FE	850,000	999,447
48125IA*9	Long Bond Replication	1.G						Bond Forward			911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	192,752	229,012
48125IA*9	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHIAB CORPORATION (THE)	1.F FE	289,225	339,732
48125IA*9	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHIAB CORPORATION (THE)	1.F FE	192,841	226,488
48125IA*9	Long Bond Replication	1.G						Bond Forward			98978V-AL-7	ZOETIS INC	2.B FE	380,644	447,596
48125IA*9	Long Bond Replication	1.G						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	399,876	467,548
48125IA*9	Long Bond Replication	1.G						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	200,210	233,774
48125IA*9	Long Bond Replication	1.G						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	200,297	233,774
48125IA*9	Long Bond Replication	1.G						Bond Forward			79466L-AF-1	SALESFORCE.COM INC	1.F FE	849,838	1,002,932
48125IA*9	Long Bond Replication	1.G						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	200,454	233,774
48125IA*9	Long Bond Replication	1.G						Bond Forward			91159H-HS-2	US BANCORP	1.E FE	1,347,187	1,603,868
48125IA*9	Long Bond Replication	1.G						Bond Forward			233851-DL-5	DAHLER FINANCE NORTH AMERICA LLC	2.A FE	699,347	750,064
48125IA*9	Long Bond Replication	1.G						Bond Forward			882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	381,567	447,240
48125IA*9	Long Bond Replication	1.G						Bond Forward			882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	95,333	111,810
48125IA*9	Long Bond Replication	1.G						Bond Forward			744560-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	398,830	464,312
48125IA*9	Long Bond Replication	1.G						Bond Forward			609207-AM-7	MONDELEZ INTERNATIONAL INC	2.B FE	297,728	354,768
48125IA*9	Long Bond Replication	1.G						Bond Forward			760759-AT-7	REPUBLIC SERVICES INC	2.B FE	346,252	410,431
48125IA*9	Long Bond Replication	1.G						Bond Forward			89352H-AH-9	TRANSCANADA PIPELINES LTD	2.A FE	149,549	177,173
48125IA*9	Long Bond Replication	1.G						Bond Forward			67103H-AG-2	O'REILLY AUTOMOTIVE INC	2.B FE	149,689	178,424
48125IA*9	Long Bond Replication	1.G						Bond Forward			91913Y-AV-2	VALERO ENERGY CORPORATION	2.B FE	299,794	341,463
48125IA*9	Long Bond Replication	1.G						Bond Forward			92857W-BK-5	VODAFONE GROUP PLC	2.B FE	98,996	119,766
48125IA*9	Long Bond Replication	1.G						Bond Forward			71344H-EG-9	PEPSICO INC	1.E FE	8,809,437	12,835,665
48125IA*9	Long Bond Replication	1.G						Bond Forward			963320-AH-6	WHIRLPOOL CORPORATION	2.B FE	148,488	182,913
48125IA*9	Long Bond Replication	1.G						Bond Forward			962166-BX-1	WEYERHAEUSER COMPANY	2.B FE	99,539	118,073
48125IA*9	Long Bond Replication	1.G						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	99,722	116,561
48125IA*9	Long Bond Replication	1.G						Bond Forward			92345Y-AF-3	VERISK ANALYTICS INC	2.B FE	49,774	60,086
48125IA*9	Long Bond Replication	1.G						Bond Forward			717081-ET-6	PFIZER INC	1.F FE	49,907	58,439
48125IA*9	Long Bond Replication	1.G						Bond Forward			906548-CP-5	UNION ELECTRIC CO	1.F FE	49,964	57,666
48125IA*9	Long Bond Replication	1.G						Bond Forward			74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	2.B FE	149,618	178,568
48125IA*9	Long Bond Replication	1.G						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	50,213	58,281

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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
48125IA*9	Long Bond Replication	1.G						Bond Forward			74949L-AC-6	RELX CAPITAL INC	2.A FE	247,547	296,775
48125IA*9	Long Bond Replication	1.G						Bond Forward			911312-BR-6	UNITED PARCEL SERVICE INC	1.G FE	49,951	58,253
48125IA*9	Long Bond Replication	1.G						Bond Forward			87612E-BH-8	TARGET CORPORATION	1.F FE	99,999	117,227
48125IA*9	Long Bond Replication	1.G						Bond Forward			67077M-AT-5	NUTRIEN LTD	2.B FE	49,864	59,786
48125IA*9	Long Bond Replication	1.G						Bond Forward			91913V-AW-0	VALERO ENERGY CORPORATION	2.B FE	99,347	112,501
48125IA*9	Long Bond Replication	1.G						Bond Forward			75968N-AD-3	RENAISSANCE HOLDINGS LTD	1.G FE	98,814	113,205
48125IA*9	Long Bond Replication	1.G						Bond Forward			74460D-AD-1	PUBLIC STORAGE	1.F FE	50,000	57,223
48125IA*9	Long Bond Replication	1.G						Bond Forward			92343V-EU-4	VERIZON COMMUNICATIONS INC	2.A FE	102,507	118,909
48125IA*9	Long Bond Replication	1.G						Bond Forward			855244-AT-6	STARBUCKS CORPORATION	2.A FE	99,801	116,370
48125IA*9	Long Bond Replication	1.G						Bond Forward			744560-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	99,665	114,035
48125IA*9	Long Bond Replication	1.G						Bond Forward			759351-AN-9	REINSURANCE GROUP OF AMERICA INCOR	2.A FE	99,788	114,668
48125IA*9	Long Bond Replication	1.G						Bond Forward			67103H-AH-0	OREILLY AUTOMOTIVE INC	2.B FE	149,930	176,397
48125IA*9	Long Bond Replication	1.G						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	48,994	55,518
48125IA*9	Long Bond Replication	1.G						Bond Forward			67021C-AN-7	INSTAR ELECTRIC CO	1.F FE	99,811	114,954
48125IA*9	Long Bond Replication	1.G						Bond Forward			92940P-AE-4	WRKCO INC	2.B FE	99,981	115,946
48125IA*9	Long Bond Replication	1.G						Bond Forward			92940P-AE-4	WRKCO INC	2.B FE	50,035	57,973
48125IA*9	Long Bond Replication	1.G						Bond Forward			92940P-AE-4	WRKCO INC	2.B FE	50,067	57,973
48125IA*9	Long Bond Replication	1.G						Bond Forward			808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	1.F FE	149,561	172,220
48125IA*9	Long Bond Replication	1.G						Bond Forward			87612E-BH-8	TARGET CORPORATION	1.F FE	51,329	58,614
48125IA*9	Long Bond Replication	1.G						Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	99,743	114,341
48125IA*9	Long Bond Replication	1.G						Bond Forward			66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	1.F FE	250,000	280,835
48125IA*9	Long Bond Replication	1.G						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	698,715	803,775
48125IA*9	Long Bond Replication	1.G						Bond Forward			976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	99,747	112,361
48125IA*9	Long Bond Replication	1.G						Bond Forward			84861T-AD-0	SPIRIT REALTY LP	2.B FE	299,806	337,770
48125IA*9	Long Bond Replication	1.G						Bond Forward			84861T-AD-0	SPIRIT REALTY LP	2.B FE	150,963	168,885
48125IA*9	Long Bond Replication	1.G						Bond Forward			84861T-AD-0	SPIRIT REALTY LP	2.B FE	150,794	168,885
48125IA*9	Long Bond Replication	1.G						Bond Forward			84861T-AD-0	SPIRIT REALTY LP	2.B FE	100,529	112,590
48125IA*9	Long Bond Replication	1.G						Bond Forward			90265E-AQ-3	UDR INC	2.A FE	149,561	166,925
48125IA*9	Long Bond Replication	1.G						Bond Forward			892331-AG-4	TOYOTA MOTOR CORPORATION	1.E FE	250,000	278,110
48125IA*9	Long Bond Replication	1.G						Bond Forward			91159H-HW-3	US BANCORP	1.F FE	249,980	279,225
48125IA*9	Long Bond Replication	1.G						Bond Forward			71344B-EL-8	PEPSICO INC	1.E FE	149,611	165,588
48125IA*9	Long Bond Replication	1.G						Bond Forward			674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	3.C FE	298,714	274,551
48125IA*9	Long Bond Replication	1.G						Bond Forward			683506-BR-7	PPG INDUSTRIES INC	1.G FE	249,412	274,200
48125IA*9	Long Bond Replication	1.G						Bond Forward			95040Q-AJ-3	WELLTOWER INC	2.A FE	99,835	109,434
48125IA*9	Long Bond Replication	1.G						Bond Forward			695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	153,792	169,004
48125IA*9	Long Bond Replication	1.G						Bond Forward			824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	2.C FE	99,708	110,034
48125IA*9	Long Bond Replication	1.G						Bond Forward			87236Y-AJ-7	TD AMERITRADE HOLDING CORPORATION	1.F FE	199,812	219,524
48125IA*9	Long Bond Replication	1.G						Bond Forward			911312-BU-9	UNITED PARCEL SERVICE INC	1.G FE	99,733	108,945
48125IA*9	Long Bond Replication	1.G						Bond Forward			674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	1,360,555	1,185,469
48125IA*9	Long Bond Replication	1.G						Bond Forward			674599-DQ-5	OCCIDENTAL PETROLEUM CORP	3.B FE	8,163,332	7,112,811
48125IA*9	Long Bond Replication	1.G						Bond Forward			68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	1.F FE	103,388	117,529
48125IA*9	Long Bond Replication	1.G						Bond Forward			97658W-AA-8	WISCONSIN ALUMINI RESEARCH FOUNDATI	1.A FE	1,000,000	1,085,750
48125IA*9	Long Bond Replication	1.G						Bond Forward			882508-BG-8	TEXAS INSTRUMENTS INC	1.E FE	885,324	969,786
48125IA*9	Long Bond Replication	1.G						Bond Forward			G1696F-AX-4	BUNZL FINANCE PLC	2.A	2,700,000	2,950,263
48125IA*9	Long Bond Replication	1.G						Bond Forward			G0646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	1,500,000	1,559,544
48125IA*9	Long Bond Replication	1.G						Bond Forward			154051-E#-9	CENTRAL MAINE POWER COMPANY	1.F	600,000	621,571
48125IA*9	Long Bond Replication	1.G						Bond Forward			74072F-AB-0	PRERAC FINANCE INC	1.G YE	3,000,000	3,185,938
48125IA*9	Long Bond Replication	1.G						Bond Forward			F85688-AB-5	SONEPAR SA	2.B	4,000,000	4,357,269
48125IA*9	Long Bond Replication	1.G						Bond Forward			06235F-AE-2	MIRVAC GROUP FINANCE LTD	1.G	400,000	429,692
48125IA*9	Long Bond Replication	1.G						Bond Forward			Q91948-AF-4	TRANSPONER NEW ZEALAND LIMITED	1.D	2,004,397	2,116,845
48125IA*9	Long Bond Replication	1.G						Bond Forward			038336-D8-9	APTARGROUP INC	2.B	4,000,000	4,329,482
48125IA#7	Long Bond Replication	1.G	250,000,000	250,287,123	273,837,470	03/10/2020	09/16/2021	Bond Forward		(33,224,688)	00139P-AA-6	AIG SUNAMER GLOB	1.F FE	4,117,953	6,210,887
48125IA#7	Long Bond Replication	1.G						Bond Forward			141781-AU-8	CARGILL INC	1.F FE	587,968	799,067
48125IA#7	Long Bond Replication	1.G						Bond Forward			00139P-AA-6	AIG SUNAMER GLOB	1.F FE	191,330	399,196
48125IA#7	Long Bond Replication	1.G						Bond Forward			141781-AD-6	CARGILL INC	1.F FE	5,846,604	8,449,853
48125IA#7	Long Bond Replication	1.G						Bond Forward			195869-AG-7	COLONIAL PIPELINE CO	1.G FE	2,356,000	3,418,627
48125IA#7	Long Bond Replication	1.G						Bond Forward			455434-BH-2	INDIANAPOLIS PWR & LIGHT	1.G FE	1,172,605	1,645,277
48125IA#7	Long Bond Replication	1.G						Bond Forward			694476-AA-0	PACIFIC LIFECORP	1.G FE	1,500,275	2,113,027
48125IA#7	Long Bond Replication	1.G						Bond Forward			82929R-AC-0	SINGTEL	1.F FE	1,275,492	1,704,494

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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
48125IA#7	Long Bond Replication	1.G						Bond Forward			82929R-AC-0	SINGTEL	1.F FE	740,892	985,530
48125IA#7	Long Bond Replication	1.G						Bond Forward			82929R-AC-0	SINGTEL	1.F FE	673,906	897,182
48125IA#7	Long Bond Replication	1.G						Bond Forward			30251B-AD-0	FMR LLC	1.E FE	352,808	470,957
48125IA#7	Long Bond Replication	1.G						Bond Forward			30251B-AD-0	FMR LLC	1.E FE	1,049,115	1,412,870
48125IA#7	Long Bond Replication	1.G						Bond Forward			65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	1.G FE	1,800,000	2,244,222
48125IA#7	Long Bond Replication	1.G						Bond Forward			12626P-AN-3	CRH AMERICA INC.	2.A FE	1,656,487	2,226,929
48125IA#7	Long Bond Replication	1.G						Bond Forward			84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC	2.A FE	1,498,008	1,744,425
48125IA#7	Long Bond Replication	1.G						Bond Forward			423012-AG-8	HEINEKEN NV	2.A FE	4,268,716	5,538,443
48125IA#7	Long Bond Replication	1.G						Bond Forward			78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	2.A FE	3,200,000	3,880,032
48125IA#7	Long Bond Replication	1.G						Bond Forward			571676-AC-9	MARS INC	1.F FE	448,496	542,390
48125IA#7	Long Bond Replication	1.G						Bond Forward			09659W-2K-9	BNP PARIBAS SA	1.G FE	2,150,000	2,346,145
48125IA#7	Long Bond Replication	1.G						Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	301,865	451,871
48125IA#7	Long Bond Replication	1.G						Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.F	1,209,513	1,810,556
48125IA#7	Long Bond Replication	1.G						Bond Forward			03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1.F	117,000	170,798
48125IA#7	Long Bond Replication	1.G						Bond Forward			03030F-AB-0	AMERICAN TRANSMISSION COMPANY	1.F	88,000	128,463
48125IA#7	Long Bond Replication	1.G						Bond Forward			048303-DH-5	ATLANTIC CITY ELECTRIC COMPANY	1.F	294,000	406,668
48125IA#7	Long Bond Replication	1.G						Bond Forward			130789-RF-9	CALIFORNIA WATER SERVICES COMPANY	1.D	1,767,000	2,702,455
48125IA#7	Long Bond Replication	1.G						Bond Forward			36720F-AD-1	GAS TRANSMISSION NORTHWEST CORP	1.G	883,000	1,245,096
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,846	416,212
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	584,686	833,840
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	294,000	416,212
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	589,000	833,840
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,780	437,890
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	291,780	437,890
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	294,000	437,890
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	883,000	1,315,161
48125IA#7	Long Bond Replication	1.G						Bond Forward			C4862F-AC-6	ISLAND TIMBERLANDS FINANCE CORP	2.A PL	883,000	1,221,953
48125IA#7	Long Bond Replication	1.G						Bond Forward			G1744A-AA-6	CADOGAN ESTATES LIMITED	2.B	2,945,000	4,244,141
48125IA#7	Long Bond Replication	1.G						Bond Forward			G1744A-AA-6	CADOGAN ESTATES LIMITED	2.B	2,000,000	2,698,092
48125IA#7	Long Bond Replication	1.G						Bond Forward			R2284F-AC-4	STATNETT SF	1.F	25,000,000	29,497,108
48125IA#7	Long Bond Replication	1.G						Bond Forward			R2284F-AG-5	STATNETT SF	1.F	5,300,000	6,163,281
48125IA#7	Long Bond Replication	1.G						Bond Forward			12541W-AA-7	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	6,375,390
48125IA#7	Long Bond Replication	1.G						Bond Forward			46361*-AR-7	THE IRVINE COMPANY LLC	1.E PL	6,000,000	7,152,280
48125IA#7	Long Bond Replication	1.G						Bond Forward			16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1.G	2,200,000	2,727,924
48125IA#7	Long Bond Replication	1.G						Bond Forward			736508-NH-5	PORTLAND GENERAL ELECTRIC COMP	1.F	10,100,000	12,020,323
48125IA#7	Long Bond Replication	1.G						Bond Forward			42251*-AX-2	HEB GROCERY COMPANY LP	1.G	6,000,000	7,334,496
48125IA#7	Long Bond Replication	1.G						Bond Forward			28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC	2.B	7,900,000	9,071,083
48125IA#7	Long Bond Replication	1.G						Bond Forward			744516-F*-7	AQUARIUM WATER COMPANY OF CONNECTI	2.A	9,300,000	10,873,571
48125IA#7	Long Bond Replication	1.G						Bond Forward			03840F-AH-7	MARS INC	1.G	7,700,000	8,624,516
48125IA#7	Long Bond Replication	1.G						Bond Forward			57169*-AZ-0	MARS INC	1.F	6,000,000	6,725,134
48125IA#7	Long Bond Replication	1.G						Bond Forward			684065-AA-2	ORANGE AND ROCKLAND UTILITIES INC	1.G	6,200,000	6,988,917
48125IA#7	Long Bond Replication	1.G						Bond Forward			391228-AA-7	GREAT RIVER HYDRO LLC	2.B PL	10,500,000	13,292,673
48125IA#7	Long Bond Replication	1.G						Bond Forward			41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	900,000	1,070,344
48125IA#7	Long Bond Replication	1.G						Bond Forward			11283*-AA-3	BROCKFIELD WHITE PINE HYDRO LLC	2.B PL	9,750,000	11,855,873
48125IA#7	Long Bond Replication	1.G						Bond Forward			848578-AA-4	SPIRE MISSOURI INC	1.F	3,000,000	3,566,028
48125IA#7	Long Bond Replication	1.G						Bond Forward			Q3973F-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	1,000,000	1,152,629
48125IA#7	Long Bond Replication	1.G						Bond Forward			74837H-C8-3	QUESTAR GAS COMPANY	1.G	900,000	1,018,894
48125IA#7	Long Bond Replication	1.G						Bond Forward			03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1.F	3,000,000	3,680,842
48125IA#7	Long Bond Replication	1.G						Bond Forward			Q3080F-AA-3	DWPF FINANCE PTY LTD	1.F	500,000	594,032
48125IA#7	Long Bond Replication	1.G						Bond Forward			Q3080F-AB-1	DWPF FINANCE PTY LTD	1.F	500,000	601,803
48125IA#7	Long Bond Replication	1.G						Bond Forward			422418-AK-5	HEARST COMMUNICATIONS INC	1.G	1,000,000	1,206,654
48125IA#7	Long Bond Replication	1.G						Bond Forward			422418-AL-3	HEARST COMMUNICATIONS INC	1.G	1,000,000	1,264,469
48125IA#7	Long Bond Replication	1.G						Bond Forward			980745-G8-6	WOODWARD INC	2.C	200,000	229,056
48125IA#7	Long Bond Replication	1.G						Bond Forward			903638-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000	4,438,972
48125IA#7	Long Bond Replication	1.G						Bond Forward			41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	900,000	1,081,576
48125IA#7	Long Bond Replication	1.G						Bond Forward			G73348-AC-7	RRPF ENGINE LEASING LIMITED	2.C FE	1,000,000	1,144,459
48125IA#7	Long Bond Replication	1.G						Bond Forward			03028P-HH-6	AMERICAN TRANSMISSION COMPANY LLC	1.F	1,000,000	1,226,947
48125IA#7	Long Bond Replication	1.G						Bond Forward			903638-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	3,600,000	4,438,972
48125IA#7	Long Bond Replication	1.G						Bond Forward			345028-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	700,000	855,350
48125IA#7	Long Bond Replication	1.G						Bond Forward			74170*-AV-1	PRIME PROPERTY FUND LLC	1.F	1,400,000	1,789,529

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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
48125IA#7	Long Bond Replication	1.G						Bond Forward			76169#-AQ-6	REYES HOLDINGS LLC	2.A PL	5,500,000	6,783,354
48125IA#7	Long Bond Replication	1.G						Bond Forward			23386#-AU-6	DAIRY FARMERS OF AMERICA INC	2.B FE	7,600,000	9,535,733
48125IA#7	Long Bond Replication	1.G						Bond Forward			18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI	1.G	3,000,000	3,666,056
48125IA#7	Long Bond Replication	1.G						Bond Forward			Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD	1.G	1,700,000	2,163,402
48125IA#7	Long Bond Replication	1.G						Bond Forward			G2616#-AU-5	DOC TREASURY 2014 LTD	2.B	3,500,000	4,334,871
48125IA#7	Long Bond Replication	1.G						Bond Forward			18055#-BF-8	CLARION LION PROPERTIES FUND HOLDI	1.G	4,600,000	5,583,674
48125IA#7	Long Bond Replication	1.G						Bond Forward			44929#-AR-5	ICRE REIT HOLDINGS	2.A	200,000	232,550
48125IA#7	Long Bond Replication	1.G						Bond Forward			744533-D#-4	PUBLIC SERVICE COMPANY OF OKLAHOMA	1.G YE	1,400,000	1,738,778
48125IA#7	Long Bond Replication	1.G						Bond Forward			383154-Q#-9	GREEN MOUNTAIN POWER CORPORATION	1.F	500,000	609,013
48125IA#7	Long Bond Replication	1.G						Bond Forward			891092-B#-6	THE TORO CORPORATION	2.C	500,000	584,996
48125IA#7	Long Bond Replication	1.G						Bond Forward			Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	2.B FE	700,000	843,237
48125IA#7	Long Bond Replication	1.G						Bond Forward			Q3629#-AQ-6	ETSX UTILITIES FINANCE PTY LTD	1.G	500,000	576,539
48125IA#7	Long Bond Replication	1.G						Bond Forward			07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.E Z	700,000	829,312
48125IA#7	Long Bond Replication	1.G						Bond Forward			27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2.B	9,000,000	10,081,132
48125IA#7	Long Bond Replication	1.G						Bond Forward			00122#-AC-3	AEW CORE PROPERTY TRUST HOLDING LP	2.A	11,300,000	13,181,554
48125IA#7	Long Bond Replication	1.G						Bond Forward			34489#-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	1,700,000	1,947,981
48125IA#7	Long Bond Replication	1.G						Bond Forward			34489#-AD-9	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	3,800,000	4,503,646
48125IA#7	Long Bond Replication	1.G						Bond Forward			28529#-C#-8	ELECTROCOMPONENTS PLC	2.B	2,750,000	3,130,161
48125IA#7	Long Bond Replication	1.G						Bond Forward			711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,294,000	1,454,466
46625H#V3	Long Bond Replication	1Z	50,000,000	50,027,765	53,563,379	06/05/2020	06/03/2022	Bond Forward	782,481		90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	700,000	728,434
46625H#V3	Long Bond Replication	1Z						Bond Forward			78448#-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	1.G FE	2,798,871	2,873,724
46625H#V3	Long Bond Replication	1Z						Bond Forward			50066A-AM-5	KOREA GAS CORPORATION	1.C FE	3,996,637	4,136,680
46625H#V3	Long Bond Replication	1Z						Bond Forward			136069-UT-6	CANADIAN IMPERIAL BANK OF COMMERCE	1.A FE	3,998,903	4,127,680
46625H#V3	Long Bond Replication	1Z						Bond Forward			36160B-AA-3	ENGIE SA	2.A FE	748,201	780,045
46625H#V3	Long Bond Replication	1Z						Bond Forward			36160B-AA-3	ENGIE SA	2.A FE	1,496,403	1,560,090
46625H#V3	Long Bond Replication	1Z						Bond Forward			693483-AD-1	POSCO	2.A FE	3,988,750	4,313,200
46625H#V3	Long Bond Replication	1Z						Bond Forward			41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	1,203,704	1,264,061
46625H#V3	Long Bond Replication	1Z						Bond Forward			41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	1,296,296	1,361,296
46625H#V3	Long Bond Replication	1Z						Bond Forward			278058-F*-8	EATON CORP	2.A	4,000,000	4,298,802
46625H#V3	Long Bond Replication	1Z						Bond Forward			W0805#-AM-0	ASSA ABLQY FINANCIAL SERVICES AB	1.G	2,700,000	2,826,405
46625H#V3	Long Bond Replication	1Z						Bond Forward			F8569#-AB-5	SONEPAR SA	2.B	12,000,000	13,071,806
46625H#V3	Long Bond Replication	1Z						Bond Forward			311900-AB-3	FASTENAL COMPANY	1.G	11,100,000	11,438,674
61747Y#6	Long Bond Replication	2.A	250,000,000	252,460,280	274,274,126	03/18/2020	09/24/2021	Bond Forward	12,301,123		23636T-AA-8	DANONE SA	2.A FE	4,597,785	4,775,720
61747Y#6	Long Bond Replication	2.A						Bond Forward			26867L-AG-5	EMD FINANCE LLC	2.A FE	1,999,343	2,053,440
61747Y#6	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	2,609,038	2,691,416
61747Y#6	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	1,955,898	2,018,562
61747Y#6	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	1,008,627	1,035,160
61747Y#6	Long Bond Replication	2.A						Bond Forward			25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.B FE	3,450,000	3,608,631
61747Y#6	Long Bond Replication	2.A						Bond Forward			771196-BW-3	ROCHE HOLDINGS INC	1.C FE	4,646,409	4,717,425
61747Y#6	Long Bond Replication	2.A						Bond Forward			233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	3,099,849	3,143,245
61747Y#6	Long Bond Replication	2.A						Bond Forward			23636T-AC-4	DANONE SA	2.A FE	6,200,000	6,276,508
61747Y#6	Long Bond Replication	2.A						Bond Forward			63253W-AJ-0	NATIONAL AUSTRALIA BANK LIMITED	1.A FE	4,248,093	4,333,683
61747Y#6	Long Bond Replication	2.A						Bond Forward			233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC	2.A FE	2,999,286	3,071,610
61747Y#6	Long Bond Replication	2.A						Bond Forward			06367X-D2-4	BANK OF MONTREAL	1.A FE	2,848,221	2,915,864
61747Y#6	Long Bond Replication	2.A						Bond Forward			891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	2,849,442	2,913,669
61747Y#6	Long Bond Replication	2.A						Bond Forward			22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	6,249,845	6,440,125
61747Y#6	Long Bond Replication	2.A						Bond Forward			2027AO-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	4,371,739	4,504,325
61747Y#6	Long Bond Replication	2.A						Bond Forward			87020P-AH-0	SWEDBANK AB	1.D FE	3,799,611	3,910,960
61747Y#6	Long Bond Replication	2.A						Bond Forward			82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	3,747,942	3,851,100
61747Y#6	Long Bond Replication	2.A						Bond Forward			82460C-AK-0	SHINHAN BANK	1.E FE	3,745,824	3,858,150
61747Y#6	Long Bond Replication	2.A						Bond Forward			92928Q-AC-2	WEA FINANCE LLC /WESTFIELD UK & EU	2.A FE	4,798,064	4,881,792
61747Y#6	Long Bond Replication	2.A						Bond Forward			36294B-AG-9	GS CALTEX CORP	2.B FE	2,598,723	2,677,610
61747Y#6	Long Bond Replication	2.A						Bond Forward			41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES	2.B FE	1,849,126	1,886,464
61747Y#6	Long Bond Replication	2.A						Bond Forward			06367X-D2-4	BANK OF MONTREAL	1.A FE	249,845	255,778

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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
61747YP#6	Long Bond Replication	2.A						Bond Forward			891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	199,961	204,468
61747YP#6	Long Bond Replication	2.A						Bond Forward			22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	449,994	463,689
61747YP#6	Long Bond Replication	2.A						Bond Forward			23636T-AA-8	DANONE SA	2.A FE	1,449,324	1,505,390
61747YP#6	Long Bond Replication	2.A						Bond Forward			82460C-AK-0	SHINHAN BANK	1.E FE	349,610	360,094
61747YP#6	Long Bond Replication	2.A						Bond Forward			929280-AC-2	VEA FINANCE LLC /WESTFIELD UK & EU	2.A FE	599,758	610,224
61747YP#6	Long Bond Replication	2.A						Bond Forward			23636T-AA-8	DANONE SA	2.A FE	1,249,398	1,297,750
61747YP#6	Long Bond Replication	2.A						Bond Forward			654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2.C FE	8,393,639	8,768,004
61747YP#6	Long Bond Replication	2.A						Bond Forward			892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	5,950,000	6,123,383
61747YP#6	Long Bond Replication	2.A						Bond Forward			03028P-BE-4	AMERICAN TRANSMISSION COMPANY 2010	1.F	16,800,000	17,525,958
61747YP#6	Long Bond Replication	2.A						Bond Forward			92203F-AQ-1	THE VANGUARD GROUP, INC.	1.G	41,542,000	43,829,917
61747YP#6	Long Bond Replication	2.A						Bond Forward			910637-S*-9	THE UNITED ILLUMINATING COMPANY	1.G	900,000	928,983
61747YP#6	Long Bond Replication	2.A						Bond Forward			786584-AB-1	SAFRAN	2.A	5,000,000	5,201,139
61747YP#6	Long Bond Replication	2.A						Bond Forward			88781F-AA-5	THAMES WATER UTILITIES CAYMAN FINA	2.A	500,000	518,483
61747YP#6	Long Bond Replication	2.A						Bond Forward			G0646F-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	3,000,000	3,119,087
61747YP#6	Long Bond Replication	2.A						Bond Forward			910637-S*-7	THE UNITED ILLUMINATING COMPANY	1.G	600,000	619,322
61747YP#6	Long Bond Replication	2.A						Bond Forward			00003F-AB-9	A&E TELEVISION NETWORKS LLC	1.G	4,000,000	4,197,160
61747YP#6	Long Bond Replication	2.A						Bond Forward			461127-C*-7	INTERTEK FINANCE PLC	2.A	11,000,000	11,574,347
61747YP#6	Long Bond Replication	2.A						Bond Forward			B1696F-AZ-9	BUNZL FINANCE PLC	2.A	3,600,000	3,733,770
61747YP#6	Long Bond Replication	2.A						Bond Forward			Q6235F-AE-2	MIRVAC GROUP FINANCE LTD	1.G	1,900,000	2,041,036
61747YP#6	Long Bond Replication	2.A						Bond Forward			879360-BE-3	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	9,250,000	9,461,799
61747YP#6	Long Bond Replication	2.A						Bond Forward			27965F-AL-6	EDENS LIMITED PARTNERSHIP	2.B PL	2,000,000	2,062,509
61747YP#6	Long Bond Replication	2.A						Bond Forward			97786F-AJ-1	WOLSELEY CAPITAL INC	2.A FE	5,200,000	5,441,172
61747YP#6	Long Bond Replication	2.A						Bond Forward			879360-C*-4	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	14,000,000	14,679,398
61747YP#6	Long Bond Replication	2.A						Bond Forward			44929E-AH-7	ICORE REIT HOLDINGS	2.A	6,900,000	7,232,517
61747YP#6	Long Bond Replication	2.A						Bond Forward			50512F-AC-6	LA STADIUM FINANCE COMPANY	2.A PL	6,700,000	6,870,917
61747YP#6	Long Bond Replication	2.A						Bond Forward			G9850E-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,003,887	2,059,597
61747YP#6	Long Bond Replication	2.A						Bond Forward			96329*-LE-0	WHEELS INC	1.F PL	25,000,000	25,721,655
94978*AR2	Long Bond Replication	1.F	250,000,000	254,885,603	297,221,573	02/12/2020	08/11/2022	Bond Forward		23,804,572	74814B-PD-9	QUEBEC PROVINCE	1.D FE	1,567,328	1,803,990
94978*AR2	Long Bond Replication	1.F						Bond Forward			110122-AA-6	BRISTOL MYERS SQUIBB	1.F FE	1,028,383	1,163,110
94978*AR2	Long Bond Replication	1.F						Bond Forward			98934K-AB-6	ZENECA WILMINGTON	2.A FE	362,637	412,325
94978*AR2	Long Bond Replication	1.F						Bond Forward			91412N-AA-8	UNIVERSITY OF CHICAGO	1.C FE	1,219,870	1,294,127
94978*AR2	Long Bond Replication	1.F						Bond Forward			91412N-AB-6	UNIVERSITY OF CHICAGO	1.C FE	1,499,755	1,632,630
94978*AR2	Long Bond Replication	1.F						Bond Forward			70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	2,694,907	2,835,594
94978*AR2	Long Bond Replication	1.F						Bond Forward			70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	698,199	735,154
94978*AR2	Long Bond Replication	1.F						Bond Forward			70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	897,611	945,198
94978*AR2	Long Bond Replication	1.F						Bond Forward			443510-AF-9	HUBBELL INC	2.A FE	3,993,852	4,223,520
94978*AR2	Long Bond Replication	1.F						Bond Forward			133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE	1,994,363	2,179,480
94978*AR2	Long Bond Replication	1.F						Bond Forward			92936M-AC-1	WFP FINANCE 2010	2.B FE	349,433	367,679
94978*AR2	Long Bond Replication	1.F						Bond Forward			26875P-AK-7	EOS RESOURCES INC.	1.G FE	798,850	834,856
94978*AR2	Long Bond Replication	1.F						Bond Forward			74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC	1.G FE	249,829	262,298
94978*AR2	Long Bond Replication	1.F						Bond Forward			94973V-BA-4	WELLPOINT INC	2.B FE	599,572	634,644
94978*AR2	Long Bond Replication	1.F						Bond Forward			888813-AL-4	TUCSON ELECTRIC POWER CO	1.G FE	649,494	691,496
94978*AR2	Long Bond Replication	1.F						Bond Forward			89153V-AE-9	TOTAL CAPITAL INTERNATIONAL SA	1.D FE	899,584	943,587
94978*AR2	Long Bond Replication	1.F						Bond Forward			871911-AS-2	SYSTEM ENERGY RESOURCES INC	1.G FE	749,666	799,238
94978*AR2	Long Bond Replication	1.F						Bond Forward			36160B-AA-3	ENGIE SA	2.A FE	4,638,849	4,836,279
94978*AR2	Long Bond Replication	1.F						Bond Forward			581557-AZ-8	MCKESSON CORP	2.B FE	449,892	467,348
94978*AR2	Long Bond Replication	1.F						Bond Forward			822582-AV-4	SHELL INTERNATIONAL FINANCE BV	1.D FE	898,039	934,758
94978*AR2	Long Bond Replication	1.F						Bond Forward			283677-AY-8	EL PASO ELECTRIC CO	2.B FE	1,499,308	1,532,895
94978*AR2	Long Bond Replication	1.F						Bond Forward			133131-AT-9	CAMDEN PROPERTY TRUST	1.G FE	2,095,307	2,188,494
94978*AR2	Long Bond Replication	1.F						Bond Forward			29364N-AR-9	ENERGY MISSISSIPPI INC	1.F FE	499,480	531,475
94978*AR2	Long Bond Replication	1.F						Bond Forward			64110D-AD-6	NETAPP INC	2.B FE	1,048,161	1,093,838
94978*AR2	Long Bond Replication	1.F						Bond Forward			431282-AM-4	HIGHWOODS REALTY LIMITED PARTNERSH	2.B FE	6,534,541	6,820,974
94978*AR2	Long Bond Replication	1.F						Bond Forward			651587-AF-4	NEWMARKET CORP	2.B FE	1,799,376	1,910,808
94978*AR2	Long Bond Replication	1.F						Bond Forward			49427R-AJ-1	KILROY REALTY LP	2.B FE	1,749,887	1,832,513
94978*AR2	Long Bond Replication	1.F						Bond Forward			89233P-7F-7	TOYOTA MOTOR CREDIT CORP	1.E FE	998,597	1,047,420
94978*AR2	Long Bond Replication	1.F						Bond Forward			37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY	2.C FE	90,000	96,999

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	
94978*AR2	Long Bond Replication	1.F						Bond Forward				37045X-AL-0	GENERAL MOTORS FINANCIAL COMPANY INC	2.C FE	119,245	129,332
94978*AR2	Long Bond Replication	1.F						Bond Forward				024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	1,226,886	1,321,038
94978*AR2	Long Bond Replication	1.F						Bond Forward				024836-AA-6	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	834,283	898,306
94978*AR2	Long Bond Replication	1.F						Bond Forward				89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA	1.D FE	2,593,097	2,874,638
94978*AR2	Long Bond Replication	1.F						Bond Forward				68235P-AE-8	ONE GAS INC	1.F FE	2,300,000	2,490,348
94978*AR2	Long Bond Replication	1.F						Bond Forward				828807-CR-6	SIMON PROPERTY GROUP LP	1.G FE	2,295,267	2,491,268
94978*AR2	Long Bond Replication	1.F						Bond Forward				06051G-FB-0	BANK OF AMERICA CORP	1.G FE	1,549,636	1,717,912
94978*AR2	Long Bond Replication	1.F						Bond Forward				65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	789,751	854,224
94978*AR2	Long Bond Replication	1.F						Bond Forward				65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	508,460	549,907
94978*AR2	Long Bond Replication	1.F						Bond Forward				65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	394,902	427,112
94978*AR2	Long Bond Replication	1.F						Bond Forward				46625H-JT-8	JPMORGAN CHASE & CO	1.F FE	2,744,798	3,026,210
94978*AR2	Long Bond Replication	1.F						Bond Forward				91159H-HG-8	US BANCORP	1.E FE	2,149,228	2,356,938
94978*AR2	Long Bond Replication	1.F						Bond Forward				06400H-CS-6	BANK OF NEW YORK MELLON CORP/THE	1.F FE	1,847,674	2,028,451
94978*AR2	Long Bond Replication	1.F						Bond Forward				871911-AS-2	SYSTEM ENERGY RESOURCES INC	1.G FE	1,253,649	1,332,063
94978*AR2	Long Bond Replication	1.F						Bond Forward				759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE	1,501,345	1,618,380
94978*AR2	Long Bond Replication	1.F						Bond Forward				927804-FQ-2	VIRGINIA ELECTRIC AND POWER CO	1.F FE	2,098,657	2,265,417
94978*AR2	Long Bond Replication	1.F						Bond Forward				055650-CP-1	BP CAPITAL MARKETS PLC	1.G FE	4,500,000	4,942,125
94978*AR2	Long Bond Replication	1.F						Bond Forward				452308-AT-6	ILLINOIS TOOL WORKS INC	1.F FE	4,394,573	4,787,508
94978*AR2	Long Bond Replication	1.F						Bond Forward				66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE	8,827,136	9,708,539
94978*AR2	Long Bond Replication	1.F						Bond Forward				17275R-AN-2	CISCO SYSTEMS INC	1.E FE	2,949,428	3,243,378
94978*AR2	Long Bond Replication	1.F						Bond Forward				71344B-CN-8	PEPSICO INC	1.E FE	2,898,235	3,164,567
94978*AR2	Long Bond Replication	1.F						Bond Forward				38141G-VN-3	GOLDMAN SACHS GROUP INC	2.A FE	2,896,887	3,204,413
94978*AR2	Long Bond Replication	1.F						Bond Forward				375558-AH-3	GILEAD SCIENCES INC	2.A FE	4,197,867	4,577,706
94978*AR2	Long Bond Replication	1.F						Bond Forward				29364D-AS-9	ENTERGY ARKANSAS LLC	1.F FE	3,099,193	3,402,591
94978*AR2	Long Bond Replication	1.F						Bond Forward				737679-DG-2	POTOMAC ELECTRIC POWER COMPANY	1.F FE	3,098,549	3,363,810
94978*AR2	Long Bond Replication	1.F						Bond Forward				608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	498,502	531,090
94978*AR2	Long Bond Replication	1.F						Bond Forward				608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	1,645,058	1,752,597
94978*AR2	Long Bond Replication	1.F						Bond Forward				695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	2,737,185	2,977,506
94978*AR2	Long Bond Replication	1.F						Bond Forward				257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC	2.A FE	648,054	700,362
94978*AR2	Long Bond Replication	1.F						Bond Forward				695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	1,164,629	1,288,197
94978*AR2	Long Bond Replication	1.F						Bond Forward				29717P-AL-1	ESSEX PORTFOLIO LP	2.A FE	1,547,520	1,626,818
94978*AR2	Long Bond Replication	1.F						Bond Forward				931142-DP-5	WAL-MART STORES INC	1.C FE	2,496,514	2,724,725
94978*AR2	Long Bond Replication	1.F						Bond Forward				61746B-DQ-6	MORGAN STANLEY	2.A FE	1,370,600	1,523,253
94978*AR2	Long Bond Replication	1.F						Bond Forward				948741-AJ-2	WEINGARTEN REALTY INVESTORS	2.B FE	1,633,883	1,710,126
94978*AR2	Long Bond Replication	1.F						Bond Forward				037833-AS-9	APPLE INC	1.B FE	2,149,329	2,367,580
94978*AR2	Long Bond Replication	1.F						Bond Forward				03076C-AF-3	AMERIPRISE FINANCIAL INC	1.G FE	253,513	275,540
94978*AR2	Long Bond Replication	1.F						Bond Forward				053332-AP-7	AUTOZONE INC	2.B FE	987,179	1,058,240
94978*AR2	Long Bond Replication	1.F						Bond Forward				149123-CO-3	CATERPILLAR INC	1.G FE	2,199,886	2,398,462
94978*AR2	Long Bond Replication	1.F						Bond Forward				29717P-AL-1	ESSEX PORTFOLIO LP	2.A FE	99,807	104,956
94978*AR2	Long Bond Replication	1.F						Bond Forward				29717P-AL-1	ESSEX PORTFOLIO LP	2.A FE	299,420	314,868
94978*AR2	Long Bond Replication	1.F						Bond Forward				06739F-HV-6	BARCLAYS BANK PLC	1.F FE	2,274,727	2,509,393
94978*AR2	Long Bond Replication	1.F						Bond Forward				219350-AZ-8	CORNING INC	2.A FE	793,560	846,999
94978*AR2	Long Bond Replication	1.F						Bond Forward				03073E-AL-9	AMERISOURCEBERGEN CORPORATION	2.B FE	1,548,398	1,682,773
94978*AR2	Long Bond Replication	1.F						Bond Forward				171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	746,343	781,928
94978*AR2	Long Bond Replication	1.F						Bond Forward				171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	248,571	260,643
94978*AR2	Long Bond Replication	1.F						Bond Forward				17275R-AN-2	CISCO SYSTEMS INC	1.E FE	708,086	769,615
94978*AR2	Long Bond Replication	1.F						Bond Forward				68389X-AS-4	ORACLE CORP	1.G FE	708,467	758,779
94978*AR2	Long Bond Replication	1.F						Bond Forward				845743-BP-7	SOUTHWESTERN PUBLIC SERVICE COMPAN	1.G FE	3,295,895	3,561,063
94978*AR2	Long Bond Replication	1.F						Bond Forward				14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1.F FE	948,995	1,039,072
94978*AR2	Long Bond Replication	1.F						Bond Forward				744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMP	1.E FE	605,278	647,856
94978*AR2	Long Bond Replication	1.F						Bond Forward				406216-BD-2	HALLIBURTON CO	2.A FE	808,017	854,800
94978*AR2	Long Bond Replication	1.F						Bond Forward				806854-AH-8	SCHLUMBERGER INVESTMENT SA	1.F FE	863,755	922,794
94978*AR2	Long Bond Replication	1.F						Bond Forward				822582-AX-0	SHELL INTERNATIONAL FINANCE BV	1.D FE	860,073	917,465
94978*AR2	Long Bond Replication	1.F						Bond Forward				559222-AQ-7	MAGNA INTERNATIONAL INC	1.G FE	151,741	164,336

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AR2	Long Bond Replication	1.F						Bond Forward			313747-AJ-4	FEDERAL REALTY INVESTMENT TRUST	1.G FE	297,491	313,563
94978*AR2	Long Bond Replication	1.F						Bond Forward			00287Y-AP-4	ABBVIE INC	2.B FE	199,899	209,396
94978*AR2	Long Bond Replication	1.F						Bond Forward			171340-AH-5	CHURCH & DWIGHT CO INC	2.A FE	99,653	104,257
94978*AR2	Long Bond Replication	1.F						Bond Forward			69352P-AE-3	PPL CAPITAL FUNDING LLC	2.A FE	502,463	524,310
94978*AR2	Long Bond Replication	1.F						Bond Forward			03076C-AF-3	AMERIPRISE FINANCIAL INC	1.G FE	51,183	55,108
94978*AR2	Long Bond Replication	1.F						Bond Forward			571748-AV-4	MARSH & MCLENNAN COMPANIES INC	2.A FE	50,246	54,532
94978*AR2	Long Bond Replication	1.F						Bond Forward			92936M-AG-1	WPP FINANCE 2010	2.B FE	50,172	52,526
94978*AR2	Long Bond Replication	1.F						Bond Forward			608190-AJ-3	MOHAWK INDUSTRIES INC	2.A FE	49,993	53,109
94978*AR2	Long Bond Replication	1.F						Bond Forward			053611-AG-4	AVERY DENNISON CORP	2.B FE	49,393	52,183
94978*AR2	Long Bond Replication	1.F						Bond Forward			49427R-AJ-1	KILROY REALTY LP	2.B FE	49,940	52,358
94978*AR2	Long Bond Replication	1.F						Bond Forward			665789-AY-9	NORTHERN STATES POWER CO	1.E FE	99,651	107,720
94978*AR2	Long Bond Replication	1.F						Bond Forward			00287Y-AL-3	ABBVIE INC	2.B FE	49,514	52,304
94978*AR2	Long Bond Replication	1.F						Bond Forward			00287Y-AP-4	ABBVIE INC	2.B FE	49,781	52,349
94978*AR2	Long Bond Replication	1.F						Bond Forward			695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	355,463	385,973
94978*AR2	Long Bond Replication	1.F						Bond Forward			00440E-AP-2	ACE 1NA HOLDINGS INC	1.F FE	164,539	173,755
94978*AR2	Long Bond Replication	1.F						Bond Forward			664397-AK-2	NORTHEAST UTILITIES	2.A FE	347,981	367,234
94978*AR2	Long Bond Replication	1.F						Bond Forward			00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	302,130	322,818
94978*AR2	Long Bond Replication	1.F						Bond Forward			571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	356,805	382,214
94978*AR2	Long Bond Replication	1.F						Bond Forward			65339K-AG-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	2.A FE	302,943	320,334
94978*AR2	Long Bond Replication	1.F						Bond Forward			341081-FJ-1	FLORIDA POWER & LIGHT CO	1.E FE	231,783	240,654
94978*AR2	Long Bond Replication	1.F						Bond Forward			31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	150,156	159,188
94978*AR2	Long Bond Replication	1.F						Bond Forward			31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	200,391	212,250
94978*AR2	Long Bond Replication	1.F						Bond Forward			87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	207,605	218,656
94978*AR2	Long Bond Replication	1.F						Bond Forward			695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	102,509	110,278
94978*AR2	Long Bond Replication	1.F						Bond Forward			87938W-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	362,908	382,648
94978*AR2	Long Bond Replication	1.F						Bond Forward			427866-AT-5	HERSHEY COMPANY THE	1.F FE	302,491	313,731
94978*AR2	Long Bond Replication	1.F						Bond Forward			25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	352,421	366,513
94978*AR2	Long Bond Replication	1.F						Bond Forward			25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	201,351	209,436
94978*AR2	Long Bond Replication	1.F						Bond Forward			020002-AZ-4	ALLSTATE CORP	1.G FE	101,388	106,689
94978*AR2	Long Bond Replication	1.F						Bond Forward			666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	139,435	147,249
94978*AR2	Long Bond Replication	1.F						Bond Forward			666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	101,938	107,481
94978*AR2	Long Bond Replication	1.F						Bond Forward			45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L	2.B FE	103,162	109,090
94978*AR2	Long Bond Replication	1.F						Bond Forward			020002-AZ-4	ALLSTATE CORP	1.G FE	50,822	53,345
94978*AR2	Long Bond Replication	1.F						Bond Forward			49446R-AK-5	KIMCO REALTY CORP	2.A FE	803,740	842,760
94978*AR2	Long Bond Replication	1.F						Bond Forward			133131-AS-1	CAMDEN PROPERTY TRUST	1.G FE	207,559	217,948
94978*AR2	Long Bond Replication	1.F						Bond Forward			92277G-AH-0	VENTAS REALTY LP	2.A FE	399,026	422,632
94978*AR2	Long Bond Replication	1.F						Bond Forward			92277G-AH-0	VENTAS REALTY LP	2.A FE	49,987	52,829
94978*AR2	Long Bond Replication	1.F						Bond Forward			92277G-AH-0	VENTAS REALTY LP	2.A FE	99,969	105,658
94978*AR2	Long Bond Replication	1.F						Bond Forward			92277G-AH-0	VENTAS REALTY LP	2.A FE	99,979	105,658
94978*AR2	Long Bond Replication	1.F						Bond Forward			92277G-AH-0	VENTAS REALTY LP	2.A FE	99,979	105,658
94978*AR2	Long Bond Replication	1.F						Bond Forward			68235P-AE-8	ONE GAS INC	1.F FE	204,695	216,552
94978*AR2	Long Bond Replication	1.F						Bond Forward			00846U-AJ-0	AGILENT TECHNOLOGIES INC	2.A FE	202,771	215,212
94978*AR2	Long Bond Replication	1.F						Bond Forward			50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	101,999	108,899
94978*AR2	Long Bond Replication	1.F						Bond Forward			45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,697	54,748
94978*AR2	Long Bond Replication	1.F						Bond Forward			45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,617	54,748
94978*AR2	Long Bond Replication	1.F						Bond Forward			571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	205,924	218,408
94978*AR2	Long Bond Replication	1.F						Bond Forward			80283L-AJ-2	SANTANDER UK PLC	1.E FE	5,486,812	6,083,220
94978*AR2	Long Bond Replication	1.F						Bond Forward			666807-BG-6	NORTHROP GRUMMAN CORP	2.B FE	204,588	214,962
94978*AR2	Long Bond Replication	1.F						Bond Forward			231021-AR-7	CUMMINS INC	1.F FE	205,988	216,708
94978*AR2	Long Bond Replication	1.F						Bond Forward			50540R-AN-2	LABORATORY CORP OF AMERICA HLDG	2.B FE	153,406	163,349
94978*AR2	Long Bond Replication	1.F						Bond Forward			231021-AR-7	CUMMINS INC	1.F FE	155,137	162,531
94978*AR2	Long Bond Replication	1.F						Bond Forward			68389X-BL-8	ORACLE CORPORATION	1.G FE	624,992	657,188
94978*AR2	Long Bond Replication	1.F						Bond Forward			313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1.G FE	104,196	108,785
94978*AR2	Long Bond Replication	1.F						Bond Forward			10112R-AV-6	BOSTON PROPERTIES LP	2.A FE	250,731	261,998
94978*AR2	Long Bond Replication	1.F						Bond Forward			452308-AT-6	ILLINOIS TOOL WORKS INC	1.F FE	52,187	54,404
94978*AR2	Long Bond Replication	1.F						Bond Forward			45866F-AA-2	INTERCONTINENTAL EXCHANGE INC	2.A FE	51,984	54,748
94978*AR2	Long Bond Replication	1.F						Bond Forward			313747-AU-1	FEDERAL REALTY INVESTMENT TRUST	1.G FE	52,094	54,393
94978*AR2	Long Bond Replication	1.F						Bond Forward			855244-AD-1	STARBUCKS CORP	2.A FE	104,768	108,608
94978*AR2	Long Bond Replication	1.F						Bond Forward			571748-AU-6	MARSH & MCLENNAN COMPANIES INC	2.A FE	207,551	218,408

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AR2	Long Bond Replication	1.F						Bond Forward			25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.B FE	900,000	941,382
94978*AR2	Long Bond Replication	1.F						Bond Forward			26884T-AT-9	ERAC USA FINANCE LLC	2.A FE	449,647	474,678
94978*AR2	Long Bond Replication	1.F						Bond Forward			149123-CC-3	CATERPILLAR INC	1.G FE	50,440	54,511
94978*AR2	Long Bond Replication	1.F						Bond Forward			90352J-AA-1	UBS GROUP FUNDING SWITZERLAND AG	1.G FE	1,000,000	1,040,620
94978*AR2	Long Bond Replication	1.F						Bond Forward			74444B-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	198,487	207,136
94978*AR2	Long Bond Replication	1.F						Bond Forward			808513-AG-0	CHARLES SCHWAB CORP	1.F FE	151,105	157,254
94978*AR2	Long Bond Replication	1.F						Bond Forward			808513-AG-0	CHARLES SCHWAB CORP	1.F FE	50,367	52,418
94978*AR2	Long Bond Replication	1.F						Bond Forward			744560-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	102,055	108,734
94978*AR2	Long Bond Replication	1.F						Bond Forward			842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2.A FE	101,725	107,287
94978*AR2	Long Bond Replication	1.F						Bond Forward			842400-FY-4	SOUTHERN CALIFORNIA EDISON COMPANY	2.A FE	152,587	160,931
94978*AR2	Long Bond Replication	1.F						Bond Forward			74444B-CH-2	PUBLIC SERVICE CO OF COLORADO	1.F FE	49,610	51,784
94978*AR2	Long Bond Replication	1.F						Bond Forward			89236T-DW-2	TOYOTA MOTOR CREDIT CORP	1.E FE	299,930	322,281
94978*AR2	Long Bond Replication	1.F						Bond Forward			25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	149,985	157,077
94978*AR2	Long Bond Replication	1.F						Bond Forward			98978V-AB-9	ZOETIS INC	2.B FE	100,724	105,189
94978*AR2	Long Bond Replication	1.F						Bond Forward			207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1.E FE	99,968	103,835
94978*AR2	Long Bond Replication	1.F						Bond Forward			444859-BA-9	HUMANA INC	2.C FE	401,936	417,776
94978*AR2	Long Bond Replication	1.F						Bond Forward			98978V-AB-9	ZOETIS INC	2.B FE	50,323	52,595
94978*AR2	Long Bond Replication	1.F						Bond Forward			207597-EF-8	CONNECTICUT LIGHT AND POWER COMPAN	1.E FE	149,869	155,753
94978*AR2	Long Bond Replication	1.F						Bond Forward			882508-BB-9	TEXAS INSTRUMENTS INC	1.E FE	199,235	213,612
94978*AR2	Long Bond Replication	1.F						Bond Forward			14912L-6C-0	CATERPILLAR FINANCIAL SERVICES COR	1.F FE	505,185	546,880
94978*AR2	Long Bond Replication	1.F						Bond Forward			983919-AJ-0	XILINX INC	1.G FE	549,702	591,558
94978*AR2	Long Bond Replication	1.F						Bond Forward			983919-AJ-0	XILINX INC	1.G FE	200,405	215,112
94978*AR2	Long Bond Replication	1.F						Bond Forward			27864Z-AS-2	EBAY INC	2.A FE	549,912	576,026
94978*AR2	Long Bond Replication	1.F						Bond Forward			615369-AK-1	MOODYS CORPORATION	2.A FE	549,512	573,843
94978*AR2	Long Bond Replication	1.F						Bond Forward			92936M-AC-1	WPP FINANCE 2010	2.B FE	101,626	105,051
94978*AR2	Long Bond Replication	1.F						Bond Forward			57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	202,109	210,550
94978*AR2	Long Bond Replication	1.F						Bond Forward			92936M-AC-1	WPP FINANCE 2010	2.B FE	50,779	52,526
94978*AR2	Long Bond Replication	1.F						Bond Forward			00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	200,583	210,612
94978*AR2	Long Bond Replication	1.F						Bond Forward			485170-AV-6	KANSAS CITY SOUTHERN	2.B FE	451,736	468,806
94978*AR2	Long Bond Replication	1.F						Bond Forward			02000Z-AZ-4	ALLSTATE CORP	1.G FE	355,109	373,412
94978*AR2	Long Bond Replication	1.F						Bond Forward			89641U-AA-9	TRINITY ACQUISITION PLC	2.B FE	155,211	165,293
94978*AR2	Long Bond Replication	1.F						Bond Forward			759509-AE-2	RELIANCE STEEL & ALUMINUM CO	2.B FE	153,330	161,838
94978*AR2	Long Bond Replication	1.F						Bond Forward			31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	559,066	583,688
94978*AR2	Long Bond Replication	1.F						Bond Forward			023135-AI-6	AMAZON.COM INC	1.E FE	899,544	939,240
94978*AR2	Long Bond Replication	1.F						Bond Forward			60687Y-AL-3	MIZUHO FINANCIAL GROUP INC	1.G FE	500,000	518,890
94978*AR2	Long Bond Replication	1.F						Bond Forward			89236T-EC-5	TOYOTA MOTOR CREDIT CORP	1.E FE	599,584	618,690
94978*AR2	Long Bond Replication	1.F						Bond Forward			06367T-G3-8	BANK OF MONTREAL	1.C FE	899,577	931,671
94978*AR2	Long Bond Replication	1.F						Bond Forward			49327M-2T-0	KEYBANK NA/CLEVELAND OH	1.G FE	649,963	671,951
94978*AR2	Long Bond Replication	1.F						Bond Forward			927804-FN-9	VIRGINIA ELECTRIC AND POWER CO	2.A FE	302,019	314,091
94978*AR2	Long Bond Replication	1.F						Bond Forward			064159-KD-7	BANK OF NOVA SCOTIA	1.C FE	1,099,315	1,142,614
94978*AR2	Long Bond Replication	1.F						Bond Forward			63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW Y	1.D FE	349,546	369,583
94978*AR2	Long Bond Replication	1.F						Bond Forward			89236T-EL-5	TOYOTA MOTOR CREDIT CORP	1.E FE	324,928	340,314
94978*AR2	Long Bond Replication	1.F						Bond Forward			816851-BF-5	SEMPRA ENERGY	2.A FE	99,837	104,917
94978*AR2	Long Bond Replication	1.F						Bond Forward			45687A-AJ-1	INGERSOLL RAND GLOBAL HOLDING CO L	2.B FE	51,513	54,545
94978*AR2	Long Bond Replication	1.F						Bond Forward			61744Y-AN-8	MORGAN STANLEY	2.A FE	199,807	211,074
94978*AR2	Long Bond Replication	1.F						Bond Forward			90331H-NL-3	US BANK NA/CINCINNATI	1.D FE	349,914	368,151
94978*AR2	Long Bond Replication	1.F						Bond Forward			06406R-AE-7	BANK OF NEW YORK MELLON/THE	1.E FE	199,871	210,374
94978*AR2	Long Bond Replication	1.F						Bond Forward			86787E-AV-9	SUNTRUST BANK/ATLANTA GA	1.F FE	599,122	631,350
94978*AR2	Long Bond Replication	1.F						Bond Forward			25466A-AK-7	DISCOVER BANK	2.B FE	299,991	316,557
94978*AR2	Long Bond Replication	1.F						Bond Forward			44932H-AH-6	IBM CREDIT LLC	1.F FE	399,915	423,608
94978*AR2	Long Bond Replication	1.F						Bond Forward			92936M-AC-1	WPP FINANCE 2010	2.B FE	75,566	78,788
94978*AR2	Long Bond Replication	1.F						Bond Forward			92936M-AC-1	WPP FINANCE 2010	2.B FE	75,556	78,788
94978*AR2	Long Bond Replication	1.F						Bond Forward			377372-AH-0	GLAXOSMITHKLINE CAPITAL INC	1.F FE	248,096	263,245

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AR2	Long Bond Replication	1.F						Bond Forward			615369-AK-1	MOODYS CORPORATION	2.A FE	246,427	260,838	
94978*AR2	Long Bond Replication	1.F						Bond Forward			78355H-KG-3	RYDER SYSTEM INC	2.B FE	249,695	264,848	
94978*AR2	Long Bond Replication	1.F						Bond Forward			025816-BS-7	AMERICAN EXPRESS COMPANY	1.G FE	549,818	584,958	
94978*AR2	Long Bond Replication	1.F						Bond Forward			576360-AB-0	MASTERCARD INC	1.E FE	150,328	164,366	
94978*AR2	Long Bond Replication	1.F						Bond Forward			693506-BN-6	PPG INDUSTRIES INC	1.G FE	649,313	686,316	
94978*AR2	Long Bond Replication	1.F						Bond Forward			576360-AB-0	MASTERCARD INC	1.E FE	50,143	54,789	
94978*AR2	Long Bond Replication	1.F						Bond Forward				606822-AT-1	mitsubishi UFJ FINANCIAL GROUP INC	1.G FE	250,000	266,373
94978*AR2	Long Bond Replication	1.F						Bond Forward			855244-AN-9	STARBUCKS CORPORATION	2.A FE	249,967	264,088	
94978*AR2	Long Bond Replication	1.F						Bond Forward			49327M-2U-7	KEYBANK NATIONAL ASSOCIATION	1.G FE	499,961	532,420	
94978*AR2	Long Bond Replication	1.F						Bond Forward			60687Y-AP-4	MIZUHO FINANCIAL GROUP INC	1.G FE	250,000	266,265	
94978*AR2	Long Bond Replication	1.F						Bond Forward			500630-CU-0	KOREA DEVELOPMENT BANK	1.C FE	249,413	266,143	
94978*AR2	Long Bond Replication	1.F						Bond Forward			00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	494,076	526,530	
94978*AR2	Long Bond Replication	1.F						Bond Forward			24422E-TG-4	JOHN DEERE CAPITAL CORP	1.F FE	545,287	580,487	
94978*AR2	Long Bond Replication	1.F						Bond Forward			74949L-AB-8	RELX CAPITAL INC	2.A FE	898,248	957,213	
94978*AR2	Long Bond Replication	1.F						Bond Forward				CATERPILLAR FINANCIAL SERVICES COR	1.F FE	346,143	364,658	
94978*AR2	Long Bond Replication	1.F						Bond Forward			149130-2E-8		2.B FE	185,877	198,602	
94978*AR2	Long Bond Replication	1.F						Bond Forward			134429-BE-8	CAMPBELL SOUP COMPANY	1.E FE	296,979	313,896	
94978*AR2	Long Bond Replication	1.F						Bond Forward			341081-FJ-1	FLORIDA POWER & LIGHT CO	2.A FE	99,078	104,687	
94978*AR2	Long Bond Replication	1.F						Bond Forward			907818-DN-5	UNION PACIFIC CORP	1.G FE	149,628	159,534	
94978*AR2	Long Bond Replication	1.F						Bond Forward			025816-BS-7	AMERICAN EXPRESS COMPANY	1.E FE	300,817	328,731	
94978*AR2	Long Bond Replication	1.F						Bond Forward			576360-AB-0	MASTERCARD INC	1.E FE	498,403	531,125	
94978*AR2	Long Bond Replication	1.F						Bond Forward			904764-BA-4	UNILEVER CAPITAL CORP	2.A FE	246,606	263,848	
94978*AR2	Long Bond Replication	1.F						Bond Forward			883556-BN-1	THERMO FISHER SCIENTIFIC INC	1.D FE	299,207	313,758	
94978*AR2	Long Bond Replication	1.F						Bond Forward			125720-AE-5	OME GROUP INC				
94978*AR2	Long Bond Replication	1.F						Bond Forward			15189H-AK-6	CENTERPOINT ENERGY RESOURCES CORPO	2.A FE	249,744	266,635	
94978*AR2	Long Bond Replication	1.F						Bond Forward			174010-AQ-4	CITIZENS BANK NA	2.A FE	599,590	641,622	
94978*AR2	Long Bond Replication	1.F						Bond Forward			278062-AC-8	EATON CORPORATION	2.A FE	99,019	104,345	
94978*AR2	Long Bond Replication	1.F						Bond Forward			278062-AC-8	EATON CORPORATION	2.A FE	49,506	52,173	
94978*AR2	Long Bond Replication	1.F						Bond Forward			278062-AC-8	EATON CORPORATION	2.A FE	99,042	104,345	
94978*AR2	Long Bond Replication	1.F						Bond Forward			278062-AC-8	EATON CORPORATION	2.A FE	198,032	208,690	
94978*AR2	Long Bond Replication	1.F						Bond Forward			09062X-AE-3	BIOGEN INC	1.G FE	251,115	263,563	
94978*AR2	Long Bond Replication	1.F						Bond Forward			09062X-AE-3	BIOGEN INC	1.G FE	401,542	421,700	
94978*AR2	Long Bond Replication	1.F						Bond Forward			79466L-AE-4	SALESFORCE.COM INC	1.F FE	749,786	798,983	
94978*AR2	Long Bond Replication	1.F						Bond Forward			256677-AC-9	DOLLAR GENERAL CORP	2.B FE	248,709	264,523	
94978*AR2	Long Bond Replication	1.F						Bond Forward			291011-BE-3	EMERSON ELECTRIC CO	1.F FE	296,621	312,864	
94978*AR2	Long Bond Replication	1.F						Bond Forward			46647P-AP-1	JPMORGAN CHASE & CO	1.F FE	500,000	535,910	
94978*AR2	Long Bond Replication	1.F						Bond Forward			61744Y-AQ-1	MORGAN STANLEY	1.F FE	450,000	484,182	
94978*AR2	Long Bond Replication	1.F						Bond Forward			67077M-AK-4	NUTRIEN LTD	2.B FE	1,795,535	1,913,904	
94978*AR2	Long Bond Replication	1.F						Bond Forward			670346-AM-7	NUCOR CORP	2.A FE	151,592	162,062	
94978*AR2	Long Bond Replication	1.F						Bond Forward			06406R-AG-2	BANK OF NEW YORK MELLON CORP/THE	1.F FE	499,734	536,205	
94978*AR2	Long Bond Replication	1.F						Bond Forward			594918-BX-1	MICROSOFT CORPORATION	1.A FE	345,261	375,953	
94978*AR2	Long Bond Replication	1.F						Bond Forward			59523U-AA-5	MID AMERICA APARTMENTS LP	2.A FE	101,145	109,072	
94978*AR2	Long Bond Replication	1.F						Bond Forward			59523U-AA-5	MID AMERICA APARTMENTS LP	2.A FE	70,798	76,350	
94978*AR2	Long Bond Replication	1.F						Bond Forward			70109H-AK-1	PARKER HANNIFIN CORP	2.A FE	100,318	105,022	
94978*AR2	Long Bond Replication	1.F						Bond Forward			233851-DL-5	DAHLER FINANCE NORTH AMERICA LLC	2.A FE	149,860	160,728	
94978*AR2	Long Bond Replication	1.F						Bond Forward			594918-BX-1	MICROSOFT CORPORATION	1.A FE	345,231	375,953	
94978*AR2	Long Bond Replication	1.F						Bond Forward			594918-BX-1	MICROSOFT CORPORATION	1.A FE	246,609	268,538	
94978*AR2	Long Bond Replication	1.F						Bond Forward			427866-AZ-1	HERSHEY COMPANY THE	1.F FE	599,886	642,456	
94978*AR2	Long Bond Replication	1.F						Bond Forward			369550-BD-9	GENERAL DYNAMICS CORPORATION	1.F FE	299,441	320,808	
94978*AR2	Long Bond Replication	1.F						Bond Forward			961214-DZ-3	WESTPAC BANKING CORP	1.D FE	299,960	323,991	
94978*AR2	Long Bond Replication	1.F						Bond Forward				CATERPILLAR FINANCIAL SERVICES COR	1.F FE	349,891	375,186	
94978*AR2	Long Bond Replication	1.F						Bond Forward			149130-2L-2		1.F FE	249,425	267,840	
94978*AR2	Long Bond Replication	1.F						Bond Forward			377372-AL-1	GLAXOSMITHKLINE CAPITAL INC	1.F FE	543,090	577,247	
94978*AR2	Long Bond Replication	1.F						Bond Forward			009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	2.B FE	300,000	325,956	
94978*AR2	Long Bond Replication	1.F						Bond Forward			48271V-AG-5	KEURIG DR PEPPER INC	1.G FE	449,463	484,956	
94978*AR2	Long Bond Replication	1.F						Bond Forward			25243Y-AY-5	DIAGEO CAPITAL PLC	1.F FE	298,985	321,285	
94978*AR2	Long Bond Replication	1.F						Bond Forward			210518-CV-6	CONSUMERS ENERGY CO	1.E FE	295,394	312,624	
94978*AR2	Long Bond Replication	1.F						Bond Forward			642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	1.E FE	49,232	52,104	
94978*AR2	Long Bond Replication	1.F						Bond Forward			642869-AK-7	NEW BRUNSWICK (PROVINCE OF)	2.A FE	101,559	107,567	
94978*AR2	Long Bond Replication	1.F						Bond Forward			13645R-AK-0	CANADIAN PACIFIC RAILWAY CO	2.A FE	247,595	263,188	
94978*AR2	Long Bond Replication	1.F						Bond Forward			57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AR2	Long Bond Replication	1.F						Bond Forward			064159-KD-7	BANK OF NOVA SCOTIA	1.C FE	294,750	311,622
94978*AR2	Long Bond Replication	1.F						Bond Forward			882508-AW-4	TEXAS INSTRUMENTS INC	1.E FE	488,042	520,480
94978*AR2	Long Bond Replication	1.F						Bond Forward			69353R-FL-7	PNC BANK NA	1.F FE	499,710	536,760
94978*AR2	Long Bond Replication	1.F						Bond Forward			907818-EU-8	UNION PACIFIC CORPORATION	2.A FE	299,861	321,621
94978*AR2	Long Bond Replication	1.F						Bond Forward			225401-AG-3	CREDIT SUISSE GROUP AG	2.A FE	800,000	866,736
94978*AR2	Long Bond Replication	1.F						Bond Forward			225433-AT-8	CREDIT SUISSE GROUP FUNDING GUERNS	2.A FE	298,461	323,097
94978*AR2	Long Bond Replication	1.F						Bond Forward			959802-AX-7	WESTERN UNION CO/THE	2.B FE	949,608	1,030,456
94978*AR2	Long Bond Replication	1.F						Bond Forward			313747-AT-4	FEDERAL REALTY INVESTMENT TRUST	1.G FE	244,662	261,303
94978*AR2	Long Bond Replication	1.F						Bond Forward			63254A-BA-5	NATIONAL AUSTRALIA BANK LIMITED	1.D FE	299,495	323,673
94978*AR2	Long Bond Replication	1.F						Bond Forward			801060-AC-8	SANOFI SA	1.E FE	1,598,631	1,716,064
94978*AR2	Long Bond Replication	1.F						Bond Forward			37045X-CL-8	GENERAL MOTORS FINANCIAL CO INC	2.C FE	299,770	322,746
94978*AR2	Long Bond Replication	1.F						Bond Forward			78355H-KH-1	RYDER SYSTEM INC	2.B FE	299,681	322,896
94978*AR2	Long Bond Replication	1.F						Bond Forward			91324P-DJ-8	UNITEDHEALTH GROUP INC	1.G FE	299,925	323,748
94978*AR2	Long Bond Replication	1.F						Bond Forward			57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	99,336	105,275
94978*AR2	Long Bond Replication	1.F						Bond Forward			57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	24,832	26,319
94978*AR2	Long Bond Replication	1.F						Bond Forward			931142-EK-5	WALMART INC	1.C FE	749,914	805,455
94978*AR2	Long Bond Replication	1.F						Bond Forward				AMERICAN HONDA FINANCE CORPORATION			
94978*AR2	Long Bond Replication	1.F						Bond Forward			02665W-CJ-8		1.G FE	649,419	700,070
94978*AR2	Long Bond Replication	1.F						Bond Forward			09062X-AE-3	BIODEN INC	1.G FE	451,234	474,413
94978*AR2	Long Bond Replication	1.F						Bond Forward			278062-AC-8	EATON CORPORATION	2.A FE	444,534	469,553
94978*AR2	Long Bond Replication	1.F						Bond Forward			427866-AZ-1	HERSHEY COMPANY THE	1.F FE	450,747	481,842
94978*AR2	Long Bond Replication	1.F						Bond Forward			539830-BG-3	LOCKHEED MARTIN CORPORATION	1.G FE	447,460	472,910
94978*AR2	Long Bond Replication	1.F						Bond Forward			66989H-AG-3	NOVARTIS CAPITAL CORP	1.D FE	449,870	493,655
94978*AR2	Long Bond Replication	1.F						Bond Forward			670346-AM-7	NUCOR CORP	2.A FE	455,116	486,185
94978*AR2	Long Bond Replication	1.F						Bond Forward			68389X-BL-8	ORACLE CORPORATION	1.G FE	438,828	473,175
94978*AR2	Long Bond Replication	1.F						Bond Forward			713448-CG-1	PEPSICO INC	1.E FE	445,991	475,115
94978*AR2	Long Bond Replication	1.F						Bond Forward			87938H-AR-4	TELEFONICA EMISIONES SAU REG	2.C FE	457,751	491,976
94978*AR2	Long Bond Replication	1.F						Bond Forward			911312-BK-1	UNITED PARCEL SERVICE INC	1.G FE	442,354	470,660
94978*AR2	Long Bond Replication	1.F						Bond Forward			94106L-BD-0	WASTE MANAGEMENT INC	2.A FE	439,843	469,940
94978*AR2	Long Bond Replication	1.F						Bond Forward			86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	450,000	487,076
94978*AR2	Long Bond Replication	1.F						Bond Forward			891140-C4-8	THE TORONTO-DOMINION BANK	1.C FE	1,748,734	1,893,815
94978*AR2	Long Bond Replication	1.F						Bond Forward				THE TORONTO-DOMINION BANK			
94978*AR2	Long Bond Replication	1.F						Bond Forward			606822-BA-1	THE TORONTO-DOMINION BANK	1.G FE	850,000	921,528
94978*AR2	Long Bond Replication	1.F						Bond Forward			06051G-HL-6	THE TORONTO-DOMINION BANK	1.F FE	450,000	487,890
94978*AR2	Long Bond Replication	1.F						Bond Forward			55261F-AJ-3	M&T BANK CORPORATION	1.G FE	749,691	810,300
94978*AR2	Long Bond Replication	1.F						Bond Forward			90331H-NV-1	US BANK NATIONAL ASSOC CINCINNATI	1.D FE	849,546	912,722
94978*AR2	Long Bond Replication	1.F						Bond Forward			55261F-AJ-3	M&T BANK CORPORATION	1.G FE	350,161	378,140
94978*AR2	Long Bond Replication	1.F						Bond Forward			55261F-AJ-3	M&T BANK CORPORATION	1.G FE	50,023	54,020
94978*AR2	Long Bond Replication	1.F						Bond Forward			695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	50,888	55,139
94978*AR2	Long Bond Replication	1.F						Bond Forward			695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	203,550	220,556
94978*AR2	Long Bond Replication	1.F						Bond Forward			009158-AT-3	AIR PRODUCTS AND CHEMICALS INC	1.F FE	691,649	734,678
94978*AR2	Long Bond Replication	1.F						Bond Forward			00440E-AP-2	ACE INA HOLDINGS INC	1.F FE	443,140	473,877
94978*AR2	Long Bond Replication	1.F						Bond Forward			036752-AF-0	ANTHEM INC	2.B FE	444,920	471,425
94978*AR2	Long Bond Replication	1.F						Bond Forward			055451-AU-2	BHP BILLITON FINANCE (USA) LTD	1.F FE	454,984	491,819
94978*AR2	Long Bond Replication	1.F						Bond Forward			125720-AE-5	CME GROUP INC	1.D FE	447,895	470,637
94978*AR2	Long Bond Replication	1.F						Bond Forward			25243Y-AU-3	DIAGEO CAPITAL PLC	1.G FE	442,621	471,231
94978*AR2	Long Bond Replication	1.F						Bond Forward			256677-AC-9	DOLLAR GENERAL CORP	2.B FE	445,649	476,141
94978*AR2	Long Bond Replication	1.F						Bond Forward			278865-AU-4	ECOLAB INC	2.A FE	298,965	315,723
94978*AR2	Long Bond Replication	1.F						Bond Forward			291011-BE-3	EMERSON ELECTRIC CO	1.F FE	443,688	469,296
94978*AR2	Long Bond Replication	1.F						Bond Forward			68389X-BL-8	ORACLE CORPORATION	1.G FE	438,872	473,175
94978*AR2	Long Bond Replication	1.F						Bond Forward			79466L-AE-4	SALESFORCE.COM INC	1.F FE	449,648	479,390
94978*AR2	Long Bond Replication	1.F						Bond Forward			695156-AQ-2	PACKAGING CORPORATION OF AMERICA	2.B FE	254,585	275,695
94978*AR2	Long Bond Replication	1.F						Bond Forward			57772K-AB-7	MAXIM INTEGRATED PRODUCTS INC	2.A FE	198,322	210,550
94978*AR2	Long Bond Replication	1.F						Bond Forward			06406R-AJ-6	BANK OF NEW YORK MELLON CORP/THE	1.E FE	449,961	486,432
94978*AR2	Long Bond Replication	1.F						Bond Forward			45866F-AG-9	INTERCONTINENTAL EXCHANGE INC	2.A FE	449,894	484,856
94978*AR2	Long Bond Replication	1.F						Bond Forward			69371R-PS-9	PACCAR FINANCIAL CORP	1.E FE	1,049,767	1,133,769
94978*AR2	Long Bond Replication	1.F						Bond Forward			94988J-SR-4	WELLS FARGO BANK NA	1.D FE	1,148,989	1,242,012
94978*AR2	Long Bond Replication	1.F						Bond Forward			7591EP-AP-5	REGIONS FINANCIAL CORPORATION	2.A FE	649,811	705,120
94978*AR2	Long Bond Replication	1.F						Bond Forward			539439-AS-8	LLOYDS BANKING GROUP PLC	1.G FE	199,970	218,556
94978*AR2	Long Bond Replication	1.F						Bond Forward			95040Q-AE-4	WELLTOWER INC	2.A FE	299,948	325,494
94978*AR2	Long Bond Replication	1.F						Bond Forward			776743-AE-6	ROPER TECHNOLOGIES INC	2.A FE	449,606	488,268

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AR2	Long Bond Replication	1.F						Bond Forward			046353-AR-9	ASTRAZENECA PLC	2.A FE	174,688	188,508
94978*AR2	Long Bond Replication	1.F						Bond Forward			44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)	1.G FE	449,436	487,215
94978*AR2	Long Bond Replication	1.F						Bond Forward			904764-BG-1	UNILEVER CAPITAL CORP	1.E FE	248,916	271,480
94978*AR2	Long Bond Replication	1.F						Bond Forward			744560-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	249,754	267,680
94978*AR2	Long Bond Replication	1.F						Bond Forward				CANADIAN IMPERIAL BANK OF COMMERCE	1.C FE	2,297,766	2,497,041
94978*AR2	Long Bond Replication	1.F						Bond Forward			13607R-AD-2	BP CAPITAL MARKETS AMERICA INC.	1.F FE	850,000	919,505
94978*AR2	Long Bond Replication	1.F						Bond Forward			103730-AI-6	BP CAPITAL MARKETS AMERICA INC.	1.F FE	550,000	568,882
94978*AR2	Long Bond Replication	1.F						Bond Forward			103730-BA-7	SCHLUMBERGER HOLDINGS CORP	2.A FE	2,097,467	2,288,937
94978*AR2	Long Bond Replication	1.F						Bond Forward			806851-AJ-0	mitsubishi ufj financial group inc	1.G FE	450,000	489,020
94978*AR2	Long Bond Replication	1.F						Bond Forward			606822-BD-5	WALT DISNEY COMPANY	1.G FE	499,324	522,205
94978*AR2	Long Bond Replication	1.F						Bond Forward			254687-CM-6	COOPERATIVE RABOBANK UA	1.E FE	797,883	839,104
94978*AR2	Long Bond Replication	1.F						Bond Forward			21688A-AL-6	HOME DEPOT INC	1.F FE	497,587	568,345
94978*AR2	Long Bond Replication	1.F						Bond Forward			437076-BY-7	BANK OF NOVA SCOTIA	1.F FE	1,599,553	1,665,936
94978*AR2	Long Bond Replication	1.F						Bond Forward			064159-QD-1	L3HARRIS TECH INC	2.B FE	649,356	702,098
94978*AR2	Long Bond Replication	1.F						Bond Forward			502431-AJ-8	L3HARRIS TECH INC	2.B FE	349,831	378,053
94978*AR2	Long Bond Replication	1.F						Bond Forward			502431-AJ-8	BANK OF NEW YORK MELLON CORP/THE	1.E FE	1,999,645	2,057,180
94978*AR2	Long Bond Replication	1.F						Bond Forward			06406R-AK-3	DANONE SA	2.A FE	708,029	736,575
94978*AR2	Long Bond Replication	1.F						Bond Forward			23636T-AD-2	UNILEVER CAPITAL CORP	1.E FE	561,805	585,113
94978*AR2	Long Bond Replication	1.F						Bond Forward			904764-AX-5	BRISTOL-MYERS SQUIBB CO	1.F FE	331,166	341,897
94978*AR2	Long Bond Replication	1.F						Bond Forward			110122-C2-9	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,107,848
94978*AR2	Long Bond Replication	1.F						Bond Forward			910637-P2-2	EATON CORP	2.A	2,000,000	2,149,401
94978*AR2	Long Bond Replication	1.F						Bond Forward			278058-F2-8	JOHNSON MATTHEY PLC	1.G	6,000,000	6,258,920
94978*AR2	Long Bond Replication	1.F						Bond Forward			479142-CA-6	AIR LIQUIDE FINANCE	1.G	2,000,000	2,085,177
94978*AR2	Long Bond Replication	1.F						Bond Forward			F0164F-AB-8	MARS INC	1.F	5,000,000	5,251,080
94978*AR2	Long Bond Replication	1.F						Bond Forward			57169F-AR-8	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,006,595	3,175,268
94978*AT8	Long Bond Replication	1.C	100,000,000	100,678,474	117,844,585	02/27/2020	08/29/2022	Bond Forward		2,556,868	604059-AE-5	3M COMPANY	1.E FE	513,478	662,235
94978*AT8	Long Bond Replication	1.C						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	262,312	331,118
94978*AT8	Long Bond Replication	1.C						Bond Forward			580135-BY-6	MCDONALD'S CORP	2.A FE	1,029,068	1,284,830
94978*AT8	Long Bond Replication	1.C						Bond Forward			494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	521,980	664,425
94978*AT8	Long Bond Replication	1.C						Bond Forward			494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,048,848	1,308,850
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.F FE	1,088,462	1,328,070
94978*AT8	Long Bond Replication	1.C						Bond Forward			458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,605,041	2,003,805
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.F FE	535,280	664,035
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.F FE	537,147	664,035
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.F FE	537,402	664,035
94978*AT8	Long Bond Replication	1.C						Bond Forward			494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	924,488	1,177,965
94978*AT8	Long Bond Replication	1.C						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	103,773	132,447
94978*AT8	Long Bond Replication	1.C						Bond Forward			26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,928	285,505
94978*AT8	Long Bond Replication	1.C						Bond Forward			961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,610	792,589
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	1,157,640
94978*AT8	Long Bond Replication	1.C						Bond Forward			87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,582	2,293,160
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401,190	463,056
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,549	202,587
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,569	202,587
94978*AT8	Long Bond Replication	1.C						Bond Forward			404280-BK-4	HSBC HOLDINGS PLC	1.F FE	750,000	856,478
94978*AT8	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	1,195,958	1,370,280
94978*AT8	Long Bond Replication	1.C						Bond Forward			09247X-AN-1	BLACKROCK INC	1.D FE	1,196,786	1,353,576
94978*AT8	Long Bond Replication	1.C						Bond Forward			46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000	798,756
94978*AT8	Long Bond Replication	1.C						Bond Forward			91153H-HR-4	US BANCORP	1.E FE	949,619	1,070,099
94978*AT8	Long Bond Replication	1.C						Bond Forward			126408-HH-9	CSX CORP	2.A FE	1,199,034	1,356,336
94978*AT8	Long Bond Replication	1.C						Bond Forward			0258MO-EL-9	AMERICAN EXPRESS CREDIT CORPORATIO	1.G FE	694,249	798,658
94978*AT8	Long Bond Replication	1.C						Bond Forward			58523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	723,007	820,142
94978*AT8	Long Bond Replication	1.C						Bond Forward			824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.C FE	498,773	564,870
94978*AT8	Long Bond Replication	1.C						Bond Forward			037735-CW-5	APPALACHIAN POWER CO	2.A FE	348,806	390,775
94978*AT8	Long Bond Replication	1.C						Bond Forward			573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2.B FE	798,907	895,912
94978*AT8	Long Bond Replication	1.C						Bond Forward			902494-BG-6	TYSON FOODS INC	2.B FE	549,419	628,227
94978*AT8	Long Bond Replication	1.C						Bond Forward			14149Y-BJ-6	CARDINAL HEALTH INC	2.B FE	700,000	790,412
94978*AT8	Long Bond Replication	1.C						Bond Forward			25468P-DV-5	WALT DISNEY CO	2.A FE	698,243	779,786
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	2.A FE	498,268	562,510

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,263	1,051,204
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,276	110,653
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,379	165,980
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,107	55,327
94978*AT8	Long Bond Replication	1.C						Bond Forward			816851-BA-6	SEMPRA ENERGY	2.B FE	698,543	782,299
94978*AT8	Long Bond Replication	1.C						Bond Forward			906548-CN-2	UNION ELECTRIC CO	1.F FE	947,897	1,049,247
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,336	276,633
94978*AT8	Long Bond Replication	1.C						Bond Forward			90265E-AM-2	UDR INC	2.A FE	698,872	780,626
94978*AT8	Long Bond Replication	1.C						Bond Forward			57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,506	1,065,435
94978*AT8	Long Bond Replication	1.C						Bond Forward			871829-BF-3	SYS CO CORPORATION	2.C FE	398,552	445,152
94978*AT8	Long Bond Replication	1.C						Bond Forward			124857-AT-0	CBS CORP	2.B FE	446,913	505,976
94978*AT8	Long Bond Replication	1.C						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,010	438,836
94978*AT8	Long Bond Replication	1.C						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,330	274,273
94978*AT8	Long Bond Replication	1.C						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,281	548,545
94978*AT8	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,137	169,685
94978*AT8	Long Bond Replication	1.C						Bond Forward			902494-BG-6	TYSON FOODS INC	2.B FE	201,401	228,446
94978*AT8	Long Bond Replication	1.C						Bond Forward				SUMITOMO MITSUI FINANCIAL GROUP IN			
94978*AT8	Long Bond Replication	1.C						Bond Forward			86562M-AR-1		1.G FE	400,000	452,776
94978*AT8	Long Bond Replication	1.C						Bond Forward			565849-AP-1	MARATHON OIL CORP	2.C FE	1,446,332	1,611,864
94978*AT8	Long Bond Replication	1.C						Bond Forward			95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,717	453,436
94978*AT8	Long Bond Replication	1.C						Bond Forward				MITSUBISHI UFJ FINANCIAL GROUP INC			
94978*AT8	Long Bond Replication	1.C						Bond Forward			606822-AR-5		1.G FE	400,000	451,404
94978*AT8	Long Bond Replication	1.C						Bond Forward			171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,656	554,590
94978*AT8	Long Bond Replication	1.C						Bond Forward			26884A-BG-7	ERP OPERATING LP	1.G FE	499,405	558,680
94978*AT8	Long Bond Replication	1.C						Bond Forward			443510-AH-5	HUBBELL INCORPORATED	2.A FE	646,408	690,827
94978*AT8	Long Bond Replication	1.C						Bond Forward			443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,694	106,281
94978*AT8	Long Bond Replication	1.C						Bond Forward			443510-AH-5	HUBBELL INCORPORATED	2.A FE	349,931	371,984
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,243	555,175
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,804	55,518
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,625	388,623
94978*AT8	Long Bond Replication	1.C						Bond Forward			20030N-CA-7	COMCAST CORPORATION	1.G FE	399,833	451,444
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,968	111,035
94978*AT8	Long Bond Replication	1.C						Bond Forward			37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,355	736,541
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,107	55,518
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	149,989	166,553
94978*AT8	Long Bond Replication	1.C						Bond Forward			03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,076	939,803
94978*AT8	Long Bond Replication	1.C						Bond Forward			26441C-AX-3	DUKE ENERGY CORP	2.A FE	199,609	223,192
94978*AT8	Long Bond Replication	1.C						Bond Forward			655044-AP-0	NOBLE ENERGY INC	2.C FE	1,446,723	1,687,510
94978*AT8	Long Bond Replication	1.C						Bond Forward			03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,794	165,848
94978*AT8	Long Bond Replication	1.C						Bond Forward			579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,068	449,504
94978*AT8	Long Bond Replication	1.C						Bond Forward			742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,152	669,804
94978*AT8	Long Bond Replication	1.C						Bond Forward			45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	649,064	725,163
94978*AT8	Long Bond Replication	1.C						Bond Forward			579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	402,116	449,504
94978*AT8	Long Bond Replication	1.C						Bond Forward			883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	397,958	449,624
94978*AT8	Long Bond Replication	1.C						Bond Forward				MANUFACTURERS AND TRADERS TRUST CO			
94978*AT8	Long Bond Replication	1.C						Bond Forward			55279H-AQ-3		1.G FE	499,881	565,295
94978*AT8	Long Bond Replication	1.C						Bond Forward			023135-BC-9	AMAZON.COM INC	1.E FE	649,187	740,064
94978*AT8	Long Bond Replication	1.C						Bond Forward			50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,128	970,326
94978*AT8	Long Bond Replication	1.C						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,236	444,092
94978*AT8	Long Bond Replication	1.C						Bond Forward			96145D-AD-7	WESTROCK CO	2.B FE	649,814	726,655
94978*AT8	Long Bond Replication	1.C						Bond Forward			742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,698	223,268
94978*AT8	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	399,271	445,096
94978*AT8	Long Bond Replication	1.C						Bond Forward			98978V-AL-7	ZOETIS INC	2.B FE	846,683	951,142
94978*AT8	Long Bond Replication	1.C						Bond Forward			637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,046,984	1,158,119
94978*AT8	Long Bond Replication	1.C						Bond Forward			278062-AG-9	EATON CORPORATION	2.A FE	1,250,000	1,400,388
94978*AT8	Long Bond Replication	1.C						Bond Forward			92826C-AH-5	VISA INC	1.D FE	746,088	835,680
94978*AT8	Long Bond Replication	1.C						Bond Forward			66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000	216,162
94978*AT8	Long Bond Replication	1.C						Bond Forward			369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.F FE	1,132,421	1,254,190
94978*AT8	Long Bond Replication	1.C						Bond Forward			74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000	670,674
94978*AT8	Long Bond Replication	1.C						Bond Forward			055650-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000	1,066,689
94978*AT8	Long Bond Replication	1.C						Bond Forward			96145D-AD-7	WESTROCK CO	2.B FE	199,918	223,586
94978*AT8	Long Bond Replication	1.C						Bond Forward			88579Y-AY-7	3M CO	1.E FE	1,045,442	1,170,036
94978*AT8	Long Bond Replication	1.C						Bond Forward			189054-AV-1	CLOREX COMPANY	1.G FE	299,928	337,419

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AT8	Long Bond Replication	1.C						Bond Forward			024836-AD-0	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	399,758	440,852
94978*AT8	Long Bond Replication	1.C						Bond Forward			976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,074	498,600
94978*AT8	Long Bond Replication	1.C						Bond Forward			713448-DY-1	PEPSICO INC	1.E FE	648,700	733,226
94978*AT8	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,843	728,195
94978*AT8	Long Bond Replication	1.C						Bond Forward			570535-AR-5	MARKEL CORPORATION	2.B FE	299,531	338,523
94978*AT8	Long Bond Replication	1.C						Bond Forward			94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,942	733,863
94978*AT8	Long Bond Replication	1.C						Bond Forward			031162-CO-1	AMGEN INC	2.A FE	348,998	392,956
94978*AT8	Long Bond Replication	1.C						Bond Forward			037833-DK-3	APPLE INC	1.B FE	349,268	394,552
94978*AT8	Long Bond Replication	1.C						Bond Forward			487836-BU-1	KELLOGG COMPANY	2.B FE	199,612	226,198
94978*AT8	Long Bond Replication	1.C						Bond Forward			68389X-BN-4	ORACLE CORPORATION	1.G FE	299,776	342,327
94978*AT8	Long Bond Replication	1.C						Bond Forward			976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,725	221,600
94978*AT8	Long Bond Replication	1.C						Bond Forward			05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,569	166,994
94978*AT8	Long Bond Replication	1.C						Bond Forward			478160-CX-8	JOHNSON & JOHNSON	1.A FE	299,753	338,487
94978*AT8	Long Bond Replication	1.C						Bond Forward			29364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,509	219,216
94978*AT8	Long Bond Replication	1.C						Bond Forward			911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	299,059	343,518
94978*AT8	Long Bond Replication	1.C						Bond Forward			05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,710	55,665
94978*AT8	Long Bond Replication	1.C						Bond Forward			142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,426	226,294
94978*AT8	Long Bond Replication	1.C						Bond Forward			209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	2.A FE	599,887	670,980
94978*AT8	Long Bond Replication	1.C						Bond Forward			760759-AS-9	REPUBLIC SERVICES INC	2.B FE	199,764	226,808
94978*AT8	Long Bond Replication	1.C						Bond Forward			524660-AY-3	LEGGETT & PLATT INC	2.C FE	497,645	539,475
94978*AT8	Long Bond Replication	1.C						Bond Forward			86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	50,000	56,942
94978*AT8	Long Bond Replication	1.C						Bond Forward			86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	99,888	113,883
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,783	55,518
94978*AT8	Long Bond Replication	1.C						Bond Forward			69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,250	285,248
94978*AT8	Long Bond Replication	1.C						Bond Forward			961214-DW-0	WESTPAC BANKING CORP	1.D FE	149,608	172,512
94978*AT8	Long Bond Replication	1.C						Bond Forward			142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,305	56,574
94978*AT8	Long Bond Replication	1.C						Bond Forward			142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,281	56,574
94978*AT8	Long Bond Replication	1.C						Bond Forward			06406R-AF-4	BANK OF NEW YORK MELLON/THE NATIONAL RURAL UTILITIES COOPERATI	1.E FE	149,944	171,435
94978*AT8	Long Bond Replication	1.C						Bond Forward			637432-NP-6		1.E FE	149,676	172,332
94978*AT8	Long Bond Replication	1.C						Bond Forward			20030N-CH-2	COMCAST CORPORATION	1.G FE	99,731	115,242
94978*AT8	Long Bond Replication	1.C						Bond Forward			26884A-BJ-1	ERP OPERATING LP	1.G FE	149,340	170,351
94978*AT8	Long Bond Replication	1.C						Bond Forward			90265E-AN-0	UDR INC	2.A FE	48,872	56,080
94978*AT8	Long Bond Replication	1.C						Bond Forward			50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	49,235	57,078
94978*AT8	Long Bond Replication	1.C						Bond Forward			02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	249,455	288,095
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	2.A FE	96,712	112,502
94978*AT8	Long Bond Replication	1.C						Bond Forward			576360-AJ-3	MASTERCARD INC	1.E FE	49,912	57,645
94978*AT8	Long Bond Replication	1.C						Bond Forward			431282-AQ-5	HIGHWOODS REALTY LP	2.B FE	99,103	112,477
94978*AT8	Long Bond Replication	1.C						Bond Forward			49456B-AP-6	KINDER MORGAN INC	2.B FE	99,713	117,276
94978*AT8	Long Bond Replication	1.C						Bond Forward			693506-BP-1	PPG INDUSTRIES INC	1.G FE	249,735	300,108
94978*AT8	Long Bond Replication	1.C						Bond Forward			606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	100,000	117,684
94978*AT8	Long Bond Replication	1.C						Bond Forward			96145D-AH-8	WESTROCK CO	2.B FE	1,098,580	1,275,439
94978*AT8	Long Bond Replication	1.C						Bond Forward			893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2.B FE	746,844	865,455
94978*AT8	Long Bond Replication	1.C						Bond Forward			845011-AA-3	SOUTHWEST GAS CORP	1.G FE	1,348,170	1,547,343
94978*AT8	Long Bond Replication	1.C						Bond Forward			03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	579,256	663,390
94978*AT8	Long Bond Replication	1.C						Bond Forward			539439-AR-0	LLOYDS BANKING GROUP PLC	1.G FE	598,380	714,090
94978*AT8	Long Bond Replication	1.C						Bond Forward			904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,977,096	2,316,480
94978*AT8	Long Bond Replication	1.C						Bond Forward			09247X-AN-1	BLACKROCK INC	1.D FE	585,292	676,788
94978*AT8	Long Bond Replication	1.C						Bond Forward			744320-CC-7	PRUDENTIAL FINANCIAL INC	1.G FE	1,350,000	1,587,357
94978*AT8	Long Bond Replication	1.C						Bond Forward			615369-AM-7	MOODY'S CORPORATION	2.A FE	336,239	393,862
94978*AT8	Long Bond Replication	1.C						Bond Forward			911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	337,916	400,771
94978*AT8	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	482,041	566,220
94978*AT8	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	337,472	396,354
94978*AT8	Long Bond Replication	1.C						Bond Forward			98978V-AL-7	ZOETIS INC	2.B FE	618,546	727,344
94978*AT8	Long Bond Replication	1.C						Bond Forward			571903-AY-9	MARRIOTT INTERNATIONAL INC	2.C FE	596,701	663,714
94978*AT8	Long Bond Replication	1.C						Bond Forward			79466L-AF-1	SALESFORCE.COM INC	1.F FE	1,149,781	1,356,908

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AT8	Long Bond Replication	1.C						Bond Forward			45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	2.A FE	435,032	502,036
94978*AT8	Long Bond Replication	1.C						Bond Forward			91139H-HS-2	US BANCORP	1.E FE	1,696,458	2,019,685
94978*AT8	Long Bond Replication	1.C						Bond Forward			882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	572,351	670,860
94978*AT8	Long Bond Replication	1.C						Bond Forward			882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	95,333	111,810
94978*AT8	Long Bond Replication	1.C						Bond Forward			74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	598,246	696,468
94978*AT8	Long Bond Replication	1.C						Bond Forward			209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	1.G FE	1,149,854	1,330,688
94978*AT8	Long Bond Replication	1.C						Bond Forward			29364D-AV-2	ENERGY ARKANSAS LLC	1.F FE	399,815	468,328
94978*AT8	Long Bond Replication	1.C						Bond Forward			369550-BC-1	GENERAL DYNAMICS CORPORATION	1.F FE	1,145,015	1,345,385
94978*AT8	Long Bond Replication	1.C						Bond Forward			377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000	1,131,146
94978*AT8	Long Bond Replication	1.C						Bond Forward			377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,993	476,272
94978*AT8	Long Bond Replication	1.C						Bond Forward			02361D-AS-9	AMEREN ILLINOIS COMPANY	1.F FE	1,149,193	1,340,440
94978*AT8	Long Bond Replication	1.C						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	1,894,572	2,216,179
94978*AT8	Long Bond Replication	1.C						Bond Forward			57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	729,914	841,133
94978*AT8	Long Bond Replication	1.C						Bond Forward			89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1.E FE	721,154	842,490
94978*AT8	Long Bond Replication	1.C						Bond Forward			377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	605,369	714,408
94978*AT8	Long Bond Replication	1.C						Bond Forward			883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	523,206	618,233
94978*AT8	Long Bond Replication	1.C						Bond Forward			92343V-DY-7	VERIZON COMMUNICATIONS INC	2.A FE	752,978	884,018
94978*AT8	Long Bond Replication	1.C						Bond Forward			524660-AY-3	LEGGETT & PLATT INC	2.C FE	144,281	161,843
94978*AT8	Long Bond Replication	1.C						Bond Forward			904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	694,615	810,768
94978*AT8	Long Bond Replication	1.C						Bond Forward			524660-AY-3	LEGGETT & PLATT INC	2.C FE	668,463	755,265
94978*AT8	Long Bond Replication	1.C						Bond Forward			26441Y-BA-4	DUKE REALTY LP	2.A FE	285,856	337,539
94978*AT8	Long Bond Replication	1.C						Bond Forward			313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	1.G FE	284,539	326,277
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	342,960	388,623
94978*AT8	Long Bond Replication	1.C						Bond Forward			695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	871,488	957,687
94978*AT8	Long Bond Replication	1.C						Bond Forward			26441Y-BA-4	DUKE REALTY LP	2.A FE	672,898	731,335
94978*AT8	Long Bond Replication	1.C						Bond Forward			125523-AZ-3	CIGNA CORP	2.B FE	851,841	952,264
94978*AT8	Long Bond Replication	1.C						Bond Forward			579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	259,998	280,940
94978*AT8	Long Bond Replication	1.C						Bond Forward			845011-AA-3	SOUTHWEST GAS CORP	1.G FE	106,144	114,618
94978*AT8	Long Bond Replication	1.C						Bond Forward			278865-BD-1	ECOLAB INC	1.G FE	209,550	226,966
94978*AT8	Long Bond Replication	1.C						Bond Forward			278865-BD-1	ECOLAB INC	1.G FE	158,012	170,225
94978*AT8	Long Bond Replication	1.C						Bond Forward			377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	712,778	773,942
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	2.A FE	363,205	393,757
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	2.A FE	207,570	225,004
94978*AT8	Long Bond Replication	1.C						Bond Forward			278865-BD-1	ECOLAB INC	1.G FE	419,102	453,932
94978*AT8	Long Bond Replication	1.C						Bond Forward			649840-BF-1	NEW YORK STATE ELECTRIC & GAS CORP	1.G	2,100,000	2,192,586
94978*AV3	Long Bond Replication	2.B	100,000,000	100,269,219	120,672,562	03/02/2020	03/01/2022	Bond Forward	1,248,047		438506-AS-6	HONEYWELL INTERNATIONAL	1.F FE	774,252	997,800
94978*AV3	Long Bond Replication	2.B						Bond Forward			244199-AW-5	DEERE & CO	1.F FE	673,285	881,348
94978*AV3	Long Bond Replication	2.B						Bond Forward			580135-BY-6	MCDONALD'S CORP	2.A FE	1,033,300	1,284,830
94978*AV3	Long Bond Replication	2.B						Bond Forward			438506-AS-6	HONEYWELL INTERNATIONAL	1.F FE	265,690	332,600
94978*AV3	Long Bond Replication	2.B						Bond Forward			244199-AW-5	DEERE & CO	1.F FE	52,865	67,901
94978*AV3	Long Bond Replication	2.B						Bond Forward			743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,574,617	2,048,040
94978*AV3	Long Bond Replication	2.B						Bond Forward			244199-AW-5	DEERE & CO	1.F FE	519,748	679,005
94978*AV3	Long Bond Replication	2.B						Bond Forward			743315-AJ-2	PROGRESSIVE CORP	1.F FE	1,051,794	1,365,360
94978*AV3	Long Bond Replication	2.B						Bond Forward			71713U-AW-2	PHARMACIA CORP	1.F FE	1,055,308	1,393,870
94978*AV3	Long Bond Replication	2.B						Bond Forward			06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	1.F FE	850,000	970,581
94978*AV3	Long Bond Replication	2.B						Bond Forward			66989H-AN-8	NOVARTIS CAPITAL CORP	1.D FE	1,690,011	1,910,137
94978*AV3	Long Bond Replication	2.B						Bond Forward			015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	2.A FE	1,298,715	1,510,015
94978*AV3	Long Bond Replication	2.B						Bond Forward			110122-BB-3	BRISTOL-MYERS SQUIBB CO	1.F FE	1,245,031	1,412,950
94978*AV3	Long Bond Replication	2.B						Bond Forward			015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	2.A FE	401,782	464,620
94978*AV3	Long Bond Replication	2.B						Bond Forward			14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION	2.B FE	798,413	912,976
94978*AV3	Long Bond Replication	2.B						Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	1,039,185	1,166,834
94978*AV3	Long Bond Replication	2.B						Bond Forward			532457-BP-2	ELI LILLY AND COMPANY	1.F FE	449,913	501,363
94978*AV3	Long Bond Replication	2.B						Bond Forward			458140-AX-8	INTEL CORPORATION	1.E FE	947,906	1,072,284
94978*AV3	Long Bond Replication	2.B						Bond Forward			06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	1.F FE	499,858	563,085
94978*AV3	Long Bond Replication	2.B						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	949,514	1,071,087
94978*AV3	Long Bond Replication	2.B						Bond Forward			654730-BE-2	NISOURCE FINANCE CORPORATION	2.B FE	1,199,950	1,360,716
94978*AV3	Long Bond Replication	2.B						Bond Forward			95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	500,000	566,795
94978*AV3	Long Bond Replication	2.B						Bond Forward			06051G-GR-4	BANK OF AMERICA CORP	1.G FE	400,000	454,408

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AV3	Long Bond Replication	2.B						Bond Forward			61744Y-AK-4	MORGAN STANLEY	2.A FE	550,000	627,935
94978*AV3	Long Bond Replication	2.B						Bond Forward			539439-AQ-2	LLOYDS BANKING GROUP PLC	1.G FE	1,100,000	1,242,164
94978*AV3	Long Bond Replication	2.B						Bond Forward			816851-BG-3	SEMPRA ENERGY	2.A FE	99,483	113,892
94978*AV3	Long Bond Replication	2.B						Bond Forward			46647P-AM-8	JP MORGAN CHASE & CO	1.F FE	200,000	227,458
94978*AV3	Long Bond Replication	2.B						Bond Forward			14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	2.A FE	99,852	115,240
94978*AV3	Long Bond Replication	2.B						Bond Forward			443510-AJ-1	HUBBELL INCORPORATED	2.A FE	149,373	163,256
94978*AV3	Long Bond Replication	2.B						Bond Forward			20030N-CH-2	COMCAST CORPORATION	1.G FE	49,751	57,621
94978*AV3	Long Bond Replication	2.B						Bond Forward			581557-BJ-3	MCKESSON CORP	2.B FE	49,991	58,282
94978*AV3	Long Bond Replication	2.B						Bond Forward			61744Y-AP-3	MORGAN STANLEY	2.A FE	49,330	57,965
94978*AV3	Long Bond Replication	2.B						Bond Forward			92277G-AM-9	VENTAS REALTY LP	2.A FE	149,132	171,114
94978*AV3	Long Bond Replication	2.B						Bond Forward			12640H-HJ-5	CSX CORP	2.A FE	49,975	58,290
94978*AV3	Long Bond Replication	2.B						Bond Forward			718546-AR-5	PHILLIPS 66	2.A FE	99,926	115,148
94978*AV3	Long Bond Replication	2.B						Bond Forward			855244-AP-4	STARBUCKS CORPORATION	2.A FE	99,818	114,617
94978*AV3	Long Bond Replication	2.B						Bond Forward			963667-AQ-4	STRYKER CORPORATION	2.A FE	149,958	173,490
94978*AV3	Long Bond Replication	2.B						Bond Forward			75884R-AX-1	REGENCY CENTERS LP	2.A FE	499,384	570,090
94978*AV3	Long Bond Replication	2.B						Bond Forward			718546-AR-5	PHILLIPS 66	2.A FE	448,740	518,166
94978*AV3	Long Bond Replication	2.B						Bond Forward			718546-AR-5	PHILLIPS 66	2.A FE	149,561	172,722
94978*AV3	Long Bond Replication	2.B						Bond Forward			134429-BG-3	CAMPBELL SOUP COMPANY	2.C FE	1,348,838	1,587,776
94978*AV3	Long Bond Replication	2.B						Bond Forward			316773-CV-0	FIFTH THIRD BANCORP	2.A FE	349,522	411,485
94978*AV3	Long Bond Replication	2.B						Bond Forward			58013M-FF-6	MCDONALDS CORPORATION	2.A FE	649,470	759,811
94978*AV3	Long Bond Replication	2.B						Bond Forward			026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	2.A FE	648,150	771,635
94978*AV3	Long Bond Replication	2.B						Bond Forward			035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE	969,278	1,149,486
94978*AV3	Long Bond Replication	2.B						Bond Forward			035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2.B FE	349,384	412,636
94978*AV3	Long Bond Replication	2.B						Bond Forward			15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	2.A FE	649,714	757,803
94978*AV3	Long Bond Replication	2.B						Bond Forward			370334-OG-7	GENERAL MILLS INC	2.B FE	424,378	509,567
94978*AV3	Long Bond Replication	2.B						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	599,814	701,322
94978*AV3	Long Bond Replication	2.B						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	300,315	350,661
94978*AV3	Long Bond Replication	2.B						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	300,446	350,661
94978*AV3	Long Bond Replication	2.B						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	300,681	350,661
94978*AV3	Long Bond Replication	2.B						Bond Forward			12541W-AA-8	CH ROBINSON WORLDWIDE INC	2.A FE	597,245	709,812
94978*AV3	Long Bond Replication	2.B						Bond Forward			670346-AP-0	NUCOR CORPORATION	2.A FE	898,979	1,058,733
94978*AV3	Long Bond Replication	2.B						Bond Forward			670346-AP-0	NUCOR CORPORATION	2.A FE	99,937	117,637
94978*AV3	Long Bond Replication	2.B						Bond Forward			670346-AP-0	NUCOR CORPORATION	2.A FE	249,714	294,093
94978*AV3	Long Bond Replication	2.B						Bond Forward			609207-AM-7	MONDELEZ INTERNATIONAL INC	2.B FE	1,488,640	1,773,840
94978*AV3	Long Bond Replication	2.B						Bond Forward			760759-AT-7	REPUBLIC SERVICES INC	2.B FE	1,731,261	2,052,155
94978*AV3	Long Bond Replication	2.B						Bond Forward			89352H-AW-9	TRANSCANADA PIPELINES LTD	2.A FE	1,747,744	885,863
94978*AV3	Long Bond Replication	2.B						Bond Forward			189054-AW-9	COLORADO COMPANY	1.G FE	1,148,463	1,351,043
94978*AV3	Long Bond Replication	2.B						Bond Forward			487836-BW-7	KELLOGG COMPANY	2.B FE	1,495,875	1,795,725
94978*AV3	Long Bond Replication	2.B						Bond Forward			58523U-AP-2	MID-AMERICA APARTMENTS LP	2.A FE	1,144,893	1,352,757
94978*AV3	Long Bond Replication	2.B						Bond Forward			67103H-AG-2	O'REILLY AUTOMOTIVE INC	2.B FE	648,653	773,169
94978*AV3	Long Bond Replication	2.B						Bond Forward			31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	1,146,907	1,368,822
94978*AV3	Long Bond Replication	2.B						Bond Forward			13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	2.A FE	899,370	1,056,141
94978*AV3	Long Bond Replication	2.B						Bond Forward			49271V-AF-7	KEURIG DR PEPPER INC	2.B FE	850,000	1,034,535
94978*AV3	Long Bond Replication	2.B						Bond Forward			31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	2.B FE	398,445	476,112
94978*AV3	Long Bond Replication	2.B						Bond Forward			49271V-AF-7	KEURIG DR PEPPER INC	2.B FE	399,581	486,840
94978*AV3	Long Bond Replication	2.B						Bond Forward			91913V-AY-2	VALERO ENERGY CORPORATION	2.B FE	1,498,969	1,707,315
94978*AV3	Long Bond Replication	2.B						Bond Forward			413875-AW-5	L3HARRIS TECHNOLOGIES INC	2.B FE	2,699,821	3,237,516
94978*AV3	Long Bond Replication	2.B						Bond Forward			74340X-BH-3	PROLOGIS LP	1.G FE	547,052	651,904
94978*AV3	Long Bond Replication	2.B						Bond Forward			801060-AD-6	SANOFI SA	1.E FE	3,728,639	4,365,488
94978*AV3	Long Bond Replication	2.B						Bond Forward			125720-AJ-4	CME GROUP INC	1.D FE	1,149,851	1,362,543
94978*AV3	Long Bond Replication	2.B						Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	898,486	1,049,490
94978*AV3	Long Bond Replication	2.B						Bond Forward			91324P-DK-5	UNITEDHEALTH GROUP INC	1.G FE	748,990	891,728
94978*AV3	Long Bond Replication	2.B						Bond Forward			931142-EE-9	WALMART INC	1.C FE	2,294,750	2,709,055
94978*AV3	Long Bond Replication	2.B						Bond Forward			98389B-AV-2	XCEL ENERGY INC	2.A FE	745,941	882,968
94978*AV3	Long Bond Replication	2.B						Bond Forward			69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1.G FE	1,097,969	1,303,445
94978*AV3	Long Bond Replication	2.B						Bond Forward			443510-AJ-1	HUBBELL INCORPORATED	2.A FE	722,540	816,278
94978*AV3	Long Bond Replication	2.B						Bond Forward			110122-BB-3	BRISTOL-MYERS SQUIBB CO	1.F FE	735,950	847,770

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AV3	Long Bond Replication	2.B						Bond Forward			45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC ONCOR ELECTRIC DELIVERY COMPANY LL	2.A FE	546,728	640,495
94978*AV3	Long Bond Replication	2.B						Bond Forward			68233J-BH-6		1.F FE	549,792	646,410
94978*AV3	Long Bond Replication	2.B						Bond Forward			45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	2.A FE	397,805	465,814
94978*AV3	Long Bond Replication	2.B						Bond Forward			95040Q-AD-6	WELLTOWER INC	2.A FE	545,444	642,879
94978*AV3	Long Bond Replication	2.B						Bond Forward			678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	649,022	752,297
94978*AV3	Long Bond Replication	2.B						Bond Forward			26441Y-BB-2	DUKE REALTY LP	2.A FE	793,091	942,856
94978*AV3	Long Bond Replication	2.B						Bond Forward			717081-EP-4	PFIZER INC	1.F FE	899,135	828,478
94978*AV3	Long Bond Replication	2.B						Bond Forward			29446M-AB-8	EQUINOR ASA PUBLIC SERVICE ELECTRIC AND GAS CO	1.D FE	2,047,277	2,378,328
94978*AV3	Long Bond Replication	2.B						Bond Forward			744560-BX-3		1.F FE	649,914	754,403
94978*AV3	Long Bond Replication	2.B						Bond Forward			88579Y-BC-4	3M CO	1.E FE	1,000,000	1,159,810
94978*AV3	Long Bond Replication	2.B						Bond Forward			69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	1.G FE	698,838	829,465
94978*AV3	Long Bond Replication	2.B						Bond Forward			103730-AC-4	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,000,000	1,173,990
94978*AV3	Long Bond Replication	2.B						Bond Forward			461070-AP-9	INTERSTATE POWER AND LIGHT CO	2.A FE	648,677	774,085
94978*AV3	Long Bond Replication	2.B						Bond Forward			133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	449,643	534,407
94978*AV3	Long Bond Replication	2.B						Bond Forward			133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	149,801	178,136
94978*AV3	Long Bond Replication	2.B						Bond Forward			133131-AW-2	CAMDEN PROPERTY TRUST	1.G FE	49,934	59,379
94978*AV3	Long Bond Replication	2.B						Bond Forward			89152U-AH-5	TOTAL CAPITAL SA	1.D FE	1,350,000	1,602,180
94978*AV3	Long Bond Replication	2.B						Bond Forward			743315-AV-5	PROGRESSIVE CORPORATION (THE)	1.F FE	1,947,180	2,331,791
94978*AV3	Long Bond Replication	2.B						Bond Forward			494368-BY-8	KIMBERLY-CLARK CORPORATION	1.F FE	898,857	1,078,758
94978*AV3	Long Bond Replication	2.B						Bond Forward			854502-AH-4	STANLEY BLACK & DECKER INC	1.G FE	3,348,001	4,081,205
94978*AV3	Long Bond Replication	2.B						Bond Forward			822582-CB-6	SHELL INTERNATIONAL FINANCE BV	1.D FE	1,391,473	1,658,286
94978*AV3	Long Bond Replication	2.B						Bond Forward			713448-EG-9	PEPSICO INC	1.E FE	4,040,769	5,811,280
94978*AV3	Long Bond Replication	2.B						Bond Forward			89236T-FT-7	TOYOTA MOTOR CREDIT CORP	1.E FE	1,196,285	1,418,832
94978*AV3	Long Bond Replication	2.B						Bond Forward			443510-AJ-1	HUBBELL INCORPORATED	2.A FE	569,581	653,022
94978*AV3	Long Bond Replication	2.B						Bond Forward			200340-AT-4	COMERICA INCORPORATED	2.A FE	947,119	1,131,764
94978*AV3	Long Bond Replication	2.B						Bond Forward			103730-AE-0	BP CAPITAL MARKETS AMERICA INC	1.F FE	1,614,045	1,852,374
94978*AV3	Long Bond Replication	2.B						Bond Forward			89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	1.D FE	2,250,000	2,605,028
94978*AV3	Long Bond Replication	2.B						Bond Forward			88579Y-BG-5	3M CO	1.E FE	1,449,657	1,677,592
94978*AV3	Long Bond Replication	2.B						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	1,146,802	1,340,452
94978*AV3	Long Bond Replication	2.B						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.F FE	702,976	815,927
94978*AV3	Long Bond Replication	2.B						Bond Forward			92940P-AE-4	WRKCO INC	2.B FE	599,884	695,676
94978*AV3	Long Bond Replication	2.B						Bond Forward			92940P-AE-4	WRKCO INC	2.B FE	300,401	347,838
94978*AV3	Long Bond Replication	2.B						Bond Forward			02343U-AH-8	AMCOR FINANCE USA INC	2.B FE	1,348,010	1,612,818
94978*AV3	Long Bond Replication	2.B						Bond Forward			502431-AM-1	L3HARRIS TECH INC	2.B FE	1,798,667	2,158,344
94978*AV3	Long Bond Replication	2.B						Bond Forward			200340-AT-4	COMERICA INCORPORATED ONCOR ELECTRIC DELIVERY COMPANY LL	2.A FE	904,214	1,012,631
94978*AV3	Long Bond Replication	2.B						Bond Forward			68233J-BH-6		1.F FE	620,329	705,174
94978*AX9	Long Bond Replication	2.A	250,000,000	250,534,776	260,659,476	03/06/2020	09/10/2021	Bond Forward	(22,630,074)		826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,368	518,532
94978*AX9	Long Bond Replication	2.A						Bond Forward			009090-AA-9	AIR CANADA 2015-1A PTT SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	1,189,233	1,168,748
94978*AX9	Long Bond Replication	2.A						Bond Forward			806213-AD-6		1.F FE	798,796	851,816
94978*AX9	Long Bond Replication	2.A						Bond Forward			233851-BH-3	DAHLER FINANCE NORTH AMERICA LLC	2.A FE	1,648,433	1,821,914
94978*AX9	Long Bond Replication	2.A						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,043	888,024
94978*AX9	Long Bond Replication	2.A						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,497,149	1,689,885
94978*AX9	Long Bond Replication	2.A						Bond Forward			0010EP-AN-8	AEP TEXAS INC	1.G FE	497,447	562,365
94978*AX9	Long Bond Replication	2.A						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,995,735	3,376,380
94978*AX9	Long Bond Replication	2.A						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,649	515,277
94978*AX9	Long Bond Replication	2.A						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	746,677	840,758
94978*AX9	Long Bond Replication	2.A						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,038,620	2,259,654
94978*AX9	Long Bond Replication	2.A						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	1.G FE	1,400,000	1,563,366
94978*AX9	Long Bond Replication	2.A						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,397	1,560,614
94978*AX9	Long Bond Replication	2.A						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,397,889	1,556,842
94978*AX9	Long Bond Replication	2.A						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	1.G FE	1,847,928	2,001,108
94978*AX9	Long Bond Replication	2.A						Bond Forward			71426A-AM-0	PERNOD-RICARD SA	2.A FE	2,790,874	3,136,000
94978*AX9	Long Bond Replication	2.A						Bond Forward			48338C-AB-9	KEYSPAN GAS EAST CORPORATION	1.G FE	1,500,000	1,647,375
94978*AX9	Long Bond Replication	2.A						Bond Forward			2027AO-HY-8	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	598,931	661,932
94978*AX9	Long Bond Replication	2.A						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,497,416	1,619,130
94978*AX9	Long Bond Replication	2.A						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,756	652,662
94978*AX9	Long Bond Replication	2.A						Bond Forward			00913R-AD-8	AIR LIQUIDE FINANCE SA	1.G FE	1,746,001	1,906,573
94978*AX9	Long Bond Replication	2.A						Bond Forward			23636T-AE-0	DANONE SA	2.A FE	1,250,000	1,373,250

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AX9	Long Bond Replication	2.A						Bond Forward			649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,787,321	3,134,768
94978*AX9	Long Bond Replication	2.A						Bond Forward			25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	2.B FE	3,297,446	3,710,223
94978*AX9	Long Bond Replication	2.A						Bond Forward			49338C-AB-9	KEYSPAN GAS EAST CORPORATION	1.G FE	731,094	823,688
94978*AX9	Long Bond Replication	2.A						Bond Forward			46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUND I	1.F FE	998,717	1,127,390
94978*AX9	Long Bond Replication	2.A						Bond Forward			07274N-AJ-2	BAYER US FINANCE II LLC	2.A FE	499,337	571,540
94978*AX9	Long Bond Replication	2.A						Bond Forward			07274N-AY-9	BAYER US FINANCE II LLC	2.A FE	785,639	881,153
94978*AX9	Long Bond Replication	2.A						Bond Forward			57629N-CH-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,297,976	1,460,992
94978*AX9	Long Bond Replication	2.A						Bond Forward				VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,903	221,018
94978*AX9	Long Bond Replication	2.A						Bond Forward			928668-BB-7	HEARST COMMUNICATIONS INC	1.G	12,000,000	13,974,062
94978*AX9	Long Bond Replication	2.A						Bond Forward			42241E-AD-1	AMERICAN TRANSMISSION COMPANY	1.F	11,500,000	13,319,765
94978*AX9	Long Bond Replication	2.A						Bond Forward			03028P-CB-3	SQUARE BUTTE ELECTRIC COOPERATIVE	2.A	2,500,000	2,967,104
94978*AX9	Long Bond Replication	2.A						Bond Forward			85221*-AK-0	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	5,950,869
94978*AX9	Long Bond Replication	2.A						Bond Forward			G1108F-AG-3	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	10,055,753
94978*AX9	Long Bond Replication	2.A						Bond Forward			G4622F-AG-4	VECTREN UTILITY HOLDINGS INC	2.A	4,000,000	4,774,200
94978*AX9	Long Bond Replication	2.A						Bond Forward			92239M-AA-8	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,900,000	3,324,614
94978*AX9	Long Bond Replication	2.A						Bond Forward			09194B-AC-1	HARDWOOD FUNDING LLC	1.G FE	722,222	758,436
94978*AX9	Long Bond Replication	2.A						Bond Forward			41242*-AP-7	HARDWOOD FUNDING LLC	1.G FE	777,778	816,778
94978*AX9	Long Bond Replication	2.A						Bond Forward			41242*-AP-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	111,648
94978*AX9	Long Bond Replication	2.A						Bond Forward			56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	669,887
94978*AX9	Long Bond Replication	2.A						Bond Forward			56081F-AQ-3	ELECTRANET PTY LTD	2.B	1,500,000	1,672,830
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q3933*-AH-4	JOHNSON MATTHEY PLC	1.G	8,000,000	8,774,374
94978*AX9	Long Bond Replication	2.A						Bond Forward			G5147*-AC-0	HARDWOOD FUNDING LLC	1.G FE	1,000,000	1,116,574
94978*AX9	Long Bond Replication	2.A						Bond Forward			41242*-AT-9	GPT RE LTD	1.F FE	800,000	889,951
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q3971B-AA-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,549,630
94978*AX9	Long Bond Replication	2.A						Bond Forward			56081F-AT-7	ICRE REIT HOLDINGS	2.A	3,300,000	3,816,928
94978*AX9	Long Bond Replication	2.A						Bond Forward			44929B-AF-1	ELECTRIC TRANSMISSION TEXAS LLC	2.B	400,000	446,821
94978*AX9	Long Bond Replication	2.A						Bond Forward			28501*-AT-2	ICRE REIT HOLDINGS	2.A	3,300,000	3,816,928
94978*AX9	Long Bond Replication	2.A						Bond Forward			44929B-AF-1	DTE GAS COMPANY	1.F	3,200,000	3,613,529
94978*AX9	Long Bond Replication	2.A						Bond Forward			23357*-AB-7	MIRVAC GROUP FINANCE LTD	1.G	4,400,000	5,187,734
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q6235F-AG-7	SMITH & NEPHEW PLC	1.G	16,000,000	18,387,901
94978*AX9	Long Bond Replication	2.A						Bond Forward			G8228*-AD-4	AUTOLIV ASP INC	2.B FE	6,250,000	7,112,514
94978*AX9	Long Bond Replication	2.A						Bond Forward			05279F-AH-2	MERIDIAN FINCO PTY LTD	2.A FE	5,750,000	6,559,104
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q5995*-AB-4	INTERTEK FINANCE PLC	2.A	3,000,000	3,488,237
94978*AX9	Long Bond Replication	2.A						Bond Forward			461127-EB-7	COMPASS GROUP PLC	1.G	9,000,000	10,704,510
94978*AX9	Long Bond Replication	2.A						Bond Forward			G2044B-BC-8	GENESIS ENERGY LIMITED	2.A FE	6,500,000	7,256,360
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q3977*-AA-3	SONEPAR SA	2.B	5,000,000	5,551,168
94978*AX9	Long Bond Replication	2.A						Bond Forward			F8568B-AD-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	3,327,728
94978*AX9	Long Bond Replication	2.A						Bond Forward			56081F-AX-8	ROGERS GROUP INC	2.C	1,400,000	1,579,603
94978*AX9	Long Bond Replication	2.A						Bond Forward			77519B-AP-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,300,000	1,458,811
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q8773B-AE-8	MIRVAC GROUP FINANCE LTD	1.G	1,000,000	1,131,027
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q6235F-AL-6	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,690,761
94978*AX9	Long Bond Replication	2.A						Bond Forward			97786F-AK-8	WISCONSIN GAS LLC	1.F	1,300,000	1,449,863
94978*AX9	Long Bond Replication	2.A						Bond Forward			97670M-AA-7	ROGERS GROUP INC	2.C	3,800,000	4,314,491
94978*AX9	Long Bond Replication	2.A						Bond Forward			77519B-AQ-3	VICTORIA POWER NETWORKS (FINANCE)	1.G	5,700,000	6,392,475
94978*AX9	Long Bond Replication	2.A						Bond Forward			Q8396F-AH-4	ELECTRIC TRANSMISSION TEXAS LLC	2.B	3,400,000	3,709,343
94978*AX9	Long Bond Replication	2.A						Bond Forward			28501*-AW-5	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,905,809
94978*AX9	Long Bond Replication	2.A						Bond Forward			74170*-AL-3	PRISA LHC LLC	1.F	400,000	450,523
94978*AX9	Long Bond Replication	2.A						Bond Forward			74264*-AC-0	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000	1,637,129
94978*AX9	Long Bond Replication	2.A						Bond Forward			G0369B-AW-6	WASTE CONNECTIONS INC	2.A FE	5,700,000	6,198,636
94978*AX9	Long Bond Replication	2.A						Bond Forward			C9716F-AC-3	PRISA LHC LLC	1.F	900,000	1,013,677
94978*AX9	Long Bond Replication	2.A						Bond Forward			74264*-AC-0	IDEX CORPORATION	2.A FE	14,400,000	15,771,743
94978*AX9	Long Bond Replication	2.A						Bond Forward			45167B-B*-4	MISC INDUSTRIAL DIRECT CO INC	2.B	14,000,000	15,144,259
94978*AX9	Long Bond Replication	2.A						Bond Forward			553530-AA-5	CENTERPOINT PROPERTIES TRUST	2.C	2,900,000	3,243,384
94978*AX9	Long Bond Replication	2.A						Bond Forward			151895-DE-5	MARS INC	1.F	1,000,000	1,091,295
94978*AX9	Long Bond Replication	2.A						Bond Forward			57169*-AX-5	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,000,000	1,102,955
94978*AX9	Long Bond Replication	2.A						Bond Forward			56081F-BF-6	MISC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,799,786
94978*AX9	Long Bond Replication	2.A						Bond Forward			553530-BB-2	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000	1,024,693
94978*AX9	Long Bond Replication	2.A						Bond Forward			34489*-AA-7				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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*AX9	Long Bond Replication	2.A						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	6,743,766
94978*AX9	Long Bond Replication	2.A						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,606,587
94978*AX9	Long Bond Replication	2.A						Bond Forward			761152-A*-8	RESMED INC	2.A	4,400,000	4,882,188
94978*AX9	Long Bond Replication	2.A						Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	671,403
94978*AX9	Long Bond Replication	2.A						Bond Forward			60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,176,435
94978* BB6	Long Bond Replication	2.B	100,000,000	100,538,467	103,217,884	03/13/2020	03/26/2021	Bond Forward		(640,342)	91127*-AA-0	UNITED OVERSEAS BANK LTD	1.D FE	749,904	756,218
94978* BB6	Long Bond Replication	2.B						Bond Forward			892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	300,000	308,742
94978* BB6	Long Bond Replication	2.B						Bond Forward				AMERICAN TRANSMISSION COMPANY 2010	1.F	294,000	306,704
94978* BB6	Long Bond Replication	2.B						Bond Forward			03028P-BB-4	AMERICAN TRANSMISSION COMPANY 2010	1.F	294,000	306,704
94978* BB6	Long Bond Replication	2.B						Bond Forward			03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2.A	595,660	625,345
94978* BB6	Long Bond Replication	2.B						Bond Forward			03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2.A	170,520	179,018
94978* BB6	Long Bond Replication	2.B						Bond Forward			03040#-AE-2	AMERICAN WATER CAPITAL CORPORATION	2.A	599,720	629,608
94978* BB6	Long Bond Replication	2.B						Bond Forward			141781-FB-8	CARGILL INC	1.F	3,239,000	3,577,426
94978* BB6	Long Bond Replication	2.B						Bond Forward			19612*-AB-6	THE COLONIAL WILLIAMSBURG FOUNDATION	2.C	294,000	305,015
94978* BB6	Long Bond Replication	2.B						Bond Forward			19612*-AB-6	THE COLONIAL WILLIAMSBURG FOUNDATION	2.C	294,000	305,015
94978* BB6	Long Bond Replication	2.B						Bond Forward			24715B-AF-1	DELOITTE LLP	1.F	294,000	303,934
94978* BB6	Long Bond Replication	2.B						Bond Forward			42251#-AB-0	HEB GROCERY COMPANY, L.P.	1.G	1,178,000	1,210,779
94978* BB6	Long Bond Replication	2.B						Bond Forward			60527T-A*-5	MISS. BUS FIN CORP (MISS PWR)	2.B	5,890,000	6,196,864
94978* BB6	Long Bond Replication	2.B						Bond Forward			92203#-AQ-1	THE VANGUARD GROUP, INC.	1.G	1,472,000	1,553,070
94978* BB6	Long Bond Replication	2.B						Bond Forward			N4281B-BJ-3	KONINKLIJKE VOPAK NV	2.B	294,000	307,169
94978* BB6	Long Bond Replication	2.B						Bond Forward				ROCHESTER GAS AND ELECTRIC CORPORA	1.F	1,700,000	1,734,235
94978* BB6	Long Bond Replication	2.B						Bond Forward			771367-CB-6	BUNZL FINANCE PLC	2.A	1,800,000	1,823,011
94978* BB6	Long Bond Replication	2.B						Bond Forward			G1696#-AI-6	VECTREN UTILITY HOLDINGS INC.	2.A	1,000,000	1,036,978
94978* BB6	Long Bond Replication	2.B						Bond Forward			92239M-AE-0	PIEDMONT NATURAL GAS COMPANY INC	1.G	1,000,000	1,015,799
94978* BB6	Long Bond Replication	2.B						Bond Forward			720186-EB-0	FONTERRA COOPERATIVE GROUP LIMITED	1.G	9,000,000	9,137,885
94978* BB6	Long Bond Replication	2.B						Bond Forward			Q3920#-AF-6	REGAL BELOIT CORPORATION	2.C	1,800,000	1,838,928
94978* BB6	Long Bond Replication	2.B						Bond Forward			758750-C*-2	CENTRAL MAINE POWER COMPANY	1.F	5,900,000	6,015,365
94978* BB6	Long Bond Replication	2.B						Bond Forward			154051-E*-3	THE BRITISH LAND COMPANY PLC	1.F	2,500,000	2,566,887
94978* BB6	Long Bond Replication	2.B						Bond Forward			G1108#-AE-8	COMPASS GROUP PLC	1.G	3,500,000	3,608,780
94978* BB6	Long Bond Replication	2.B						Bond Forward			84263B-H*-2	SOUTHERN CONNECTICUT GAS COMPANY	1.E	2,900,000	2,969,351
94978* BB6	Long Bond Replication	2.B						Bond Forward				DOMINION ENERGY SOUTH CAROLINA INC	1.F	3,600,000	3,674,522
94978* BB6	Long Bond Replication	2.B						Bond Forward			837004-DG-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,465,000	2,543,449
94978* BB6	Long Bond Replication	2.B						Bond Forward			56081#-AM-2	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,200,000	1,235,758
94978* BB6	Long Bond Replication	2.B						Bond Forward			G9850B-AB-9	BRUKER CORPORATION	2.C	1,000,000	1,037,148
94978* BB6	Long Bond Replication	2.B						Bond Forward			116794-AF-5	WHITBREAD GROUP PLC	2.B	2,000,000	2,087,333
94978* BB6	Long Bond Replication	2.B						Bond Forward			G9605#-AF-6	THE UNITED ILLUMINATING COMPANY	1.G	700,000	722,542
94978* BB6	Long Bond Replication	2.B						Bond Forward			910637-S*-9	SAFRAN	2.A	3,000,000	3,120,683
94978* BB6	Long Bond Replication	2.B						Bond Forward			786584-AE-1	HARDWOOD FUNDING LLC	1.G FE	259,259	272,259
94978* BB6	Long Bond Replication	2.B						Bond Forward			41242*-AP-7	EATON CORP	2.A	1,200,000	1,216,892
94978* BB6	Long Bond Replication	2.B						Bond Forward			27805B-E*-5	ESSEX PORTFOLIO LP	2.A	600,000	610,376
94978* BB6	Long Bond Replication	2.B						Bond Forward			29717P-BB-5	A&E TELEVISION NETWORKS LLC	1.G	2,000,000	2,098,580
94978* BB6	Long Bond Replication	2.B						Bond Forward			00003#-AB-9	ESSEX PORTFOLIO LP	2.A	2,100,000	2,150,288
94978* BB6	Long Bond Replication	2.B						Bond Forward			29717P-BB-3	AIR LIQUIDE FINANCE	1.G	1,000,000	1,042,588
94978* BB6	Long Bond Replication	2.B						Bond Forward			F0164#-AB-8	KIRBY CORPORATION	2.C	3,300,000	3,476,840
94978* BB6	Long Bond Replication	2.B						Bond Forward			497266-B*-6	DAIRY FARMERS OF AMERICA INC	2.B	1,600,000	1,691,146
94978* BB6	Long Bond Replication	2.B						Bond Forward			23386#-AG-7	GIVALDAN UNITED STATES INC	2.C	4,400,000	4,623,078
94978* BB6	Long Bond Replication	2.B						Bond Forward			37636#-AK-6	KIRBY CORPORATION	2.C	2,700,000	2,844,687
94978* BB6	Long Bond Replication	2.B						Bond Forward			497266-B*-6	BUNZL FINANCE PLC	2.A	2,000,000	2,074,317
94978* BB6	Long Bond Replication	2.B						Bond Forward			G1696#-AZ-9	HARDWOOD FUNDING LLC	1.G FE	949,687	960,256
94978* BB6	Long Bond Replication	2.B						Bond Forward			41242*-AR-3	ARTHUR J GALLAGHER & CO	2.B PL	2,200,000	2,286,567
94978* BB6	Long Bond Replication	2.B						Bond Forward			04317B-AE-8	PRISA LHC LLC	1.F	1,700,000	1,714,691
94978* BB6	Long Bond Replication	2.B						Bond Forward			74264*-AA-4	AUTOLIV ASP INC	2.B FE	1,250,000	1,260,803
94978* BB6	Long Bond Replication	2.B						Bond Forward			05279#-AF-6	HENRY SCHEIN INC	1.G	3,000,000	3,033,056
94978* BB6	Long Bond Replication	2.B						Bond Forward			806407-C*-7				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978* BB6	Long Bond Replication	2.B						Bond Forward			Q5995-AA-6	MERIDIAN FINCO PTY LTD	2.A FE	1,000,000	1,019,272
94978* BB6	Long Bond Replication	2.B						Bond Forward			879360-BB-3	TELEDYNE TECHNOLOGIES INCORPORATED	2.B	7,250,000	7,416,005
94978* BB6	Long Bond Replication	2.B						Bond Forward			37636#-AK-6	GIVAUDAN UNITED STATES INC	2.C	200,362	210,140
94978* BB6	Long Bond Replication	2.B						Bond Forward			278058-E#-5	EATON CORP	2.A	805,355	816,118
94978*BE0	Long Bond Replication	1.G	300,000,000	300,330,743	317,794,713	10/05/2020	04/04/2023	Bond Forward		(5,335,333)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,495,745
94978*BE0	Long Bond Replication	1.G						Bond Forward			75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	818,451	861,304
94978*BE0	Long Bond Replication	1.G						Bond Forward				CREDIT AGRICOLE SA (LONDON BRANCH)	1.G FE		
94978*BE0	Long Bond Replication	1.G						Bond Forward			22535W-AE-7		1.G FE	3,593,957	3,864,528
94978*BE0	Long Bond Replication	1.G						Bond Forward			40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,597,925	3,845,628
94978*BE0	Long Bond Replication	1.G						Bond Forward			5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,986,797	5,422,450
94978*BE0	Long Bond Replication	1.G						Bond Forward			741531-FA-0	PRICOA GLOBAL FUNDING I	1.D FE	3,324,985	3,587,941
94978*BE0	Long Bond Replication	1.G						Bond Forward			65567Q-AY-9	NORDEA BANK ABP	1.F FE	5,996,266	6,485,220
94978*BE0	Long Bond Replication	1.G						Bond Forward			05583J-AF-9	BPCE SA	1.G FE	4,035,481	4,405,712
94978*BE0	Long Bond Replication	1.G						Bond Forward			26874R-AG-3	ENI SPA	2.A FE	3,938,027	4,298,943
94978*BE0	Long Bond Replication	1.G						Bond Forward			82460C-AM-6	SHINHAN BANK	1.E FE	498,349	546,705
94978*BE0	Long Bond Replication	1.G						Bond Forward				VOLKSWAGEN GROUP OF AMERICA FINANC			
94978*BE0	Long Bond Replication	1.G						Bond Forward			92866B-AR-3		2.A FE	3,288,308	3,629,406
94978*BE0	Long Bond Replication	1.G						Bond Forward			74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	10,026,423
94978*BE0	Long Bond Replication	1.G						Bond Forward			23636T-AD-2	DANONE SA	2.A FE	3,742,439	3,833,325
94978*BE0	Long Bond Replication	1.G						Bond Forward			461127-CB-9	INTERTEK FINANCE PLC	2.A	12,000,000	13,153,091
94978*BE0	Long Bond Replication	1.G						Bond Forward			786584-A#-9	SAFRAN	2.A	8,000,000	8,892,781
94978*BE0	Long Bond Replication	1.G						Bond Forward				THAMES WATER UTILITIES CAYMAN FINA			
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3		2.A	1,800,000	1,974,902
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	12,687,240
94978*BE0	Long Bond Replication	1.G						Bond Forward			22006B-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,398,401
94978*BE0	Long Bond Replication	1.G						Bond Forward			12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,419,760
94978*BE0	Long Bond Replication	1.G						Bond Forward			77519B-AM-2	ROGERS GROUP INC	2.C	5,900,000	6,553,990
94978*BE0	Long Bond Replication	1.G						Bond Forward			349553-BB-5	FORTIS INC	2.A	29,500,000	31,972,905
94978*BE0	Long Bond Replication	1.G						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	3,274,359
94978*BE0	Long Bond Replication	1.G						Bond Forward			44929B-AG-9	ICRE REIT HOLDINGS	2.A	2,000,000	2,200,824
94978*BE0	Long Bond Replication	1.G						Bond Forward			038336-DG-9	APTARGROUP INC	2.B	3,500,000	3,788,297
94978*BE0	Long Bond Replication	1.G						Bond Forward				CLARION LION PROPERTIES FUND HOLDI			
94978*BE0	Long Bond Replication	1.G						Bond Forward			18055#-AT-9		1.G	12,300,000	12,624,609
94978*BE0	Long Bond Replication	1.G						Bond Forward			C9716#-AB-5	WASTE CONNECTIONS INC	2.A FE	5,200,000	5,461,484
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AA-1	IDEX CORPORATION	2.A FE	21,600,000	22,870,981
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AA-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	16,497,896
94978*BE0	Long Bond Replication	1.G						Bond Forward			311900-AA-1	FASTENAL COMPANY	1.G	5,300,000	5,717,822
94978*BE0	Long Bond Replication	1.G						Bond Forward			278058-F#-8	EATON CORP	2.A	4,970,320	5,373,503
94978*BE0	Long Bond Replication	1.G						Bond Forward			33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	2,190,710
94978*BE0	Long Bond Replication	1.G						Bond Forward			75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	526,878	554,464
94978*BE0	Long Bond Replication	1.G						Bond Forward			40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,942	106,823
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	97,462	108,112
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	48,731	54,056
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	48,731	54,056
94978*BE0	Long Bond Replication	1.G						Bond Forward			82460C-AM-6	SHINHAN BANK	1.E FE	548,184	601,376
94978*BE0	Long Bond Replication	1.G						Bond Forward				VOLKSWAGEN GROUP OF AMERICA FINANC			
94978*BE0	Long Bond Replication	1.G						Bond Forward			92866B-AR-3		2.A FE	1,544,509	1,704,721
94978*BE0	Long Bond Replication	1.G						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,758,718
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	3,244,175
94978*BE0	Long Bond Replication	1.G						Bond Forward			G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	3,279,708
94978*BE0	Long Bond Replication	1.G						Bond Forward				THAMES WATER UTILITIES CAYMAN FINA			
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3		2.A	1,700,000	1,865,185
94978*BE0	Long Bond Replication	1.G						Bond Forward			F8568B-AB-5	SONEPAR SA	2.B	7,000,000	7,625,220
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	8,458,160
94978*BE0	Long Bond Replication	1.G						Bond Forward			22006B-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000	6,796,803
94978*BE0	Long Bond Replication	1.G						Bond Forward			12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	9,755,568
94978*BE0	Long Bond Replication	1.G						Bond Forward			G822B*-AC-6	SMITH & NEPHEW PLC	1.G	16,000,000	17,519,710
94978*BE0	Long Bond Replication	1.G						Bond Forward			G822B*-AJ-1	SMITH & NEPHEW PLC	1.G	14,000,000	15,050,444
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AA-1	IDEX CORPORATION	2.A FE	14,400,000	15,247,320
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AA-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,928,543
94978*BF7	Long Bond Replication	1.G	50,000,000	55,682,719	60,702,582	10/06/2020	04/04/2023	Bond Forward		(420,159)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	499,149

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	
94978*BF7	Long Bond Replication	1.G						Bond Forward				46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUND I	1.F FE	799,719	860,120
94978*BF7	Long Bond Replication	1.G						Bond Forward				42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	3,502,799
94978*BF7	Long Bond Replication	1.G						Bond Forward				42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	334,197
94978*BF7	Long Bond Replication	1.G						Bond Forward				42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	334,197
94978*BF7	Long Bond Replication	1.G						Bond Forward				G2044B-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,693,480
94978*BF7	Long Bond Replication	1.G						Bond Forward				G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,862,205
94978*BF7	Long Bond Replication	1.G						Bond Forward				Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,595,340
94978*BF7	Long Bond Replication	1.G						Bond Forward				G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,967,825
94978*BF7	Long Bond Replication	1.G						Bond Forward				461127-C8-9	INTERTEK FINANCE PLC	2.A	10,000,000	10,960,909
94978*BF7	Long Bond Replication	1.G						Bond Forward				27805B-F*-8	EATON CORP	2.A	1,200,000	1,289,641
94978*BF7	Long Bond Replication	1.G						Bond Forward				G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	4,229,080
94978*BF7	Long Bond Replication	1.G						Bond Forward				22006B-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000	3,069,524
94978*BF7	Long Bond Replication	1.G						Bond Forward				12541H-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,419,760
94978*BF7	Long Bond Replication	1.G						Bond Forward				77519B-AM-2	ROGERS GROUP INC	2.C	1,300,000	1,444,100
94978*BF7	Long Bond Replication	1.G						Bond Forward				349553-BB-5	FORTIS INC	2.A	6,500,000	7,044,877
94978*BF7	Long Bond Replication	1.G						Bond Forward				910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	654,872
94978*BF7	Long Bond Replication	1.G						Bond Forward				44929B-AG-9	ICRE REIT HOLDINGS	2.A	1,800,000	1,980,741
94978*BF7	Long Bond Replication	1.G						Bond Forward				G8228*-AC-6	SMITH & NEPHEW PLC	1.G	4,000,000	4,379,928
94978*BG5	Long Bond Replication	1Z	300,000,000	303,126,817	333,973,951	10/21/2020	04/18/2023	Bond Forward		(2,708,626)		60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,748,347	1,920,030
94978*BG5	Long Bond Replication	1Z						Bond Forward				26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,323,360	2,585,168
94978*BG5	Long Bond Replication	1Z						Bond Forward				26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,757,414	3,057,725
94978*BG5	Long Bond Replication	1Z						Bond Forward				65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	1.G FE	4,300,000	4,721,830
94978*BG5	Long Bond Replication	1Z						Bond Forward				77119B-BE-1	ROCHE HOLDINGS INC	1.C FE	5,344,503	5,891,741
94978*BG5	Long Bond Replication	1Z						Bond Forward				07274E-AG-8	BAYER US FINANCE LLC	2.A FE	4,431,637	4,856,953
94978*BG5	Long Bond Replication	1Z						Bond Forward				98023B-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,478	2,425,725
94978*BG5	Long Bond Replication	1Z						Bond Forward				28867L-AL-4	EMD FINANCE LLC	2.A FE	4,537,178	4,984,525
94978*BG5	Long Bond Replication	1Z						Bond Forward				60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,548,551	1,700,490
94978*BG5	Long Bond Replication	1Z						Bond Forward				12626P-AM-5	CRH AMERICA INC	2.A FE	1,224,268	1,375,969
94978*BG5	Long Bond Replication	1Z						Bond Forward				111013-AL-2	SKY PLC	1.G FE	642,601	723,639
94978*BG5	Long Bond Replication	1Z						Bond Forward				00913R-AC-0	AIR LIQUIDE FINANCE SA	1.G FE	1,348,610	1,411,952
94978*BG5	Long Bond Replication	1Z						Bond Forward				77119B-BL-5	ROCHE HOLDINGS INC	1.C FE	1,340,847	1,460,349
94978*BG5	Long Bond Replication	1Z						Bond Forward				46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUND I	1.F FE	1,699,403	1,827,755
94978*BG5	Long Bond Replication	1Z						Bond Forward				82620K-AU-7	SIEMENS FINANCIERINGSMATSCHAPPIJ	1.E FE	1,199,227	1,353,924
94978*BG5	Long Bond Replication	1Z						Bond Forward				80622B-AC-8	SCENTRE MGMT LTD/REI LTD	1.F FE	1,095,228	1,184,700
94978*BG5	Long Bond Replication	1Z						Bond Forward				05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,444,795	1,607,311
94978*BG5	Long Bond Replication	1Z						Bond Forward				12636Y-AA-0	CRH AMERICA INC	2.A FE	2,089,670	2,339,820
94978*BG5	Long Bond Replication	1Z						Bond Forward				771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1.F FE	1,048,606	1,160,817
94978*BG5	Long Bond Replication	1Z						Bond Forward				57629H-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,775	1,449,738
94978*BG5	Long Bond Replication	1Z						Bond Forward				75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	1.G FE	1,399,229	1,497,258
94978*BG5	Long Bond Replication	1Z						Bond Forward				75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	3,592,795	4,023,036
94978*BG5	Long Bond Replication	1Z						Bond Forward				09659H-2D-5	BNP PARIBAS SA	1.G FE	998,954	1,094,350
94978*BG5	Long Bond Replication	1Z						Bond Forward				57629H-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,098,677	1,197,889
94978*BG5	Long Bond Replication	1Z						Bond Forward				07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	243,655	270,280
94978*BG5	Long Bond Replication	1Z						Bond Forward				07274N-AW-3	BAYER US FINANCE II LLC	2.A FE	243,655	270,280
94978*BG5	Long Bond Replication	1Z						Bond Forward				07274N-AX-1	BAYER US FINANCE II LLC	2.A FE	283,132	318,171
94978*BG5	Long Bond Replication	1Z						Bond Forward				07274N-AY-9	BAYER US FINANCE II LLC	2.A FE	1,047,519	1,174,870
94978*BG5	Long Bond Replication	1Z						Bond Forward				09659H-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	2,222,860
94978*BG5	Long Bond Replication	1Z						Bond Forward				2027A0-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,705	821,040
94978*BG5	Long Bond Replication	1Z						Bond Forward				88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,924	1,331,188
94978*BG5	Long Bond Replication	1Z						Bond Forward				50195S-AA-6	LG CHEM LTD	2.A FE	1,248,717	1,352,400
94978*BG5	Long Bond Replication	1Z						Bond Forward				40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,764	349,697
94978*BG5	Long Bond Replication	1Z						Bond Forward				500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	598,076	635,652
94978*BG5	Long Bond Replication	1Z						Bond Forward				693483-AE-9	POSCO	2.A FE	1,394,195	1,479,268
94978*BG5	Long Bond Replication	1Z						Bond Forward				74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	648,883	695,104
94978*BG5	Long Bond Replication	1Z						Bond Forward				74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	399,202	427,756
94978*BG5	Long Bond Replication	1Z						Bond Forward				233851-DX-9	DAHLER FINANCE NORTH AMERICA LLC	2.A FE	1,098,612	1,177,715
94978*BG5	Long Bond Replication	1Z						Bond Forward				92866B-BA-9	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,498,171	1,601,985

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	
94978*BG5	Long Bond Replication	1Z						Bond Forward				05583J-AG-7	BPOE SA	1.G FE	646,825	686,953
94978*BG5	Long Bond Replication	1Z						Bond Forward				57629H-CQ-1	MASMUTUAL GLOBAL FUNDING II	1.B FE	698,669	746,277
94978*BG5	Long Bond Replication	1Z						Bond Forward				693483-AH-2	POSCO	2.A FE	955,235	1,047,180
94978*BG5	Long Bond Replication	1Z						Bond Forward				166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	2.A FE	1,299,898	1,526,577
94978*BG5	Long Bond Replication	1Z						Bond Forward				09659H-2L-7	BNP PARIBAS SA	1.G FE	475,000	497,149
94978*BG5	Long Bond Replication	1Z						Bond Forward				450319-AH-5	ITC MIDWEST LLC	1.F	933,333	1,065,189
94978*BG5	Long Bond Replication	1Z						Bond Forward				91319H-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,732,620
94978*BG5	Long Bond Replication	1Z						Bond Forward				450319-AH-5	ITC MIDWEST LLC	1.F	1,066,667	1,217,360
94978*BG5	Long Bond Replication	1Z						Bond Forward				G2044H-AY-1	COMPASS GROUP PLC	1.G	4,500,000	5,020,110
94978*BG5	Long Bond Replication	1Z						Bond Forward				461127-CQ-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,672,636
94978*BG5	Long Bond Replication	1Z						Bond Forward				786584-AH-9	SAFRAN	2.A	8,000,000	8,892,781
94978*BG5	Long Bond Replication	1Z						Bond Forward					THAMES WATER UTILITIES CAYMAN FINA			
94978*BG5	Long Bond Replication	1Z						Bond Forward				G8781H-AB-3		2.A	6,400,000	7,021,873
94978*BG5	Long Bond Replication	1Z						Bond Forward				G0646H-AN-9	ASSOCIATED BRITISH FOODS PLC	1.G	500,000	549,371
94978*BG5	Long Bond Replication	1Z						Bond Forward				41242*-AG-5	HARDWOOD FUNDING LLC	1.G FE	272,727	303,940
94978*BG5	Long Bond Replication	1Z						Bond Forward				41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273	810,506
94978*BG5	Long Bond Replication	1Z						Bond Forward				955306-BH-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,104,905
94978*BG5	Long Bond Replication	1Z						Bond Forward				015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	7,646,641
94978*BG5	Long Bond Replication	1Z						Bond Forward				W0805H-AN-8	ASSA ABLDY FINANCIAL SERVICES AB	1.G	1,700,000	1,871,022
94978*BG5	Long Bond Replication	1Z						Bond Forward				R2284H-AA-8	STATNETT SF	1.F	10,000,000	10,821,541
94978*BG5	Long Bond Replication	1Z						Bond Forward				00003H-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	6,624,994
94978*BG5	Long Bond Replication	1Z						Bond Forward					FOOTBALL CLUB TERM NOTES 2024 TRUST			
94978*BG5	Long Bond Replication	1Z						Bond Forward				34486*-AA-0		1.F FE	2,000,000	2,193,625
94978*BG5	Long Bond Replication	1Z						Bond Forward				N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	6,154,345
94978*BG5	Long Bond Replication	1Z						Bond Forward				F0164H-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	3,264,668
94978*BG5	Long Bond Replication	1Z						Bond Forward				57169*-AT-4	MARS INC	1.F	10,000,000	11,014,262
94978*BG5	Long Bond Replication	1Z						Bond Forward					FOOTBALL CLUB TERM NOTES 2024 TRUS			
94978*BG5	Long Bond Replication	1Z						Bond Forward				34488H-AA-6		1.F FE	5,900,000	6,503,834
94978*BG5	Long Bond Replication	1Z						Bond Forward				27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	8,634,314
94978*BG5	Long Bond Replication	1Z						Bond Forward				74273H-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,579,296
94978*BG5	Long Bond Replication	1Z						Bond Forward				G1696H-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	5,014,030
94978*BG5	Long Bond Replication	1Z						Bond Forward				910637-TE-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,837,778
94978*BG5	Long Bond Replication	1Z						Bond Forward				44929H-AG-9	ICRE REIT HOLDINGS	2.A	4,100,000	4,511,689
94978*BG5	Long Bond Replication	1Z						Bond Forward				41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	3,092,026
94978*BG5	Long Bond Replication	1Z						Bond Forward				42241H-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	9,905,095
94978*BG5	Long Bond Replication	1Z						Bond Forward				07132H-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	5,498,516
94978*BG5	Long Bond Replication	1Z						Bond Forward				450319-AH-5	ITC MIDWEST LLC	1.F	516,826	570,637
94978*BG5	Long Bond Replication	1Z						Bond Forward				882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,871,062
94978*BG5	Long Bond Replication	1Z						Bond Forward				46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	20,270,161
94978*BG5	Long Bond Replication	1Z						Bond Forward				G1696H-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	18,843,546
94978*BG5	Long Bond Replication	1Z						Bond Forward				Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	3,206,890
94978*BG5	Long Bond Replication	1Z						Bond Forward				Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000	18,434,382
94978*BG5	Long Bond Replication	1Z						Bond Forward				Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	8,700,000	9,853,446
94978*BG5	Long Bond Replication	1Z						Bond Forward				88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	12,527,881
94978*BG5	Long Bond Replication	1Z						Bond Forward				G7332H-AG-8	PRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,916,255
94978*BG5	Long Bond Replication	1Z						Bond Forward				74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	7,150,008
94978*BG5	Long Bond Replication	1Z						Bond Forward				42241H-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	5,619,005
94978*BG5	Long Bond Replication	1Z						Bond Forward				151895-D*-7	CENTERPOINT PROPERTIES TRUST	2.C	3,700,000	4,008,812
94978*BG5	Long Bond Replication	1Z						Bond Forward				C9716H-AJ-8	WASTE CONNECTIONS INC	2.A	2,200,000	2,374,269
94978*BG5	Long Bond Replication	1Z						Bond Forward				C9716H-AK-5	WASTE CONNECTIONS INC	2.A	2,700,000	3,026,290
94978*BG5	Long Bond Replication	1Z						Bond Forward					CLARION LION PROPERTIES FUND HOLDI			
94978*BG5	Long Bond Replication	1Z						Bond Forward				18055H-AX-0		1.G	900,000	1,026,537
94978*BG5	Long Bond Replication	1Z						Bond Forward				41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	216,461
94978*BG5	Long Bond Replication	1Z						Bond Forward				G0805H-AE-6	AGGREKO PLC	1.G	1,500,000	1,635,036
94978*BG5	Long Bond Replication	1Z						Bond Forward					FOOTBALL CLUB TERM NOTES 2032 TRUS			
94978*BG5	Long Bond Replication	1Z						Bond Forward				34502*-AA-0		1.F FE	1,000,000	1,084,272
94978*BG5	Long Bond Replication	1Z						Bond Forward				46659*-AA-5	JMI FAMILY ENTERPRISES INC	2.A	5,600,000	6,108,127
94978*BG5	Long Bond Replication	1Z						Bond Forward				97786H-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	989,066
94978*BG5	Long Bond Replication	1Z						Bond Forward				G4691H-AJ-4	IMI GROUP LIMITED	2.A	2,500,000	2,865,131
94978*BG5	Long Bond Replication	1Z						Bond Forward					FOOTBALL CLUB TERM NOTES 2032-A TR			
94978*BG5	Long Bond Replication	1Z						Bond Forward				34502H-AA-8		1.F FE	900,000	993,770
94978*BG5	Long Bond Replication	1Z						Bond Forward				98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	1,047,478

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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* BC4	Long Bond Replication	2.A	185,000,000	187,164,054	186,592,762	03/17/2020	03/26/2021	Bond Forward		(6,667,506)	233851-AF-1	DAIMLER FINANCE NA LLC	2.A FE	899,440	716,870
94978* BC4	Long Bond Replication	2.A						Bond Forward			806854-AB-1	SCHLUMBERGER INVESTMENT SA	1.F FE	899,799	911,772
94978* BC4	Long Bond Replication	2.A						Bond Forward			141781-AY-0	CARGILL INC	1.F FE	1,713,117	1,731,632
94978* BC4	Long Bond Replication	2.A						Bond Forward			05541V-AE-6	BG ENERGY CAPITAL PLC	1.E FE	2,947,812	3,028,647
94978* BC4	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	1,099,577	1,138,676
94978* BC4	Long Bond Replication	2.A						Bond Forward			23636T-AA-8	DANONE SA	2.A FE	2,398,844	2,491,680
94978* BC4	Long Bond Replication	2.A						Bond Forward			07274E-AF-0	BAYER US FINANCE LLC	2.A FE	2,474,865	2,517,149
94978* BC4	Long Bond Replication	2.A						Bond Forward			26867L-AG-5	EMD FINANCE LLC	2.A FE	3,048,998	3,131,496
94978* BC4	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	1,505,214	1,552,740
94978* BC4	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	1,103,327	1,138,676
94978* BC4	Long Bond Replication	2.A						Bond Forward			423012-AA-1	HEINEKEN NV	2.A FE	958,196	983,402
94978* BC4	Long Bond Replication	2.A						Bond Forward			06367X-D2-4	BANK OF MONTREAL	1.A FE	499,688	511,555
94978* BC4	Long Bond Replication	2.A						Bond Forward			891160-NR-0	TORONTO-DOMINION BANK/THE	1.A FE	449,912	460,053
94978* BC4	Long Bond Replication	2.A						Bond Forward			22535W-AA-5	CREDIT AGRICOLE SA	1.G FE	1,149,971	1,184,983
94978* BC4	Long Bond Replication	2.A						Bond Forward			2027A0-JK-6	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	899,329	926,604
94978* BC4	Long Bond Replication	2.A						Bond Forward			87020P-AH-0	SWEDBANK AB	1.D FE	799,918	823,360
94978* BC4	Long Bond Replication	2.A						Bond Forward			82620K-AR-4	SIEMENS FINANCIERINGSMATSCHAPPI J	1.E FE	774,575	795,894
94978* BC4	Long Bond Replication	2.A						Bond Forward			82460C-AK-0	SHINHAN BANK	1.E FE	799,109	823,072
94978* BC4	Long Bond Replication	2.A						Bond Forward				WEA FINANCE LLC /WESTFIELD UK & EU			
94978* BC4	Long Bond Replication	2.A						Bond Forward			929280-AC-2		2.A FE	1,399,435	1,423,856
94978* BC4	Long Bond Replication	2.A						Bond Forward			05565E-AR-6	BMN US CAPITAL LLC	1.F FE	1,799,579	1,849,986
94978* BC4	Long Bond Replication	2.A						Bond Forward			40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	899,684	927,576
94978* BC4	Long Bond Replication	2.A						Bond Forward			09659H-2A-1	BNP PARIBAS SA	1.G FE	1,499,449	1,553,370
94978* BC4	Long Bond Replication	2.A						Bond Forward			36294B-AG-9	GS CALTEX CORP	2.B FE	599,705	617,910
94978* BC4	Long Bond Replication	2.A						Bond Forward				HARLEY-DAVIDSON FINANCIAL SERVICES			
94978* BC4	Long Bond Replication	2.A						Bond Forward			41283L-AQ-8		2.B FE	399,811	407,884
94978* BC4	Long Bond Replication	2.A						Bond Forward			78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	1.G FE	349,859	359,216
94978* BC4	Long Bond Replication	2.A						Bond Forward			654740-BH-1	NISSAN MOTOR ACCEPTANCE CORP	2.C FE	249,811	260,953
94978* BC4	Long Bond Replication	2.A						Bond Forward			91127K-AA-0	UNITED OVERSEAS BANK LTD	1.D FE	199,974	201,658
94978* BC4	Long Bond Replication	2.A						Bond Forward				JACKSON NATIONAL LIFE GLOBAL FUNDI			
94978* BC4	Long Bond Replication	2.A						Bond Forward			46849L-TE-1		1.F FE	1,524,496	1,573,404
94978* BC4	Long Bond Replication	2.A						Bond Forward			892330-AD-3	TOYOTA INDUSTRIES CORPORATION	1.F FE	450,000	463,113
94978* BC4	Long Bond Replication	2.A						Bond Forward			247158-AF-1	DELOITTE LLP	1.F	1,000,000	1,033,788
94978* BC4	Long Bond Replication	2.A						Bond Forward				AMERICAN TRANSMISSION COMPANY 2010			
94978* BC4	Long Bond Replication	2.A						Bond Forward			03028P-B8-4		1.F	3,500,000	3,651,241
94978* BC4	Long Bond Replication	2.A						Bond Forward			92203#-AQ-1	THE VANGUARD GROUP, INC.	1.G	8,000,000	8,440,598
94978* BC4	Long Bond Replication	2.A						Bond Forward				ROCHESTER GAS AND ELECTRIC CORPORA			
94978* BC4	Long Bond Replication	2.A						Bond Forward			771367-C8-6		1.F	2,600,000	2,652,360
94978* BC4	Long Bond Replication	2.A						Bond Forward			G1696#-AW-6	BUNZL FINANCE PLC	2.A	1,600,000	1,620,454
94978* BC4	Long Bond Replication	2.A						Bond Forward			G1696#-AX-4	BUNZL FINANCE PLC	2.A	2,400,000	2,622,456
94978* BC4	Long Bond Replication	2.A						Bond Forward			92239M-A8-0	VECTREN UTILITY HOLDINGS INC.	2.A	1,000,000	1,036,978
94978* BC4	Long Bond Replication	2.A						Bond Forward			720186-E8-0	PIEDMONT NATURAL GAS COMPANY INC	1.G	2,000,000	2,031,599
94978* BC4	Long Bond Replication	2.A						Bond Forward				FONTERRA COOPERATIVE GROUP LIMITED			
94978* BC4	Long Bond Replication	2.A						Bond Forward			Q3920#-AF-6		1.G	13,500,000	13,706,828
94978* BC4	Long Bond Replication	2.A						Bond Forward			154051-E#-3	CENTRAL MAINE POWER COMPANY	1.F	9,100,000	9,277,936
94978* BC4	Long Bond Replication	2.A						Bond Forward			G1108#-AE-8	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	2,053,510
94978* BC4	Long Bond Replication	2.A						Bond Forward			G2044#-AX-3	COMPASS GROUP PLC	1.G	2,500,000	2,577,700
94978* BC4	Long Bond Replication	2.A						Bond Forward			842638-H#-2	SOUTHERN CONNECTICUT GAS COMPANY	1.E	2,300,000	2,355,002
94978* BC4	Long Bond Replication	2.A						Bond Forward				DOMINION ENERGY SOUTH CAROLINA INC			
94978* BC4	Long Bond Replication	2.A						Bond Forward			837004-D8-6		1.F	2,700,000	2,755,891
94978* BC4	Long Bond Replication	2.A						Bond Forward			56081#-AM-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,955,000	2,017,218
94978* BC4	Long Bond Replication	2.A						Bond Forward			G9850#-AB-9	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,000,000	2,059,597
94978* BC4	Long Bond Replication	2.A						Bond Forward			910637-S#-9	THE UNITED ILLUMINATING COMPANY	1.G	900,000	928,983
94978* BC4	Long Bond Replication	2.A						Bond Forward			786584-A8-1	SAFFRAN	2.A	4,000,000	4,160,911
94978* BC4	Long Bond Replication	2.A						Bond Forward				THAMES WATER UTILITIES CAYMAN FINA			
94978* BC4	Long Bond Replication	2.A						Bond Forward			G8781#-AA-5		2.A	400,000	414,787
94978* BC4	Long Bond Replication	2.A						Bond Forward			G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC	1.G	3,000,000	3,119,087
94978* BC4	Long Bond Replication	2.A						Bond Forward			910637-S8-7	THE UNITED ILLUMINATING COMPANY	1.G	600,000	619,322
94978* BC4	Long Bond Replication	2.A						Bond Forward			07132#-AD-4	BATTILLE MEMORIAL INSTITUTE	1.E	5,000,000	6,215,140
94978* BC4	Long Bond Replication	2.A						Bond Forward			C8973#-AA-9	GAZ METRO INC	1.F	6,500,000	6,790,472
94978* BC4	Long Bond Replication	2.A						Bond Forward			278058-E#-5	EATON CORP	2.A	2,000,000	2,028,153
94978* BC4	Long Bond Replication	2.A						Bond Forward			29717P-B8-5	ESSEX PORTFOLIO LP	2.A	1,700,000	1,729,399
94978* BC4	Long Bond Replication	2.A						Bond Forward			00003#-AB-9	A&E TELEVISION NETWORKS LLC	1.G	7,000,000	7,345,030

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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	
94978* BC4	Long Bond Replication	2.A						Bond Forward				29717P-BF-3	ESSEX PORTFOLIO LP	2.A	6,000,000	6,143,680
94978* BC4	Long Bond Replication	2.A						Bond Forward				74072F-AB-0	PPERAC FINANCE INC	1.G YE	5,500,000	5,840,886
94978* BC4	Long Bond Replication	2.A						Bond Forward				G1696F-AZ-9	BUNZL FINANCE PLC	2.A	6,200,000	6,430,381
94978* BC4	Long Bond Replication	2.A						Bond Forward				Q6235F-AE-2	MIRVAC GROUP FINANCE LTD	1.G	1,700,000	1,822,190
94978* BC4	Long Bond Replication	2.A						Bond Forward				74264*-AA-4	PRISA LHC LLC	1.F	2,600,000	2,622,468
94978* BC4	Long Bond Replication	2.A						Bond Forward				05279F-AF-6	AUTOLIV ASP INC	2.B FE	5,000,000	5,043,212
94978* BC4	Long Bond Replication	2.A						Bond Forward				806407-C#-7	HENRY SCHEIN INC	1.G	11,000,000	11,121,204
94978* BC4	Long Bond Replication	2.A						Bond Forward				Q5995*-AA-6	MERIDIAN FINCO PTY LTD	2.A FE	2,750,000	2,802,999
94978* BC4	Long Bond Replication	2.A						Bond Forward				G7332F-AF-0	RRPF ENGINE LEASING LIMITED	2.C FE	1,000,000	1,018,981
94978* BC4	Long Bond Replication	2.A						Bond Forward				27965F-AL-6	EDENS LIMITED PARTNERSHIP	2.B PL	3,000,000	3,093,764
94978* BC4	Long Bond Replication	2.A						Bond Forward				97786F-AJ-1	WOLSELEY CAPITAL INC	2.A FE	1,800,000	1,883,483
													TELEDYNE TECHNOLOGIES INCORPORATED			
94978* BC4	Long Bond Replication	2.A						Bond Forward				879360-C*-4		2.B	4,500,000	4,718,378
94978* BC4	Long Bond Replication	2.A						Bond Forward				C9716F-AB-5	WASTE CONNECTIONS INC	2.A FE	3,500,000	3,675,999
94978* BC4	Long Bond Replication	2.A						Bond Forward				278058-E#-5	EATON CORP	2.A	1,265,559	1,262,473
94978* BC4	Long Bond Replication	2.A						Bond Forward				553530-C*-5	MSC INDUSTRIAL DIRECT CO INC	2.B	7,500,000	8,004,545
999999999 - Totals				2,359,460,376	2,589,745,138	XXX	XXX	XXX		(30,337,458)	XXX	XXX	XXX	XXX	2,359,460,375	2,620,082,713

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	15,279,196	9	1,640,987,939	9	1,690,657,145	9	1,692,427,791	2	15,279,196
2. Add: Opened or Acquired Transactions.....	9	1,640,987,939		50,022,502			4	659,140,279	13	2,350,150,720
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX	276,023,113	XXX	266,490,735	XXX	47,426,236	XXX	589,940,084
4. Less: Closed or Disposed of Transactions.....	2	15,279,196							2	15,279,196
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX	276,376,409	XXX	264,720,089	XXX	39,533,931	XXX	580,630,429
7. Ending Inventory	9	1,640,987,939	9	1,690,657,145	9	1,692,427,791	13	2,359,460,375	13	2,359,460,375

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.....	320,263,414	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	40,699	
3. Total (Line 1 plus Line 2)	320,304,113	
4. Part D, Section 1, Column 5	515,180,693	
5. Part D, Section 1, Column 6	(194,876,579)	
6. Total (Line 3 minus Line 4 minus Line 5)	(1)	
		Fair Value Check
7. Part A, Section 1, Column 16	289,299,100	
8. Part B, Section 1, Column 13	40,701	
9. Total (Line 7 plus Line 8)	289,339,801	
10. Part D, Section 1, Column 8	559,261,933	
11. Part D, Section 1, Column 9	(269,922,139)	
12. Total (Line 9 minus Line 10 minus Line 11)	7	
		Potential Exposure Check
13. Part A, Section 1, Column 21	120,045,235	
14. Part B, Section 1, Column 20	568,974	
15. Part D, Section 1, Column 11	120,614,210	
16. Total (Line 13 plus Line 14 minus Line 15)	(1)	

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,528,306,843	1,452,299,352	68,516,052	7,491,439
2. Cost of cash equivalents acquired	100,796,216,718	86,298,095,055	12,523,282,712	1,974,838,951
3. Accrual of discount	9,306,168	9,306,168		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	240,173	240,173		
6. Deduct consideration received on disposals	99,470,681,038	85,155,928,828	12,556,298,912	1,758,453,298
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)	2,863,388,864	2,604,011,920	35,499,852	223,877,092
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,863,388,864	2,604,011,920	35,499,852	223,877,092

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: