

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2024**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2024



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

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	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
*Chairman of the Board, Chief Executive Officer
and President*

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

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

State of New York } SS
County of New York }

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

DocuSigned by:
Eric Feldstein
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DocuSigned by:
Thomas A Hendry
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DocuSigned by:
Robert Gardner
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ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this

___ day of May 2024

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

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

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	102,667,003,496		102,667,003,496	102,055,938,253
2. Stocks:				
2.1 Preferred stocks	43,512,080		43,512,080	43,512,713
2.2 Common stocks	629,234,273		629,234,273	615,258,682
3. Mortgage loans on real estate:				
3.1 First liens	14,988,957,469		14,988,957,469	15,156,089,176
3.2 Other than first liens.....	329,020,058		329,020,058	327,841,625
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$(68,365,000) encumbrances)	90,595,424		90,595,424	91,166,137
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ (153,405,632)), cash equivalents (\$ 2,507,695,839) and short-term investments (\$ 19,615,140)	2,373,905,347		2,373,905,347	1,695,809,620
6. Contract loans (including \$ 188,881 premium notes)	973,828,034	22,741,625	951,086,409	927,584,607
7. Derivatives	1,338,896,747		1,338,896,747	1,196,422,700
8. Other invested assets	3,639,634,378	3,939,224	3,635,695,154	3,338,621,735
9. Receivables for securities	82,185,466		82,185,466	15,694,487
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	149,573,940		149,573,940	137,225,563
12. Subtotals, cash and invested assets (Lines 1 to 11)	127,306,346,712	26,680,849	127,279,665,863	125,601,165,298
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	1,042,995,453		1,042,995,453	1,005,030,352
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	433,237,007	93	433,236,914	441,228,241
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	130,118		130,118	130,117
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	58,161,072	6,394,571	51,766,501	39,467,658
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	515,003		515,003	241,105
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	1,358,476,682	736,613,630	621,863,052	621,095,907
19. Guaranty funds receivable or on deposit	43,009,041		43,009,041	43,009,041
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	27,675,818		27,675,818	36,854,012
24. Health care (\$) and other amounts receivable	16,373,108	16,373,108		
25. Aggregate write-ins for other than invested assets	11,439,991,105	78,102,894	11,361,888,211	11,121,091,961
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	141,726,911,119	864,165,145	140,862,745,974	138,909,313,692
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	57,975,591,593		57,975,591,593	55,405,324,258
28. Total (Lines 26 and 27)	199,702,502,712	864,165,145	198,838,337,567	194,314,637,950
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	149,573,940		149,573,940	137,225,563
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	149,573,940		149,573,940	137,225,563
2501. Interest in annuity contracts	10,976,371,467		10,976,371,467	10,774,330,335
2502. Admitted negative IMR	362,791,982		362,791,982	327,969,923
2503. Miscellaneous	98,380,164	78,090,806	20,289,358	17,471,452
2598. Summary of remaining write-ins for Line 25 from overflow page	2,447,492	12,088	2,435,404	1,320,251
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,439,991,105	78,102,894	11,361,888,211	11,121,091,961

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 113,509,597,384 less \$ included in Line 6.3 (including \$ 58,523,766 Modco Reserve)	113,509,597,384	112,989,918,073
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	1,674,264,959	1,582,948,836
4. Contract claims:		
4.1 Life	1,065,859,572	1,041,165,030
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) ...		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	659	659
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 \$ 40,295,548 ceded	40,295,548	72,848,644
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 6,025,463 , accident and health \$ and deposit-type contract funds \$	6,025,463	6,121,180
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	6,615,373	13,931,431
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,092,745,871) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,132,855,020)	(1,113,952,922)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	42,700,303	59,548,069
15.1 Current federal and foreign income taxes, including \$ 8,850,301 on realized capital gains (losses)	104,594,390	22,610,604
15.2 Net deferred tax liability		
16. Unearned investment income	8,862,805	27,566,319
17. Amounts withheld or retained by reporting entity as agent or trustee	1,014,979	5,130,346
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	294,645,173	310,532,360
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	93,820,515	95,895,014
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,017,509,595	1,939,024,108
24.02 Reinsurance in unauthorized and certified (\$) companies	1,009,478	9,469,551
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	185,688,104	131,004,187
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	234,195,033	233,052,175
24.09 Payable for securities	623,894,125	276,083,830
24.10 Payable for securities lending	1,003,482,781	677,685,982
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	12,005,171,600	11,616,586,363
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	131,786,392,819	129,997,169,839
27. From Separate Accounts Statement	57,960,567,506	55,388,332,353
28. Total liabilities (Lines 26 and 27)	189,746,960,325	185,385,502,192
29. Common capital stock	25,000,000	25,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds	362,791,983	327,969,923
35. Unassigned funds (surplus)	4,246,009,949	4,118,590,525
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 \$ 15,024,087 in Separate Accounts Statement)	9,066,377,242	8,904,135,758
38. Totals of Lines 29, 30 and 37	9,091,377,242	8,929,135,758
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	198,838,337,567	194,314,637,950
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	10,976,371,467	10,774,330,335
2502. Derivatives-collateral liability	1,016,926,625	823,165,074
2503. Liability for interest on claims	6,963,195	7,299,279
2598. Summary of remaining write-ins for Line 25 from overflow page	4,910,313	11,791,675
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,005,171,600	11,616,586,363
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted negative IMR	362,791,983	327,969,923
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	362,791,983	327,969,923

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	4,430,430,026	5,014,522,068	16,696,733,580
2. Considerations for supplementary contracts with life contingencies	14,113,326	13,754,584	46,590,702
3. Net investment income	1,312,925,058	1,243,071,461	5,212,744,065
4. Amortization of Interest Maintenance Reserve (IMR)	(3,237,971)	1,870,906	2,534,534
5. Separate Accounts net gain from operations excluding unrealized gains or losses	7,562,933	12,857,920	60,464,291
6. Commissions and expense allowances on reinsurance ceded	342,201	93,753	381,972
7. Reserve adjustments on reinsurance ceded	(575,912)	(1,712,924)	(8,572,554)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	225,021,590	219,205,920	881,917,176
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	70,120,973	57,941,403	246,665,714
9. Totals (Lines 1 to 8.3)	6,056,702,224	6,561,605,091	23,139,459,480
10. Death benefits	570,677,980	621,561,746	2,272,142,903
11. Matured endowments (excluding guaranteed annual pure endowments)	253,745	1,084,214	2,726,569
12. Annuity benefits	962,185,654	916,569,018	3,664,382,492
13. Disability benefits and benefits under accident and health contracts	103,811	15,248	107,929
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,808,504,572	2,652,562,652	12,036,663,400
16. Group conversions	18,499	32,557	144,891
17. Interest and adjustments on contract or deposit-type contract funds	13,836,096	11,534,674	52,621,948
18. Payments on supplementary contracts with life contingencies	13,020,336	12,281,918	49,899,066
19. Increase in aggregate reserves for life and accident and health contracts	519,679,311	2,158,968,292	3,326,069,277
20. Totals (Lines 10 to 19)	5,888,280,004	6,374,610,319	21,404,758,475
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	146,692,496	173,638,180	559,583,113
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	243,544,258	253,009,219	1,025,240,226
24. Insurance taxes, licenses and fees, excluding federal income taxes	28,241,357	32,771,955	124,590,219
25. Increase in loading on deferred and uncollected premiums			28,688
26. Net transfers to or (from) Separate Accounts net of reinsurance	(501,256,800)	(316,566,136)	(648,101,076)
27. Aggregate write-ins for deductions	14,326	75,647	87,684
28. Totals (Lines 20 to 27)	5,805,515,641	6,517,539,184	22,466,187,329
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	251,186,583	44,065,907	673,272,151
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)	251,186,583	44,065,907	673,272,151
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	57,272,841	39,910,363	267,900,795
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)	193,913,742	4,155,544	405,371,356
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 10,905,039 (excluding taxes of \$ (10,117,223) transferred to the IMR)	82,929,955	(53,240,040)	187,632,202
35. Net income (Line 33 plus Line 34)	276,843,697	(49,084,496)	593,003,558
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,929,135,758	8,536,451,398	8,536,451,399
37. Net income (Line 35)	276,843,697	(49,084,496)	593,003,558
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (15,406,849)	92,082,358	(59,724,071)	(518,726,926)
39. Change in net unrealized foreign exchange capital gain (loss)	(100,491,284)	86,845,950	250,396,048
40. Change in net deferred income tax	9,825,264	68,453,157	188,831,794
41. Change in nonadmitted assets	(45,293,820)	(168,207,340)	(88,537,430)
42. Change in liability for reinsurance in unauthorized and certified companies	8,460,072	(1,228,509)	1,529,889
43. Change in reserve on account of change in valuation basis, (increase) or decrease			31,141,685
44. Change in asset valuation reserve	(78,485,487)	(177,695,291)	(48,981,492)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	8,690,550	11,869,474	58,211,169
47. Other changes in surplus in Separate Accounts Statement	(9,530,751)	(16,319,712)	(73,990,596)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	140,885		(193,340)
54. Net change in capital and surplus for the year (Lines 37 through 53)	162,241,484	(305,090,838)	392,684,359
55. Capital and surplus, as of statement date (Lines 36 + 54)	9,091,377,242	8,231,360,560	8,929,135,758
DETAILS OF WRITE-INS			
08.301. Intercompany income other	27,529,181	21,474,965	95,339,676
08.302. Sundry income	22,327,602	18,040,804	79,052,784
08.303. Fee income from deposit contract	19,433,773	17,906,742	70,272,398
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	830,417	518,892	2,000,856
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	70,120,973	57,941,403	246,665,714
2701. Fines, penalties and fees from regulatory authorities	14,326	75,647	87,684
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	14,326	75,647	87,684
5301. Change in special reserves on certain group annuity separate accounts	140,885		(193,340)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	140,885		(193,340)

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	4,420,283,215	4,992,991,220	16,729,848,674
2. Net investment income	1,189,145,902	1,131,956,763	4,878,258,577
3. Miscellaneous income	292,298,484	278,969,513	1,129,540,603
4. Total (Lines 1 to 3)	5,901,727,601	6,403,917,496	22,737,647,854
5. Benefit and loss related payments	5,327,039,417	4,151,352,853	18,054,960,733
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(486,715,243)	(300,093,117)	(634,817,542)
7. Commissions, expenses paid and aggregate write-ins for deductions	415,971,007	440,563,995	1,547,930,226
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (1,407,406) tax on capital gains (losses)	(22,515,726)	66,434	234,775,979
10. Total (Lines 5 through 9)	5,233,779,455	4,291,890,165	19,202,849,396
11. Net cash from operations (Line 4 minus Line 10)	667,948,146	2,112,027,331	3,534,798,458
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,488,125,022	2,296,036,146	11,297,658,972
12.2 Stocks	182,036,830	37,237,906	857,677,678
12.3 Mortgage loans	608,420,896	172,373,142	1,887,406,773
12.4 Real estate			
12.5 Other invested assets	116,649,225	29,822,519	173,192,763
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(502,608)	425,587	2,136,867
12.7 Miscellaneous proceeds	566,825,061	(9,236,941)	(36,792,866)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,961,554,426	2,526,658,359	14,181,280,187
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,175,978,906	7,465,493,782	19,256,288,897
13.2 Stocks	168,808,592	14,935,169	111,343,785
13.3 Mortgage loans	477,699,251	211,627,305	1,877,745,386
13.4 Real estate			
13.5 Other invested assets	388,102,061	117,741,780	427,538,761
13.6 Miscellaneous applications	41,778,574	30,248,564	244,179,081
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,252,367,384	7,840,046,600	21,917,095,910
14. Net increase (or decrease) in contract loans and premium notes	25,052,278	2,522,093	65,583,976
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(315,865,236)	(5,315,910,334)	(7,801,399,699)
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			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	83,316,350	76,386,823	109,646,122
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	242,696,467	(165,659,509)	(548,029,441)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	326,012,817	(89,272,686)	(438,383,319)
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)	678,095,727	(3,293,155,689)	(4,704,984,560)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,695,809,620	6,400,794,180	6,400,794,180
19.2 End of period (Line 18 plus Line 19.1)	2,373,905,347	3,107,638,491	1,695,809,620

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

20.0001. Transfer of bond investment to bond investment	200,517,595		556,146,908
20.0002. Depreciation/ amortization on fixed assets	21,271,806		92,187,260
20.0003. Capitalized interest on bonds	13,921,990	17,526,824	59,815,132
20.0004. Low income housing tax credit unfunded commitments	7,395,727	38,292,297	9,750,770
20.0005. Capitalized interest on mortgage loans	4,706,700	3,645,860	16,624,613
20.0006. Transfer between equity investment to equity investment	242,145	61,207	31,561,488
20.0007. Dividend reinvestment of equities	188,810		360,262
20.0008. Transfer from mortgage loan asset to mortgage loan asset	61,714		2,246,465
20.0009. Transfer of mortgage loans to other invested assets		481,372	481,372
20.0010. Distribution of shares from other invested assets to equity		(61,207)	96,882

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Transfer/exchange of bond investment to equity investment .....	.....	.....(15,148,323)	.....22,701,940
20.0012. Distribution of shares to/ from operating income .....	.....	.....	.....35,623
20.0013. Transfer of equity to charitable organizations .....	.....	.....(9,251,480)	.....
20.0014. Transfer of other invested assets to bonds .....	.....	.....15,148,323	.....8,316,815

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	504,891,925	445,474,518	2,531,529,732
2. Group life	2,828,891	26,050,012	42,030,615
3. Individual annuities	3,731,588,745	4,360,255,371	13,468,641,963
4. Group annuities	5,800	23,500	23,500
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	4,239,315,361	4,831,803,401	16,042,225,810
9. Deposit-type contracts	163,529,034	163,798,255	451,700,359
10. Total (Lines 8 and 9)	4,402,844,395	4,995,601,656	16,493,926,169

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

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

A reconciliation of the Company's net income and capital and surplus at March 31, 2024 and December 31, 2023 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	\$ 276,843,697	\$ 593,003,558
(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>\$ 276,843,697</u>	<u>\$ 593,003,558</u>
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	\$ 9,091,377,242	\$ 8,929,135,758
(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>\$ 9,091,377,242</u>	<u>\$ 8,929,135,758</u>

- B. No change.

- C. (1) No change.

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

- (3) - (5) No change.

(6) The interest method for loan-backed and structured securities, which are included in bonds, uses current assumptions of projected cash flows. 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 backed by the U.S. government (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 all other securities, including all loan-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), 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. For loan-backed and structured securities, the entire difference between the security's amortized cost and its fair value is recognized in net income only when the Company (a) has the intent to sell the security or (b) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the loan-backed or structured security prior to impairment.

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

- (7) - (13) No change.

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

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.

There were no significant accounting changes or error corrections that occurred during the period ended March 31, 2024 that would require an adjustment to beginning of period unassigned surplus.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

- (2) the 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 March 31, 2024.

	OTTI Recognized in Loss			Fair Value 1-(2a+2b)
	Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	
General Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	\$ 2,240,702	\$ 17,613	\$ —	\$ 2,223,089
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	2,240,702	17,613	—	2,223,089
OTTI recognized 2nd Quarter				
d. Intent to sell				
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter				
g. Intent to sell				
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell				
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. Annual Aggregate Total (General Account)		<u>\$ 17,613</u>	<u>\$ —</u>	
Separate Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
d. Intent to sell				
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter				
g. Intent to sell				
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell				
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. Annual Aggregate Total (Guaranteed Separate Accounts)		<u>\$ —</u>	<u>\$ —</u>	
Grand Total		<u>\$ 17,613</u>	<u>\$ —</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	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
059469AF3	\$ 496,599	\$ 403,160	\$ 93,439	\$ 403,160	\$ 376,006	3/31/2024
059515AE6	383,769	383,474	295	383,474	373,007	3/31/2024
05953YAA9	2,201,896	2,083,683	118,213	2,083,683	1,894,311	3/31/2024
1248MBAJ4	2,677,633	2,415,896	261,737	2,415,896	2,129,116	3/31/2024
1248MBAL9	753,642	675,387	78,255	675,387	598,332	3/31/2024
12627HAK6	442,785	344,999	97,786	344,999	305,922	3/31/2024
12628KAF9	563,406	412,935	150,471	412,935	372,356	3/31/2024
12628LAJ9	112,277	75,525	36,752	75,525	69,601	3/31/2024
12629EAD7	651,247	566,942	84,305	566,942	448,380	3/31/2024
126384AQ9	15,332	12,258	3,074	12,258	11,158	3/31/2024
12638PAE9	754,478	667,637	86,841	667,637	542,185	3/31/2024
12667FJ55	676,582	582,749	93,833	582,749	519,285	3/31/2024
12667G6W8	743,632	721,632	22,000	721,632	642,528	3/31/2024
12667G7X5	350,116	325,056	25,060	325,056	315,168	3/31/2024
12667GXM0	686,399	660,150	26,249	660,150	586,529	3/31/2024
12667GXN8	240,388	231,177	9,211	231,177	208,976	3/31/2024
12668AMN2	799,719	781,833	17,886	781,833	695,623	3/31/2024
126694DT2	284,491	224,731	59,760	224,731	193,588	3/31/2024
161546GK6	1,184,200	1,183,890	310	1,183,890	1,116,864	3/31/2024
17029PAA3	635,623	619,464	16,159	619,464	619,464	3/31/2024
17309BAB3	86,482	78,270	8,212	78,270	70,660	3/31/2024
17309YAF4	326,005	314,425	11,580	314,425	275,323	3/31/2024
225470S95	266,023	249,048	16,975	249,048	178,494	3/31/2024
3622E8AC9	1,751,349	1,506,532	244,817	1,506,532	1,267,692	3/31/2024
3622E8AF2	868,271	712,579	155,692	712,579	613,718	3/31/2024
3622ELAG1	191,153	149,803	41,350	149,803	135,878	3/31/2024
3622EUAB2	333,710	267,963	65,747	267,963	252,591	3/31/2024
3622EUAC0	733,119	580,243	152,876	580,243	550,764	3/31/2024
3622MPAT5	13,046	12,594	452	12,594	10,818	3/31/2024
362334MD3	416,910	351,128	65,782	351,128	363,657	3/31/2024
362375AF4	440,037	320,952	119,085	320,952	321,456	3/31/2024
36244SAC2	2,280,214	2,075,178	205,036	2,075,178	1,835,970	3/31/2024
36244SAF5	1,418,580	1,289,518	129,062	1,289,518	1,140,587	3/31/2024
45660LSY6	1,659,037	1,631,292	27,745	1,631,292	1,504,166	3/31/2024
466247ZQ9	260,735	243,978	16,757	243,978	209,526	3/31/2024
46627MEA1	545,993	535,401	10,592	535,401	487,243	3/31/2024
46628SAE3	1,342,047	1,126,221	215,826	1,126,221	1,047,532	3/31/2024
46628SAG8	965,838	799,754	166,084	799,754	754,791	3/31/2024
46630MAG7	255,796	239,263	16,533	239,263	204,948	3/31/2024
57643MCG7	83,456	82,448	1,008	82,448	83,132	3/31/2024
61749EAD9	1,565,043	1,321,147	243,896	1,321,147	1,219,242	3/31/2024
61749EAE7	434,523	377,658	56,865	377,658	349,886	3/31/2024
61749EAH0	468,389	415,332	53,057	415,332	377,974	3/31/2024
61750YAB5	538,838	441,926	96,912	441,926	453,561	3/31/2024
61750YAD1	949,481	783,761	165,720	783,761	737,930	3/31/2024
61750YAE9	133,536	109,614	23,922	109,614	105,344	3/31/2024
61750YAJ8	256,229	211,571	44,658	211,571	200,419	3/31/2024
61751DAE4	253,539	227,484	26,055	227,484	196,010	3/31/2024
61751JAH4	824,307	651,686	172,621	651,686	598,132	3/31/2024
61751JAJ0	819,115	648,163	170,952	648,163	597,972	3/31/2024
61752RAH5	255,436	223,475	31,961	223,475	205,518	3/31/2024
61752RAJ1	569,161	494,595	74,566	494,595	458,705	3/31/2024
61752RAM4	560,884	475,805	85,079	475,805	442,715	3/31/2024
61946UAA0	5,332,117	5,330,034	2,083	5,330,034	5,084,996	3/31/2024
61947DAA7	2,955,943	2,921,441	34,502	2,921,441	2,463,558	3/31/2024
65537BAC4	1,448,757	1,248,814	199,943	1,248,814	1,066,510	3/31/2024
65537BAF7	949,229	813,298	135,931	813,298	696,880	3/31/2024
69336QAL6	398,159	352,467	45,692	352,467	387,493	3/31/2024
69336RBS8	16,095	10,147	5,948	10,147	4,688	3/31/2024
69337VAE0	1,049,392	773,590	275,802	773,590	825,503	3/31/2024
75970HAD2	94,175	88,775	5,400	88,775	87,733	3/31/2024
76110VSU3	134,974	11,669	123,305	11,669	11,136	3/31/2024
76114CAD8	180,924	177,492	3,432	177,492	152,938	3/31/2024
76114QAC9	52,004	49,288	2,716	49,288	43,757	3/31/2024
87222PAD5	186,411	123,653	62,758	123,653	138,633	3/31/2024

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
Subtotal - General Account	XXX	XXX	5,096,623	XXX	XXX	
Guaranteed Separate Accounts						
059469AF3	82,448	67,047	15,401	67,047	62,668	3/31/2024
059515AE6	49,442	49,417	25	49,417	48,068	3/31/2024
1248MBAL9	115,733	103,755	11,978	103,755	92,051	3/31/2024
12627HAK6	77,692	60,693	16,999	60,693	53,986	3/31/2024
12628KAF9	73,367	53,861	19,506	53,861	48,568	3/31/2024
126384AQ9	15,108	12,257	2,851	12,257	11,158	3/31/2024
17309YAF4	212,933	204,918	8,015	204,918	179,434	3/31/2024
3622E8AC9	37,170	32,054	5,116	32,054	26,972	3/31/2024
3622MPAT5	13,047	12,594	453	12,594	10,818	3/31/2024
362334MD3	28,629	23,949	4,680	23,949	25,232	3/31/2024
36244SAC2	124,443	113,542	10,901	113,542	100,540	3/31/2024
36244SAF5	117,795	107,351	10,444	107,351	95,049	3/31/2024
61749EAD9	69,414	58,718	10,696	58,718	54,189	3/31/2024
61749EAE7	33,352	29,051	4,301	29,051	26,914	3/31/2024
61749EAH0	100,207	89,000	11,207	89,000	80,995	3/31/2024
61750YAB5	62,206	51,182	11,024	51,182	52,740	3/31/2024
61750YAE9	33,383	27,403	5,980	27,403	26,336	3/31/2024
61750YAJ8	95,818	79,339	16,479	79,339	75,157	3/31/2024
61751DAE4	36,165	32,498	3,667	32,498	28,001	3/31/2024
61946UAA0	345,971	345,836	135	345,836	329,937	3/31/2024
61947DAA7	602,136	595,108	7,028	595,108	501,836	3/31/2024
75970HAD2	11,858	11,303	555	11,303	11,176	3/31/2024
76110VSU3	1,192	102	1,090	102	98	3/31/2024
Subtotal - Guaranteed Separate Accounts	XXX	XXX	178,531	XXX	XXX	
Grand Total	XXX	XXX	\$ 5,275,154	XXX	XXX	

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

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2024:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$ 3,596,832,396	\$ 56,394,376	\$18,016,452,759	\$ 2,168,363,029	\$21,613,285,155	\$ 2,224,757,405
Guaranteed Separate Accounts	172,762,071	2,832,343	1,139,113,679	164,999,852	1,311,875,750	167,832,195
Total	\$ 3,769,594,467	\$ 59,226,719	\$19,155,566,438	\$ 2,333,362,881	\$22,925,160,905	\$ 2,392,589,600

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No change.

(3) Collateral Received

a. No change.

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

c. No change.

(4) - (7) No change.

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At March 31, 2024, the carrying value and fair value of securities held under agreements to purchase and resell was \$465,344,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one days and a weighted average yield of 5.32%.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter 2024	
a. Maximum Amount		
1. Open - no maturity	\$	—
2. Overnight	\$	465,344,000
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	\$	465,344,000
3. 2 days to 1 week	\$	—
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—

(4) Not applicable.

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

	First Quarter 2024	
a. Maximum Amount	\$	465,344,000
b. Ending Balance	\$	465,344,000

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

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
Ending Balance								
a. Bonds - FV	\$ —	\$ 465,344,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 465,344,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

	First Quarter 2024	
a. Maximum Amount		
1. Cash	\$	—
2. Securities (FV)	\$	474,651,969
3. Securities (BACV)		XXX
4. Nonadmitted subset (BACV)		XXX
b. Ending Balance		
1. Cash	\$	—
2. Securities (FV)	\$	474,651,969
3. Securities (BACV)		—
4. Nonadmitted subset (BACV)		—

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

	Amortized Cost		Fair Value	
a. Overnight and continuous	\$	—	\$	—
b. 30 days or less	\$	—	\$	—
c. 31 to 90 days	\$	—	\$	—
d. > 90 days	\$	474,651,969	\$	474,651,969

(9) At March 31, 2024, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2024, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
Number of CUSIPs	11	4
Aggregate Amount of Investment Income	\$ 2,996,593	\$ 41,044

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

Not applicable.

S. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

NOTES TO FINANCIAL STATEMENTS

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	\$ —	\$ —	\$ —	\$ —
(2) Negative (disallowed) IMR admitted	363,136,194	362,791,982	344,212	—
(3) Calculated adjusted capital and surplus				
	Total			
Prior Period General Account Capital & Surplus	\$8,929,135,758			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	\$ —			
EDP Equipment & Operating System Software (admitted)	\$ —			
Net DTAs (admitted)	\$ 621,095,907			
Net Negative (disallowed) IMR (admitted)	\$ 327,970,902			
Adjusted Capital & Surplus	<u>\$7,980,068,949</u>			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	4.6 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$ 328,842,997	\$ 397,391,275		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	\$ 8,002,555	\$ 19,615,549		
Fair Value Derivative Gains & Losses Amortized Over Current Period	\$ 9,477,552	\$ 10,790,519		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	\$ 327,368,000	\$ 406,216,305		

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

- A. No change.
B. No change.
C - E. No material change.

8. Derivative Instruments

- A. Not applicable.
B. Not applicable.

9. Income Taxes

- A - I. No change.

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

- A - O. No change.

11. Debt

- A. No change.
B. Federal Home Loan Bank ("FHLB") Agreements

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

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
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 25,000,000</u>	<u>\$ 25,000,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 7,043,137,299	\$ 7,043,137,299	\$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	<u>\$ 25,000,000</u>	<u>\$ 25,000,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,945,465,685	\$ 6,945,465,685	\$ —

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	\$ 25,000,000	\$ 25,000,000	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At March 31, 2024, 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	\$ 2,933,153,364	\$ 2,933,153,364	\$ —
2. Current year general account	\$ 2,933,153,364	\$ 2,933,153,364	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 3,017,916,337	\$ 3,017,916,337	\$ 5,000,000

¹ Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2024, the Company did not have a balance due to the FHLB of Pittsburgh.

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

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

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

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

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

A. Defined Benefit Plans

(1) - (3) No change.

NOTES TO FINANCIAL STATEMENTS

(4) No change.

B - E. No change.

F. Not applicable.

G - I. No change.

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

A - H. No change.

I. No change.

J - M. No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Not applicable.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

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

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended March 31, 2024 and reacquired within 30 days of the sale date are as follows:

NOTES TO FINANCIAL STATEMENTS

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	1	\$ 617,721	\$ 626,193	\$ (5,858)
Bonds	NAIC 4	1	909,654	922,505	(8,638)
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		—	—	—	—
		<u>2</u>	<u>\$ 1,527,375</u>	<u>\$ 1,548,698</u>	<u>\$ (14,496)</u>

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

Not applicable.

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

No change.

20. Fair Value Measurements

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of March 31, 2024:

	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					
Perpetual preferred stocks	—	15,412,198	28,099,882	—	43,512,080
1. Preferred stocks	—	15,412,198	28,099,882	—	43,512,080
2. Bonds					
SVO identified bond ETF	312,853,854	—	—	—	312,853,854
U.S. corporate	—	15,544,280	—	—	15,544,280
Non-agency commercial mortgage-backed securities	—	13,259,102	—	—	13,259,102
Non-agency residential mortgage-backed securities	—	66,902	—	—	66,902
Non-agency asset-backed securities	—	—	1	—	1
Total bonds	312,853,854	28,870,284	1	—	341,724,139
3. Common stocks	595,758,095	2,663	33,473,515	—	629,234,273
4. Derivative assets					
Foreign currency swaps	—	365,936,845	—	—	365,936,845
Inflation swaps	—	—	—	—	—
Interest rate swaps	—	565,409,634	—	—	565,409,634
Equity options	—	263,349,540	—	—	263,349,540
Interest rate options	—	34,703,817	—	—	34,703,817
Foreign currency forwards	—	2,329,289	—	—	2,329,289
Futures	2,333,942	—	—	—	2,333,942
Total derivative assets	2,333,942	1,231,729,125	—	—	1,234,063,067
5. Separate accounts assets	49,509,753,984	10,164,301	19,910	2,071,096,850	51,591,035,045
6. Other invested assets	—	27,104,807	70,583,993	—	97,688,800
Total assets at fair value	\$ 50,420,699,875	\$ 1,313,283,378	\$ 132,177,301	\$ 2,071,096,850	\$ 53,937,257,404
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 187,935,358	\$ —	\$ —	\$ 187,935,358
Foreign currency swaps	—	18,624,578	—	—	18,624,578
Interest rate options	—	41,538	—	—	41,538
Foreign currency forwards	—	344,711	—	—	344,711
Inflation swaps	—	—	—	—	—
Futures	482,753	—	—	—	482,753
Bond Forwards	—	16,181,477	—	—	16,181,477
Total derivative liabilities	482,753	223,127,662	—	—	223,610,415
2. Separate accounts liabilities - derivatives ⁽¹⁾					
Total liabilities at fair value	\$ 482,753	\$ 225,976,248	\$ —	\$ —	\$ 226,459,001

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2024:

	Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 03/31/2024
Assets:										
Preferred stocks	\$ 28,099,882	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 28,099,882
Bonds:										
Non-agency asset-backed securities	—	1	—	—	—	—	—	—	—	1
Total Bonds	—	1	—	—	—	—	—	—	—	1
Common stocks	\$ 25,029,828	8,909,029	—	—	(465,341)	—	—	—	—	33,473,516
Separate accounts assets	\$ 20,618	—	—	—	(708)	—	—	—	—	19,910
Other invested assets	158,108,193	35,462,905	(26,832,315)	(12,880,588)	1,612,158	17,939,920	—	(102,826,280)	—	70,583,993
Total	\$211,258,521	\$ 44,371,935	\$(26,832,315)	\$(12,880,588)	\$ 1,146,109	\$17,939,920	\$ —	\$(102,826,280)	\$ —	\$132,177,302

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.

NOTES TO FINANCIAL STATEMENTS

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$44,371,935 for the three months ended March 31, 2024, which relate to \$35,462,905 of other invested assets residual tranches of securitizations that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; and common stocks of \$8,909,029 which relate to a change in price source. Transfers out of Level 3 totaled \$26,832,315 for the three months ended March 31, 2024 which relate to residual tranches of securitizations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(3) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At March 31, 2024, the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

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

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

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

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

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. 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

Preferred stocks

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

Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based valuation 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

NOTES TO FINANCIAL STATEMENTS

investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

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

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

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.

Preferred and 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.

Other Invested Assets

Other invested assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of the preferred units is derived internally based on market comparables and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is 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 March 31, 2024. 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	\$94,935,479,396	\$102,667,003,496	\$ 312,853,854	\$90,433,871,678	\$ 4,188,753,864	\$ —	\$ —
Preferred stocks	43,512,080	43,512,080	—	15,412,198	28,099,882	—	—
Common stocks	629,234,273	629,234,273	595,758,095	2,663	33,473,515	—	—
Mortgage loans	14,316,134,396	15,317,977,527	—	—	14,316,134,396	—	—
Cash, cash equivalents and short-term investments	2,373,905,347	2,373,905,347	492,566,512	1,881,338,835	—	—	—
Derivatives	1,384,939,100	1,338,896,747	2,333,942	1,382,605,158	—	—	—
Derivatives - collateral	149,573,941	149,593,941	—	149,573,941	—	—	—
Other invested assets ¹	547,507,292	532,056,904	—	152,735,958	394,771,334	—	—
Investment income due and accrued	1,042,995,453	1,042,995,453	—	1,042,995,453	—	—	—
Separate accounts assets	57,344,333,721	57,975,247,380	49,523,032,540	4,806,617,786	943,586,545	2,071,096,850	—
Total assets	<u>\$172,767,614,999</u>	<u>\$182,070,423,148</u>	<u>\$50,926,544,943</u>	<u>\$99,865,153,670</u>	<u>\$19,904,819,536</u>	<u>\$2,071,096,850</u>	<u>\$ —</u>
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,299,172,242	\$ 1,346,096,966	\$ —	\$ —	\$ 1,299,172,242	\$ —	\$ —
Derivatives	344,789,287	234,195,033	482,753	344,306,534	—	—	—
Derivatives - collateral	1,016,926,625	1,016,926,625	—	1,016,926,625	—	—	—
Payable to parent and affiliate	185,688,104	185,688,104	—	185,688,104	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	1,003,482,781	1,003,482,781	—	1,003,482,781	—	—	—
Separate accounts liabilities - derivatives	15,297,432	13,047,723	—	15,297,432	—	—	—
Total liabilities	<u>\$ 3,865,356,471</u>	<u>\$ 3,799,437,232</u>	<u>\$ 482,753</u>	<u>\$ 2,565,701,476</u>	<u>\$ 1,299,172,242</u>	<u>\$ —</u>	<u>\$ —</u>

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 \$2,117,954,361 and a fair value of \$2,106,940,998 at March 31, 2024. 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 \$741,008,400 at March 31, 2024. 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, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, 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 and are classified as Level 2.

Derivatives (including separate accounts liabilities)

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

Derivatives - collateral (including separate accounts liabilities - collateral)

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature and are classified as Level 2.

Other invested assets

Other invested assets are principally comprised of LIHTC investments and surplus notes, an affiliated loan, preferred units of a limited partnership, and other investments with characteristics of debt. Surplus Notes are valued using prices from third-party pricing services that 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. The fair value of the affiliated loan and the 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 investments with debt characteristics and the fair value of the majority of residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. The fair value of the preferred units in a limited partnership is derived internally based on market comparable preferred units and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

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 March 31, 2024, the Company had no repurchase agreements.

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:

3/31/2024					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,871,792,404	\$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Private Equity	Venture Capital	135,270,482	—	Quarterly	95 days or less
Hedge Fund	Fixed Income Arbitrage	59,402,796	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	4,629,989	—	Monthly	30 days
Hedge Fund	Sector Investing	1,179	—	Monthly	30 days
		\$ 2,071,096,850	\$ —		

21. Other Items

- A. No change.
 B. Not applicable.
 C. Not applicable.
 D - E. Not applicable.

NOTES TO FINANCIAL STATEMENTS

F - G. No change.

H - I. Not applicable.

22. Events Subsequent

At May 13, 2024, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material impact on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B - H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
 If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/09/2021
- 6.4 By what department or departments?
 Delaware Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
Flatiron RR LLC	New York, NY				YES
Candriam	Strassen, LUX				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [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.
- 9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 16,493,997

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 656,389,352
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|-----------------------------------------------------------------------------------------------------|--------------------------------------------------------|---------------------------------------------------------|
| 14.21 Bonds | \$ 3,120,177,818 | \$ 3,113,981,992 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 1,945,825,897 | \$ 2,024,230,266 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 5,066,003,715 | \$ 5,138,212,258 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 1,035,860,657
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 1,034,685,749
- 16.3 Total payable for securities lending reported on the liability page. \$ 1,003,482,781

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A.....
IndexIQ Advisors LLC	A.....
Mackay Shields LLC	A.....
Apogem Capital LLC	A.....
Ausbil Investment Management Limited	A.....
New York Life Investment Management LLC	A.....
Credit Value Partners, LLC	U.....
Wellington Management Company LLP	U.....
Goldman Sachs Asset Management LP	U.....
J.P. Morgan Investment Management Inc.	U.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09W0QURS721	SEC	DS.....
144790	IndexIQ Advisors LLC	549300GES17SMB5H7677	SEC	DS.....
107717	Mackay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS.....
309234	Apogem Capital LLC	549300S5H0LGGCLLY165	SEC	DS.....
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS.....
109591	New York Life Investment Management LLC	1GJ1X7QLRC5K7CY9GE11	SEC	NO.....
154625	Credit Value Partners, LLC	PH9L08JDKW4453VQ1706	SEC	NO.....
106595	Wellington Management Company LLP	549300YHP12TEZNLX41	SEC	NO.....
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO.....
107038	J.P. Morgan Investment Management Inc.	549300W78QH4XMM6K69	SEC	NO.....

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

- 18.2 If no, list exceptions:

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

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

-Filings that have been submitted but not yet rated by the SVO: 13

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

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only				
		Active Status (a)	2	3	4	5	6	7
			Life Insurance Premiums	Annuity Considerations					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	7,512,812	31,616,617			39,129,429	2,358,917
2. Alaska	AK	L	1,530,416	17,936,226			19,466,642	382,989
3. Arizona	AZ	L	6,031,794	80,900,687			86,932,481	4,173,561
4. Arkansas	AR	L	1,692,895	14,046,245			15,739,140	396,995
5. California	CA	L	73,434,185	440,705,937			514,140,122	11,451,536
6. Colorado	CO	L	3,974,621	69,122,657			73,097,278	1,373,945
7. Connecticut	CT	L	36,379,951	44,922,259			81,302,210	2,528,801
8. Delaware	DE	L	2,852,237	15,558,405			18,410,642	109,017
9. District of Columbia	DC	L	1,586,227	3,485,754			5,071,981	348,915
10. Florida	FL	L	22,933,302	215,299,393			238,232,695	10,861,541
11. Georgia	GA	L	7,994,103	51,653,383			59,647,486	6,460,931
12. Hawaii	HI	L	1,901,442	24,746,047			26,647,489	3,129,090
13. Idaho	ID	L	846,978	24,617,251			25,464,229	561,545
14. Illinois	IL	L	16,396,840	112,467,343			128,864,183	2,748,801
15. Indiana	IN	L	2,856,725	27,185,226			30,041,951	1,290,498
16. Iowa	IA	L	4,597,864	35,187,711			39,785,575	1,051,081
17. Kansas	KS	L	2,957,244	20,005,517			22,962,761	126,184
18. Kentucky	KY	L	2,823,754	26,728,210			29,551,964	3,220,556
19. Louisiana	LA	L	8,549,311	71,431,236			79,980,547	2,464,692
20. Maine	ME	L	912,734	17,971,926			18,884,660	702,982
21. Maryland	MD	L	9,748,604	57,909,970			67,658,574	3,369,341
22. Massachusetts	MA	L	21,827,010	202,047,830			223,874,840	14,216,751
23. Michigan	MI	L	9,081,611	69,005,904			78,087,515	1,794,660
24. Minnesota	MN	L	16,109,421	49,997,072			66,106,493	3,049,253
25. Mississippi	MS	L	3,821,437	20,278,236			24,099,673	2,774,116
26. Missouri	MO	L	4,602,167	68,039,785			72,641,952	3,108,116
27. Montana	MT	L	1,327,505	9,302,005			10,629,510	
28. Nebraska	NE	L	1,851,995	13,826,295			15,678,290	
29. Nevada	NV	L	4,948,784	25,691,460			30,640,244	
30. New Hampshire	NH	L	2,035,964	37,102,194			39,138,158	2,975,218
31. New Jersey	NJ	L	20,883,069	160,283,329			181,166,398	5,935,674
32. New Mexico	NM	L	1,596,176	30,271,673			31,867,849	836,226
33. New York	NY	L	70,057,399	487,353,087			557,410,486	10,512,726
34. North Carolina	NC	L	7,764,127	89,629,038			97,393,165	6,125,500
35. North Dakota	ND	L	659,414	9,093,093			9,752,507	
36. Ohio	OH	L	9,099,858	107,327,816			116,427,674	6,252,978
37. Oklahoma	OK	L	2,790,235	25,098,582			27,888,817	466,694
38. Oregon	OR	L	3,259,408	42,923,314			46,182,722	1,641,146
39. Pennsylvania	PA	L	14,040,790	128,165,927			142,206,717	9,209,596
40. Rhode Island	RI	L	1,338,891	11,483,069			12,821,960	699,016
41. South Carolina	SC	L	3,771,074	45,283,626			49,054,700	1,802,424
42. South Dakota	SD	L	4,023,888	27,723,721			31,747,609	1,314,860
43. Tennessee	TN	L	3,939,469	43,268,102			47,207,571	2,412,352
44. Texas	TX	L	42,694,469	323,907,145			366,601,614	15,999,498
45. Utah	UT	L	2,971,146	31,112,779			34,083,925	534,242
46. Vermont	VT	L	1,178,312	15,490,865			16,669,177	795,314
47. Virginia	VA	L	16,823,867	94,466,684			111,290,551	5,765,867
48. Washington	WA	L	10,496,234	92,825,686			103,321,920	4,044,284
49. West Virginia	WV	L	919,247	9,978,784			10,898,031	419,597
50. Wisconsin	WI	L	2,164,470	47,676,037			49,840,507	1,731,008
51. Wyoming	WY	L	1,020,012	9,412,045			10,432,057	
52. American Samoa	AS	N						
53. Guam	GU	L	4,846				4,846	
54. Puerto Rico	PR	N	17,797	1,000			18,797	
55. U.S. Virgin Islands	VI	L	4,573				4,573	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	553,010	1,975			554,985	
58. Aggregate Other Aliens	OT	XXX	1,931,624	28,386			1,960,010	
59. Subtotal	XXX		507,123,338	3,731,594,544			4,238,717,882	163,529,034
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		11,610				11,610	
94. Aggregate or other amounts not allocable by State	XXX		585,869				585,869	
95. Totals (Direct Business)	XXX		507,720,817	3,731,594,544			4,239,315,361	163,529,034
96. Plus Reinsurance Assumed	XXX		317,510,981				317,510,981	
97. Totals (All Business)	XXX		825,231,798	3,731,594,544			4,556,826,342	163,529,034
98. Less Reinsurance Ceded	XXX		150,656,453				150,656,453	
99. Totals (All Business) less Reinsurance Ceded	XXX		674,575,345	3,731,594,544			4,406,169,889	163,529,034
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		1,931,624	28,386			1,960,010	
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,931,624	28,386			1,960,010	
9401. Parent Company Contribution for Employee Benefit Plans	XXX		585,869				585,869	
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		585,869				585,869	

(a) Active Status Counts:

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

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

*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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

PART 1 - ORGANIZATIONAL CHART

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

New York Life Insurance and Annuity Corporation (91596) (DE)
 NYLIFE Insurance Company of Arizona (81353) (AZ)
 New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
 NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
 NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
 New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
 NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
 New York Life Group Insurance Company of NY (NY)
 Life Insurance Company of North America (PA)
 LINA Benefit Payments, Inc. (DE)
 New York Life Benefit Payments LLC (DE)
 NYL Real Assets LLC (DE)
 NYL Emerging Manager LLC (DE)
 NYL Wind Investments LLC (DE)
 NYLIC HKP Member LLC (DE)
 NYLIM Jacob Ballas India Holdings IV (MUS)
 Flatiron RR LLC (DE)
 Flatiron CLO 2013-1 -Ltd. (CYM)
 Flatiron CLO 2015-1 Ltd (CYM)
 Flatiron CLO 17 Ltd. (CYM)
 Flatiron CLO 18 Ltd. (CYM)
 Flatiron CLO 19 Ltd (CYM)
 Flatiron CLO 20 Ltd. (CYM)
 Flatiron CLO 21 Ltd. (CYM)
 Flatiron RR CLO 22 LLC (CYM)
 Flatiron CLO 24 Ltd. (CYM)
 Flatiron CLO 25 Ltd. (CYM)
 Flatiron CLO 26 Ltd. (NJ)
 Flatiron CLO 23 LLC. (DE)
 Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
 Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
 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)
 REEP-MF Salisbury Square Tower One TAF LLC (DE)
 REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
 Salisbury Square Tower One LLC (DE)
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)
 PA 180 KOST RD LLC (DE)
 Cortlandt Town Center LLC (DE)
 REEP-1250 Forest LLC
 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 FRANKLIN MA HOLDER LLC (DE)
 REEP-IND FREEDOM MA LLC (DE)
 REEP-IND Fridley MN LLC (MN)
 REEP-IND Kent LLC (DE)
 REEP-IND LYMAN MA LLC (DE)
 REEP-IND MCP II NC LLC (DE)
 REEP-IND MCP IV NC LLC (DE)
 REEP-IND MCP V NC 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-IND MCP VII NC LLC (DE)
 REEP-IND MCP III OWNER NC LLC (DE)
 REEP-IND MCP West NC LLC (DE)
 REEP-IND RTG NC LLC (DE)
 REEP-IND STANFORD COURT 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 Mount Vernon GA LLC (DE)
 REEP-MF Mount Laurel NJ LLC (DE)
 REEP-MF NORTH PARK CA LLC (DE)
 REEP-AVERY OWNER LLC (DE)
 REEP-MF One City Center NC LLC (DE)
 REEP-MF Verde NC LLC (DE)
 REEP-MF Wallingford WA LLC (DE)
 REEP-MF STEWART AZ OLDER LLC (DE)
 REEP-MF STEWART AZ (DE)
 REEP-OFC Aspect OR LLC (DE)
 REEP-OFC Bellevue WA LLC (DE)
 REEP-OFC Financial Center FL LLC (DE)
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
 REEP-OFC ONE WATER RIDGE NC LLC (DE)
 REEP-OFC TWO WATER RIDGE NC LLC (DE)
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)
 REEP-OFC SIX WATER RIDGE NC LLC (DE)
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
 REEP-OFC NINE WATER RIDGE NC LLC (DE)
 REEP-OFC TEN WATER RIDGE NC LLC (DE)
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
 REEP-MF FOUNTAIN PLACE MN LLC (DE)
 REEP-MF FOUNTAIN PLACE LLC (DE)
 REEP-MF Park-Line FL LLC (DE)
 REEP-OFC 2300 Empire CA LLC (DE)
 REEP-IND 10 WEST II AZ LLC (DE)
 REEP-IND MCP WEST NC LLC
 Cumberland Properties LLC
 REEP-RTL Flemington NJ LLC (DE)
 REEP-RTL Mill Creek NJ LLC (DE)
 REEP-RTL NPM GA LLC (DE)
 REEP OFC 515 Post Oak TX LLC (DE)
 REEP-RTL DTC VA LLC (DE)
 REEP-RTL DTC-S VA LLC (DE)

REEP-OFC 410 TOWNSEND CA LLC (DE)
 REEP-OFC 410 TOWNSEND (DE)
 REEP-2023 PH 5 LLC (DE)
 REEP-2023 PH 6 LLC (DE)
 REEP-2023 PH 7 LLC (DE)
 REEP-2023 PH 8 LLC (DE)
 REEP-2023 PH 9 LLC (DE)
 REEP-2023 PH 10 LLC (DE)
 REEP-2023 PH 11 LLC (DE)
 REEP-2023 PH 12 LLC (DE)
 REKA 51M HOLDINGS, 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)
 Enclave CAF, LLC (DE)
 Summitt Ridge Apartments, LLC (DE)
 PTC Acquisitions, LLC (DE)
 Martingale Road LLC (DE)
 NYLIC HKP MEMBER LLC (DE)
 NYLIC HKP VENTURE LLC (DE)
 NYLIC HKP REIT 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)
 REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
 REEP-IMPIC OFC 24th CAMELBACK AZ 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)
 Sol Invictus Note Issuer 2021-1 LLC (DE)
 Veritas Doctrina Note Issuer SPV LLC (DE)
 Fairview Capital Partners, LLC (DE)
 MSSIV NYL Investor Member 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)

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-IND Commerce 303 GP LLC (DE)
MSVEF-IND Commerce 303 AZ LP (DE)
MSVEF-SW Commerce 303 JV LP (DE)
MSVEF-MF Pennbrook Station GP LLC (DE)
MSVEF- Pennbrook Station PA LP (DE)
MSVEF-MF Burrough's Mill GP LLC (DE)
MSVEF-MF Burrough's Mill NJ LP (DE)
MSVEF-MF Gramercy JV GP LLC (Delaware)
MSVEF-MF Gramercy OH LP (DE)
MSVEF-CR Gramercy 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 and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
 Max Estates Limited. (India)
 Max I Ltd. (IND)
 Max Assets Services Limited. (IND)
 Max Square Limited (IND)
 Pharmax Corporation Limited. (IND)
 Max Towers Pvt. Limited. (IND)
 Max Estates 128 Pvt. Limited. (IND)
 Max Estates Gurgaon Limited. (India)
 Acreage Builders Private. 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)
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)
 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)
 MNCVAD II-IND SHILOH CA LLC (DE)
 MNCVAD II-BIG SHILOH JV LLC (DE)
 MSSDF GP LLC (DE)
 MSSDF II LLC (DE)
 MSSDF II Member LLC (DE)
 Madison Square Structured Debt Fund II LP (DE)
 MSSDF REIT II (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)
 MSSDF REIT Funding Sub V LLC (DE)
 MSSDF REIT Funding Sub VI LLC (DE)
 MSSDF REIT Funding Sub VII LLC (DE)
 MSSDF-OFCB Voss San Felipe LLC (DE)
 MSSDF-OFCB Woodway LLC (DE)MSSIV GP LLC (DE)
 MSSDF -OFCB Hanover LLC (DE)
 MSSDF _OFCB El Segundo LLC (DE)
 Madison Square Strategic Investments Venture LP (DE)
 MSSIV REIT Manager LLC (DE)
 Madison Square Strategic Investments Venture REIT LLC (Delaware)
 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)
 MADISON-OFC BRICKELL FL LLC (DE)
 MADISON-IND POWAY CA LLC (DE)
 MADISON-LPC POWAY JV LLC (DE)

MADISON-MF GRANARY FLATS TX LLC (DE)
 MADISON-AO GRANARY FLATS JV LLC (DE)
 MADISON-AO GRANARY FLATS OWNER LLC (DE)
 MADISON-IND 2080 ENTERPRISE CA LLC (DE)
 MADISON-IND CLAWITER CA LLC (DE)
 MADISON-REDCO CLAWITER JV LLC (DE)
 MADISON-IND ENTERPRISE RIALTO CA 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 Newpoint Commons, LLC (DE)
 MIREF Northsight, LLC (DE)
 MIREF Riverside, LLC (DE)
 Barton's Lodge Apartments, 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-OFC One Main Place OR LLC (DE)
 MADISON-MF Hoyt OR LLC (DE)
 MADISON-RTL Clifton Heights PA LLC (DE)
 MADISON-IND Locust CA LLC (DE)
 MADISON-OFC Weston Pointe FL LLC (DE)
 MADISON-MF MCCADDEN CA LLC (DE)
 MADISON-OFC 1201 WEST IL LLC (DE)
 MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
 MADISON-MF TECH RIDGE TX LLC (DE)
 MADISON-RTL SARASOTA FL, LLC (DE)
 MADISON-MOB CITRACADO CA LLC (DE)
 MADISON-ACG THE MEADOWS WA LLC (DE)
 MADISON-MF THE MEADOWS JV LLC (DE)
 MADISON-ACG THE MEADOWS OWNER LLC (DE)
 Madison-MF Osprey QRS Inc. (DE)
 Madison-MF Osprey NC GP LLC (DE)
 Madison-MF Osprey NC LP (DE)
 Madison -IND LNDR Tabor Road NJ LLC (DE)
 MADISON -SS Crozet VA LLC (DE)
 MADISON-LPP Crozet JV 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

<p>Bow River Advisers, LLC (DE) New York Life Investment Management Asia Limited (Cayman Islands) MacKay Shields LLC (DE) MacKay Shields Emerging Markets Debt Portfolio (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 Strategic Bonds Portfolio (IRL) Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL) Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL) MacKay Shields High Yield Active Core Fund GP LLC (DE) MacKay Shields High Yield Active Core Fund LP (DE) MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU) MacKay Shields Core Fixed Income Fund GP LLC (DE) MacKay Shields Core Fixed Income Fund LP (DE) MacKay Shields Select Credit Opportunities Fund GP LLC (DE) MacKay Shields Select Credit Opportunities Fund LP (DE) MacKay Shields (International) Ltd. (GBR) MacKay Shields (Services) Ltd. (GBR) MacKay Shields UK LLP (GBR) MacKay Municipal Managers California Opportunities GP LLC (DE) MacKay Municipal 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 Strategic Opportunities Fund, L.P. (DE) MacKay Shields Intermediate Bond Fund GP LLC (DE) MacKay Shields Intermediate Bond Fund LP (DE) MacKay Municipal Managers Opportunities Allocation GP LLC (DE) MacKay Municipal Opportunities Allocation Master Fund LP (DE) MacKay Municipal Opportunities Allocation Fund A LP (DE) MacKay Municipal Opportunities Allocation Fund B LP (DE) MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE) MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)</p>	<p>MacKay Municipal Managers High Yield Select GP LLC (DE) MacKay Municipal High Yield Select 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) MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE) Candriam Global Sustainable Emerging Markets Equities Fund LP (DE) MKS Global Emerging Markets Equities Fund GP LLC (DE) Candriam Global Emerging Markets Equities Fund LP (DE) MacKay Shields Series Fund Managing Member LLC (DE) MacKay Shield Series Fund (DE) MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE) MCF Optimum Sub LLC (DE) Apogem Capital LLC (DE) Apogem SRL 2 LLC (DE) Apogem SRL 3 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 VIII Blocker LLC (DE) MCF CLO IX Ltd. (CYM) MCF CLO IX LLC (DE) MCF CLO 10 Ltd. (NJ) MCF CLO 10 LLC (DE) MCF KB Fund LLC (DE) MCF KB Fund II LLC (DE) MC KB Fund III LLC (DE) MCF Hyundai Fund LLC (DE) Apogem Direct Lending Hyundai Fund 2 LLC (DE) Apogem Direct Lending Levered Fund 2023-1 LLC (DE) Apogem Direct Lending Loan Portfolio 2023 LLC (DE) Apogem DL Levered Fund 2023-1 LLC (DE) Apogem DL Levered Fund SPV 2023-1 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)

<p>Apogem Umbrella (Cayman Islands) Apogem Direct Lending Nighthawk Fund (Cayman Islands) Apogem US Direct Lending Limited I (Cayman Islands) MCF Senior Debt Fund – 2020 LP (CYM) 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) 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) 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 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) GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V - ECI Aggregator 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, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP PD V A Blocker LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE) GPP PD V B Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX)</p>	<p>GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada 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) GPP VI Blocker F LLC (DE) GPP VI Blocker G LLC (DE) GPP VI Blocker H LLC (DE) GPP VI Blocker I LLC (DE) Apogem Co-Invest VII GenPar, GP LLC (DE) Apogem Co-Invest VII GenPar, LP (DE) Apogem Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) GoldPoint Partners Canada GenPar, Inc. (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 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 Offshore Partners III, L.P. (CYM) NYLCAP Select Manager GenPar, LP (DE) NYLCAP Select Manager II GenPar GP, LLC (DE) NYLCAP Select Manager II GenPar, L.P. (CYM) NYLCAP Select Manager Fund II, L.P. (CYM) NYLCAP India Funding 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)

NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
 New York Life Investment Management India Fund II, LLC (MUS)
 New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
 NYLIM-JB Asset Management Co. III, LLC (MUS)
 NYLIM Jacob Ballas India Fund III, LLC (MUS)
 NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
 NYLIM Jacob Ballas India (FII) III, LLC (MUS)
 Evolve Asset Management, Ltd. (CYM)
 EIF Managers Limited (MUS)
 EIF Managers II Limited (MUS)
 AHF V (S) GenPar LP (DE)
 AHF V ECI Aggregator LP (DE)
 AHF V GenPar GP LLC (DE)
 AHF V GenPar LP (DE)
 AHF VI (S) GenPar LP (DE)
 AHF VI ECI Aggregator LP (DE)
 AHF VI GenPar GP LLC (DE)
 AHF VI GenPar LP (DE)
 Apogem Heritage Fund V (S) LP (DE)
 Apogem Heritage Fund V LP (DE)
 Apogem Heritage Fund VI (S) LP (DE)
 Apogem Heritage Fund VI LP (DE)
 Apogem Cardinal Co-Investment GP LLC (DE)
 Apogem Cardinal Co-Investment Fund, LP (DE)
 AFRA IV GP, LLC (DE)
 Apogem Real Assets Fund IV, LP (DE)
 ASF VII GP, LLC (DE)
 Apogem Secondary Fund VII, LP (DE)
 Apogem Secondary Fund VII Coinvestments, LP (DE)
 Tetra Opportunities Partners (DE)
 BMG PAM GP, LLC (DE)
 BMG PA Private Markets (Delaware) LP (DE)
 BMG Private Markets (Cayman) LP (CYM)
 Private Advisors Special Situations LLC (DE)
 PACD MM, LLC (DE)
 PA Capital Direct, LLC (DE)
 ApCap Strategic Partnership I LLC (Delaware)
 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)
 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 (CYM)
 PASCPEF IX GP, LLC (DE)
 PA Small Company Private Equity Fund IX, LP (DE)
 PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
 APEF X GP, LLC (DE)
 Apogem Private Equity Fund X, LP (DE)
 Cuyahoga Capital Partners IV Management Group LLC (DE)
 Cuyahoga Capital Partners IV LP (DE)
 Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
 Cuyahoga Capital Emerging Buyout Partners LP (DE)
 PA Real Assets Carry Parent, LLC (DE)
 PA Real Assets Carry, LLC (DE)
 PA Real Assets Carry Parent II, LLC (DE)
 PA Real Assets Carry II, LLC (DE)
 PA Emerging Manager Carry Parent, LLC (DE)

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)

PA Emerging Manager Carry, LLC (DE)	Workforce Housing Fund I-2007, LP (DE)
PA Emerging Manager Carry Parent II, LLC (DE)	Index IQ Holdings LLC. (DE)
PA Emerging Manager Carry II, LLC (DE)	IndexIQ LLC (DE)
RIC I GP, LLC (DE)	IndexIQ Trust (DE)
Richmond Coinvestment Partners I, LP (DE)	IndexIQ Advisors LLC (DE)
RIC I Carry Parent, LLC (DE)	IndexIQ Active ETF Trust (DE)
RIC I Carry, LLC (DE)	MacKay ESG Core Plus Bond ETF (DE)
PASF V GP, LLC (DE)	IQ MacKay California Municipal Intermediate ETF (DE)
Private Advisors Secondary Fund V, LP (DE)	IQ MacKay ESG High Income ETF
PASF V Carry, LLC (DE)	IQ Winslow Focused Large Cap Growth ETF
PASF V Carry Parent, LLC (DE)	IQ Winslow Large Cap Growth ETF
PASF VI GP, LLC (DE)	IndexIQ ETF Trust (DE)
PA Secondary Fund VI, LP (DE)	IQ 50 Percent Hedged FTSE International ETF (DE)
PA Secondary Fund VI Coinvestments, LP (DE)	IQ 500 International ETF (DE)
PA Secondary Fund VI (Cayman), LP (CYM)	IQ US Small Cap ETF (DE)
PARAF GP, LLC (DE)	IQ Clean Oceans ETF (DE)
Private Advisors Real Assets Fund, LP (DE)	IQ Cleaner Transport ETF (DE)
PARAF Carry Parent, LLC (DE)	IQ Engender Equality ETF (DE)
PARAF Carry, LLC (DE)	IQ FTSE International Equity Currency Neutral ETF
PASCCIF GP, LLC (DE)	IQ Global Equity R&D Leaders ETF (DE)
Private Advisors Small Company Coinvestment Fund, LP (DE)	IQ Healthy Hearts ETF (DE)
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)	IQ Candriam International Equity ETF (DE)
PASCCIF II GP, LLC (DE)	IQ Candriam U.S. Mid Cap Equity ETF
PA Small Company Coinvestment Fund II, LP (DE)	IQ Candriam US Large Cap Equity ETF (DE)
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)	IQ U.S. Large Cap R&D Leaders ETF (DE)
PASCCIF Carry Parent, LLC (DE)	New York Life Investment Management Holdings International (LUX)
PASCCIF Carry, LLC (DE)	New York Life Investment Management Holdings II International (LUX)
PARAF II GP LLC (DE)	Candriam Group (LUX)
Private Advisors Real Assets Fund II, LP (DE)	CGH UK Acquisition Company Limited (GBR)
PARAF III GP, LLC (DE)	Tristan Equity Partners (GP) Limited (UK)
PA Real Assets Fund III, LP (DE)	Tristan Equity Partners LP (UK)
SAF GP LLC (DE)	Tristan Equity Pool Partners (GP) Limited (UK)
Social Advancement Fund, LP (DE)	Tristan Equity Pool Partners LP (UK)
Washington Pike GP, LLC (DE)	Tristan Capital Partners Holdings Limited (GBR)
Washington Pike LP (DE)	TIPS One Co-Investment GP Sarl (LUX)
RidgeLake Partners GP, LLC (DE)	TIPS Co-Investment SCSp (LUX)
RidgeLake Partners, LP (DE)	TCP Incentive Partners (GP) Sarl (LUX)
RidgeLake Co-Investment Partners, LP (DE)	TCP Incentive Partners SCSp (LUX)
NYLCAP Holdings (Mauritius) (MUS)	TCP Co-Investment GP Sarl (LUX)
Jacob Ballas India Private Limited (MUS)	TCP Co-Investment SCSp (LUX)
Industrial Assets Holdings Limited (MUS)	CCP III Co-Investment (GP) Limited (GBR)
JB Cerestra Investment Management LLP (MUS)	CCP III Co-Investment LP (GBR)
NYLIM Service Company LLC (DE)	CCP IV Co-Investment LP (GBR)
NYL Workforce GP LLC (DE)	EPISO 3 Co-Investment LP (GBR)
New York Life Investment Management LLC (DE)	EPISO 4 Co-Investment LLP (GBR)
NYLIM Fund II GP, LLC (DE)	EPISO 4 (GP) LLP (UK)
NYLIM-TND, LLC (DE)	EPISO 4 Incentive Partners LLP (GBR)
WFHG, GP LLC (DE)	CCP 5 Co-Investment LLP (GBR)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

Tristan (Holdings) Limited UK	CCP IV Garden Tower Holding Sarl (LUX)
Tristan Capital Limited (GBR)	CCP IV Solvent Sarl (LUX)
Tristan Capital Partners LLP (GBR)	The Forum, Solent, Management Company Limited (UK)
CCP III (GP) LLP (GBR)	SBP Management Limited (UK)
CCP III Incentive Partners (GP) Limited (GBR)	CCP IV Kent Holding Sarl (LUX)
CCP III Incentive Partners LP (GBR)	CCP IV Kent Sarl (LUX)
CCP IV Incentive Partners LP (GBR)	CCP IB (GP) Sarl
Curzon Capital Partners III (GP) Limited (GBR)	CCP IV Kerin Luxembourg Sarl (PUX)
CCP III (GP) LLP (GBR)	CCP IV SCSp (LUX)
Curzon Capital Partners III LP (LUX)	Kerin Holding Sarl (LUX)
CCP III Ollerton Sarl (LUX)	CCP IV UK Holding Sarl (Lux)
Curzon Capital Partners III Sarl (LUX)	Cardiff Gate RP Limited Sarl (LUX)
CCP III UK Shopping Sarl (LUX)	Rotherham Foundry RP Limited Sarl (LUX)
PR Kettering Limited (UK)	Warrington Riverside RP Limited Sarl (LUX)
CCP III Shopping Eastleigh Sarl (LUX)	Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
White River Developments Limited (UK)	Walsall Bescot RP Limited Sarl (LUX)
CCP III Shopping Folkstone Sarl (LUX)	RW Sofas Limited Sarl (LUX)
CCP III Austria Sarl (LUX)	Milton Keynes RP Limited Sarl
CCP III Shopolis Sarl (LUX)	Bangor Springhill RP Limited Sar I (LUX)
CCP III Polska Holding Sarl (LUX)	Warrington Pinners Brow RP Limited Sarl (LUX)
CCP III Netherlands Holding BV (NLD)	Bolton Central RP Limited Sarl (LUX)
Nova Investment Sp. z.o.o. Sarl (POL)	EPISO 3 Incentive Partners (GP) Limited (GBR)
CCP III Falcon Holding Sarl (LUX)	EPISO 3 Incentive Partners LP (GBR)
Stadtgalerie Written GmbH (DEU)	EPISO 3 (GP) LLP (GBR)
Stadtgalerie Written Marketing GmbH (DEU)	European Property Investors Special Opportunities 3 LP (GBR)
CCP III Castle Holding Sarl (LUX)	EPISO 3 LP (UK)
Fieldcustom Sarl (LUX)	EPISO 3 Luxembourg Holding S.a.r.l (LUX)
CCP III Dartford JV Sarl (LUX)	EPISO 3 Wave Holding S.a.r.l (LUX)
CCP III Dartford I Sarl (LUX)	EPISO 4 (GP) II Sarl (LUX)
Curzon Capital Partners IV GP (GBR)	EPISO 4 Student Housing SCSp (LUX)
CCP IV (GP) LLP (GBR)	EPISO 4 (GP) LLP (GBR)
CCP IV Incentive Partners LP (GBR)	European Property Investors Special Opportunities 4 LP (UK)
Curzon Capital Partners IV LP (GBR)	EPISO 4 Caesar Holding Sarl (LUX)
Curzon Capital Partners IV S.a.r.l. (LUX)	Trophy Value Added Fund
CCP IV Bolt Finco S.a.r.l (LUX)	EPISO 4 Luxembourg Holding Sarl (LUX)
CCP IV IREF 1 Holding Sarl (LUX)	EPISO 4 Leo Holding Sarl (LUX)
CCP IV IREF 1 (ITA)	EPISO 4 Leo Holding BV (NLD)
CCP IV IREF 2 Holding Sarl (ITA)	Powlise Power Station BV (NLD)
CCP IV Bolt 1 Sarl (LUX)	EP Office 1 Spzoo (POL)
Stratford City Offices Jersey Unit	EP Office 2 Spzoo (POL)
Bolt Nominee 1 Limited (UK)	EP Retail Spzoo (POL)
Bolt Nominee 2 Limited (UK)	EP Apartments Spzoo (POL)
CCP IV Bolt 2 Sarl (LUX)	EP Hotel Spzoo (POL)
CCP IV Erneside Holding Sarl (ITA)	EPISO 4 Seed Holding Sarl (LUX)
CCP IV Erneside Sarl (LUX)	EPISO 4 Seed Sarl (LUX)
CCP IV France Investments Sarl (LUX)	EPISO 4 Flower Holding Sarl (LUX)
OPPCI CCP IV France Investments (FRA)	EPISO 4 Flower Sarl (LUX)
SCI Escape Cordeliers (FRA)	EPISO 4 Armando Holding Sarl (LUX)
CCP IV Omagh Sarl (LUX)	EPISO 4 Armando Holding BV (NLD)

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> EPISO 4 Armando Westwijk BV (NLD) EPISO 4 Armando Diemerpien BV (NLD) EPISO 4 Armando Ridderhof BV (NLD) EPISO 4 Twilight GP Limited (UK) EPISO 4 Twilight LP (UK) Twilight PRS Eclipse 110 DAC (IRL) Twilight Finance DAC (IRL) Twilight Ireland PRS Properties Eclipse DAC (IRL) EPISO 4 West Holding Sarl (LUX) EPISO 4 Antrim Sarl (LUX) EPISO 4 Banbridge Sarl (LUX) EPISO 4 France Investments Sarl (LUX) OPPCI EPISO 4 France Investments (FRA) SAS VDF (FRA) SCI VDF (FRA) EPISO 4 Oakland Holdco AB (SE) EPISO 4 Switch Holding S.a.r.l. E4 Switch Norway AS (NO) EPISO 4 Pilgrim Holding S.a.r.l. (LUX) TP Property S.a.r.l. (LUX) TB Property (Plymouth) Limited (UK) TB Property Developments (Plymouth) Limited (UK) EPISO 4 Lynx Holding S.a.r.l. (LUX) EPISO 4 Lynx S.a.r.l. (LUX) EPISO 4 Lynx Marketing S.a.r.l. (LUX) CCP 5 Pool Partnership GP Limited (NJ) CCP 5 Pool Partnership SLP (NJ) CCP 5 GP LLP (GBR) Curzon Capital Partners 5 Long-Life LP (GBR) CCP 5 (GP) S.a.r.l. (LUX) Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR) CCP 5 Jersey Fragco 1 Limited (NJ) CCP 5 Jersey Fragco 2 Limited (NJ) CCP 5 Jersey Fragco 3 Limited (NJ) CCP 5 Jersey Fragco 4 Limited (NJ) CCP 5 Jersey Fragco 5 Limited (NJ) CCP 5 Jersey Fragco 6 Limited (NJ) CCP 5 Jersey Fragco 7 Limited (NJ) CCP 5 Jersey Fragco 8 Limited (NJ) CCP 5 Jersey Fragco 9 Limited (NJ) CCP 5 Jersey Fragco 10 Limited (NJ) CCP 5 Jersey Fragco 11 Limited (NJ) CCP 5 Long-Life Luxembourg S.a.r.l. (LUX) CCP 5 LL GP Sarl (LUX) Curzon Capital Partners 5 Long Life SCSp (LUX) CCP 5 Feeder GP Sarl (LUX) CCP 5 Feeder SCSp (LUX) EPISO 5 Incentive Partners GP Limited (NJ) EPISO 5 Incentive Partners SLP (NJ) </p>	<p> EPISO 5 (GP) Sarl (LUX) European Property Investors Special Opportunities 5 LP (LUX) EPISO 5 Luxembourg Holding S.a.r.l. (LUX) EPISO 5 Portfolio GP S.a.r.l. (LUX) EPISO 5 Silver JV SCSp (LUX) Sterling Square Holdings S.a.r.l. (LUX) European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX) EPISO 5 Co-Investment SCSp (LUX) EPISO 6 (GP) S.a.r.l. (LUX) EPISO 6 Co-Investment SCSp (LUX) European Property Investors Special Opportunities 6 SCSp SICAV-SIF (LUX) EPISO 6 UK Investment Holding Limited (UK) EPISO 6 Waterfall Top Holdings Limited (UK) Waterfall HoldCo Limited (UK) Waterfall PropCo Limited (UK) EPISO 6 Luxembourg Holding S.a.r.l. (LUX) EPISO 6 Spectre JV S.a.r.l. (LUX) EPISO 6 Spectre 1 Holding S.a.r.l. (LUX) EPISO 6 Spectre 2 Holding S.a.r.l. (LUX) EPISO 6 Spectre 3 Holding S.a.r.l. (LUX) EPISO 6 Curado Holding S.a.r.l. (LUX) Claybrook S.L. (ESP) Barnfield Spain, S.L. (ESP) EPISO 6 Macbeth Holding S.a.r.l. (LUX) Macbeth 4 SRL (BEL) Montague 1 Sarl (LUX) EPISO 6 Moomin Holding Sarl (LUX) EPISO 6 Siem Holding Sarl (LUX) EPISO 6 Siem Sarl (LUX) EPISO 6 Panther Co-Investment SCSp (NJ) EPISO 6 Panther (Jersey) GP Limited EPISO 6 Panther (Jersey) JV SLP EPISO 6 Panther (Jersey) Holdco Limited EPISO 6 Panther Property Limited (Jersey) Raag St, Andrews Hotel Limited (UK) RaagG Hotels Limited (Jersey) QMK Pub Westminster Limited (UK) RAAG OBS Limited (Jersey) QMK OBS Limited (IRL) Raag Dublin Limited (Jersey) QMK Dublin Limited (IRE) Raag Kensington Holdings Limited (Jersey) Raag Kensington Hotel Limited (Jersey) QMK Kensington Limited (UK) Raag Westminster Holdings Limited (Jersey) Raag Westminster Hotel Limited (Jersey) QMK Westminster Limited (UK) Raag Liverpool Street Holdings Limited (Jersey) Raag Liverpool Street Hotel Limited (Jersey) QMK Liverpool Street Limited (UK) Raag Kings Cross Holdings Limited (Jersey) Raag Kings Cross Hotel Limited (Jersey) QMK KX Limited (UK) </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)

<ul style="list-style-type: none"> Raaq Paddington Holdings Limited (Jersey) Raaq Paddington Hotel Limited (Jersey) QMK Paddington Limited (UK) Raaq Canary Wharf Limited (Jersey) QMK Canary Wharf Limited (UK) Raaq Shoreditch Limited (Jersey) QMK Shoreditch Limited (UK) Raaq Aberdeen (Jersey) QMK Management Limited (UK) Raaq P2 Limited Jersey TIPS One Incentive Partners GP Limited (NJ) TIPS One Incentive Partners SLP (NJ) TIPS One GP Sarl (LUX) Tristan Income Plus Strategy One SCSp (LUX) TIPS One Alpha Holdings Sarl (LUX) TIPS One Alpha PV I Sarl (LUX) TIPS One Alpha PV II Sarl (LUX) TIPS One Alpha PV III Sarl (LUX) TIPS One Co-Investment GP Sarl (LUX) TIPS One Co-Investment SCSp (LUX) CCP IV (GP) LLP (GBR) Curzon Capital Partners IV (GP) Limited (GBR) CCP 5 GP LLP (GBR) CCP 5 Pool Partnership GP Limited (NJ) CCP 5 Pool Partnership SLP (NJ) Tristan Capital Partners Asset Management Limited (GBR) TCP SPAIN, SL TCP France (FRA) TCP NL BV (NLD) TCP Poland Spolka z ograniczoną odpowiedzialnością (POL) TCP Co-Investment (GP) S.à.r.l. (LUX) TCP Co-Investment SCSp (LUX) German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU) EPISO 4 (GP) S.à.r.l. (LUX) EPISO 4 SCSp (LUX) EPISO 4 (GP) II S.à.r.l. (LUX) EPISO 4 Student Housing SCSp (LUX) KTA Holdco (LUX) Kartesia Management SA (LUX) Kartesia UK Ltd. (GBR) Kartesia Belgium (BEL) Kartesia Credit FFS (FRA) Kartesia GP III (LUX) Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX) Kartesia Securities (LUX) Kartesia III Topco S.à.r.l. (LUX) Kartesia GP IV (LUX) 	<ul style="list-style-type: none"> Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX) Kartesia Securities IV (LUX) Kartesia Securities IV Topco S.à.r.l. (LUX) Kartesia Master GP (LUX) Kartesia Credit Opportunities V Feeder SCS (LUX) Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX) KASS Unleveled S.à.r.l. (LUX) KSO I Topco S.à.r.l. (LUX) Kartesia Credit Opportunities V SCS (LUX) Kartesia Securities V S.à.r.l. (LUX) Candriam Luxco S.à.r.l. (LUX) Candriam Luxembourg (LUX) Candriam Belgium (BEL) Candriam France (FRA) Candriam Monétaire SICAV (FRA) Candriam Switzerland LLC (CHE) Candriam GP (LUX) Cordius (LUX) Cordius CIG (LUX) IndexIQ (LUX) IndexIQ Factors Sustainable Corporate Euro Bond (LUX) IndexIQ Factors Sustainable EMU Equity (LUX) IndexIQ Factors Sustainable Europe Equity (LUX) IndexIQ Factors Sustainable Japan Equity (LUX) IndexIQ Factors Sustainable Sovereign Euro Bond (LUX) Candriam Absolute Return (LUX) Candriam Absolute Return Equity Market Neutral (LUX) Candriam Bonds (LUX) Candriam Bonds Capital Securities (LUX) Candriam Bonds Credit Alpha (LUX) Candriam Bonds Emerging Debt Local Currencies (LUX) Candriam Bonds Emerging Markets Candriam Bonds Emerging Markets Corporate Candriam Bonds Emerging Markets Total Return (LUX) Candriam Bonds Euro Long Term (LUX) Candriam Bonds International (LUX) Candriam Diversified Futures (BEL) Candriam Equities L (LUX) Candriam Equities L EMU Innovation (LUX) Candriam Equities L Meta Globe (LUX) Candriam Equities L Risk Arbitrage Opportunities (LUX) Candriam Impact One (LUX) Candriam L (LUX) Candriam L Dynamic Asset Allocation (LUX) Candriam L Multi-Asset Income & Growth (LUX) Candriam L Multi-Asset Premia (LUX) Candriam M (LUX) Candriam M Global Trading (LUX)
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

Candriam M Impact Finance (LUX)
Candriam M Multi Strategies (LUX)
Candriam Multi-Strategies (FRA)
Candriam Sustainable (LUX)
Candriam Sustainable Bond Global (LUX)
Candriam Sustainable Bond Global Convertible
Candriam Sustainable Bond Impact (LUX)
Candriam Sustainable Equity Emerging Markets Ex-China
Candriam Sustainable Equity Future Mobility (LUX)
Candriam Sustainable Equity Water
Candriam World Alternative (LUX)
Candriam World Alternative Alphamax (LUX)
Cleome Index Euro Long Term Bonds (LUX)
Cleome Index Euro Short Term Bonds (LUX)
Cleome Index World Equities (LUX)
NYLIM GF (Luxembourg)
NYLIM GF AUSBIL Global Essential Infrastructure
NYLIM GF AUSBIL Global Small Cap
NYLIM GF US Corporate Bonds
NYLIM GF US High Yield Corporate Bonds
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)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
 REEP-IND Forest Park NJ LLC (DE)
 FP Building 4 LLC (DE)
 FP Building 1-2-3 LLC (DE)
 FP Building 17, LLC (DE)
 FP Building 20, LLC (DE)
 FP Mantua Grove LLC (DE)
 FP Lot 1.01 LLC (DE)
 REEP-IND NJ LLC (DE)
 NJIND JV LLC (DE)
 NJIND Hook Road LLC (DE)
 NJIND Bay Avenue LLC (DE)
 NJIND Bay Avenue Urban Renewal LLC (DE)
 NJIND Corbin Street LLC (DE)
 REEP-MF Cumberland TN LLC (DE)
 Cumberland Apartments, LLC (TN)
 REEP-MF Enclave TX 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)
 REEP-MF Woodridge IL 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-RTL CTC NY LLC (DE)
 5005 LBJ Tower LLC (DE)
 REEP-OFC/RTL MARKET ROSS TX LLC (DE)
 MARKET ROSS TX JV LLC (DE)
 MARKET ROSS TX GARAGE OWNER LC (DE)
 MARKET ROSS TX OFFICE OWNER LLC (DE)
 MARKET ROSS TX RETAIL OWNER LLC (DE)
 REEP-OFC Mallory TN LLC (DE)
 3665 Mallory JV LLC (DE)
 REEP-OFC WATER RIDGE NC LLC (DE)
 REEP-OFC 2300 Empire LLC (DE)
 REEP-MF Wynnewood PA LLC (DE)
 Wynnewood JV LLC (DE)
 REEP-MU Fayetteville NC LLC (DE)
 501 Fayetteville JV LLC (DE)
 501 Fayetteville Owner LLC (DE)
 REEP-MU SOUTH GRAHAM NC LLC (DE)
 401 SOUTH GRAHAM JV LLC (DE)

401 SOUTH GRAHAM OWNER LLC (DE)
 REEP-IND COMMERCE CITY CO LLC (DE)
 REEP-BRENNAN COMMERCE CITY JV LLC (DE)
 REEP-OFC Mass Ave MA LLC (DE)
 REEP-MF FARMINGTON IL LLC (DE)
 REEP-MARQUETTE FARMINGTON JV LLC (DE)
 REEP-MARQUETTE FARMINGTON OWNER LLC (DE)
 REEP-MF BELLEVUE STATION WA LLC (DE)
 REEP-LP BELLEVUE STATION JV LLC (DE)
 REEP-HINE ENCLAVE POINT AZ LLC (DE)
 REEP-HINES ENCLAVE POINT JV LLC (DE)
 REEP-MF WILDHORSE RANCH TX LLC (DE)
 REEP-WP WILDHORSE RANCH JV LLC (DE)
 REEP-IND ROMULUS MI LLC (Delaware)
 REEP-NPD ROMULUS JV LLC
 REEP-MF SOUTH MAIN TX LLC (DE)
 REEP-AO SOUTH MAIN JV LLC (DE)
 REEP-AO SOUTH MAIN OWNER LLC (DE)

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
.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	..NO	
.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	..NO	
			13-4199614				New York Life Enterprises LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			46-4293486		0001606720		NYL Investors LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							New York Life Investment Management Holdings LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			52-2206682		0001513831		NYLIFE Real Estate Holdings, LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			27-0166422				New York Life Group Insurance Company of NY	..NY	..IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
.0826	New York Life Group	64548	13-2556568				Life Insurance Company of North America	..PA	..IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
.0826	New York Life Group	65498	23-1503749				LINA Benefit Payments, Inc.	..DE	..NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	..NO	
			06-1252418				New York Life Benefit Payments LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							NYL Real Assets LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			47-2379075				NYL Emerging Manager LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			47-2530753				NYL Wind Investments LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							NYLIC HKP Member LLC	..DE	..NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	..NO	
							New York Life Insurance and Annuity Corporation	..DE	..NIA		Ownership	32.026	New York Life Insurance Company	..NO	
							NYLIC HKP VENTURE LLC	..DE	..NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	..NO	
							NYLIC HKP REIT LLC	..DE	..NIA	NYLIC HKP VENTURE LLC	Ownership	51.000	New York Life Insurance Company	..NO	
							NYLIM Jacob Ballas India Holdings IV	..MUS	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							Flatiron RR LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
			98-1330289				Flatiron CLO 17 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 18 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 19 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 20 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 21 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron RR CLO 22 LLC	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	12
							Flatiron CLO 25 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 26 Ltd.	..NJ	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 23 LLC	..DE	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron RR LLC, Manager Series	..DE	..NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	..NO	
							Flatiron RR LLC, Retention Series	..DE	..NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	..NO	
							Stratford CDO 2001-1 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	8
							Silver Spring, LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							Silver Spring Associates, L.P.	..PA	..NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-002 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-003 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-006 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-007-LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-008 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-009 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-017 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-018 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							SCP 2005-C21-021 LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			83-2598877				REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-MF Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAB JV LLC	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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? (Yes/No)	*
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST 11 AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 5 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 6 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 7 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 8 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 9 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 10 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 11 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 12 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	REEP-NPD ROMULUS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Government Energy Savings Trust 2003-A	..NY.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							UF1-NOR Federal Receivables Trust, Series 2009B	..NY.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							JREP Fund Holdings I, L.P.	..CYM.....	NIA.....	New York Life Insurance Company	Ownership.....	12.500	New York Life Insurance Company	..NO.....	
							Jaguar Real Estate Partners L.P.	..CYM.....	NIA.....	New York Life Insurance Company	Ownership.....	30.300	New York Life Insurance Company	..NO.....	
							NYLIFE Office Holdings Member LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
					0001711406		NYLIFE Office Holdings LLC	..DE.....	NIA.....	NYLIFE Office Holdings Member LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
					0001728620		NYLIFE Office Holdings REIT LLC	..DE.....	NIA.....	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC DRAKES LANDING LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC CORPORATE POINTE CA LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC VON KARMAN CA LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC 525 N Tryon NC LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
			47-2591038				525 Charlotte Office LLC	..DE.....	NIA.....	REEP-OFC 525 N Tryon NC LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	..DE.....	NIA.....	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP OFC Westory DC LLC	..DE.....	NIA.....	NYLIFE Office Holdings Acquisition REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Skyhigh SPV Note Issuer 2020 Parent Trust	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							Skyhigh SPV Note Issuer 2020 LLC	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							Sol Invictus Note Issuer 2021-1 LLC	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	11
							Veritas Doctrina Note Issuer SPV LLC	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	11
							Fairview Capital Partners,LLC	..DE.....	NIA.....	New York Life Insurance Company	Other.....	49.000	New York Life Insurance Company	..NO.....	
							MSVEF Investor LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001742549		MSVEF Feeder LP	..DE.....	NIA.....	MSVEF Investor LLC	Ownership.....	55.560	New York Life Insurance Company	..NO.....	
							MSVEF REIT LLC	..DE.....	NIA.....	MSVEF Feeder LP	Ownership.....	55.560	New York Life Insurance Company	..NO.....	
							Madison Square Value Enhancement Fund LP	..DE.....	NIA.....	MSVEF REIT LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Evanston GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Evanston II LP	..DE.....	NIA.....	MSVEF-MF Evanston GP LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							MSVEF-IND Commerce 303 GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-IND Commerce 303 AZ LP	..DE.....	NIA.....	MSVEF-IND Commerce 303 GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-SII Commerce 303 JV LP	..DE.....	NIA.....	MSVEF-IND Commerce 303 AZ LP	Ownership.....	95.000	New York Life Insurance Company	..NO.....	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	..DE.....	NIA.....	MSVEF-MF Pennbrook Station GP LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Burroughs Mill NJ LP	..DE.....	NIA.....	MSVEF-MF Burroughs Mill GP LLC	Ownership.....	50.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Gramercy JV GP LLC (Delaware)	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Gramercy OH LP (Delaware)	..DE.....	NIA.....	MSVEF-MF Gramercy JV GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-CR Gramercy JV LP (Delaware)	..DE.....	NIA.....	MSVEF-MF Gramercy JV GP LLC	Ownership.....	75.000	New York Life Insurance Company	..NO.....	
							SEAF Sichuan SME Investment Fund LLC	..DE.....	NIA.....	New York Life Enterprises LLC	Ownership.....	39.980	New York Life Insurance Company	..NO.....	
			98-0412951				New York Life International Holdings Limited	..MUS.....	NIA.....	New York Life Enterprises LLC	Ownership.....	84.380	New York Life Insurance Company	..NO.....	
			98-0412951				New York Life International Holdings Limited	..MUS.....	NIA.....	NYL Cayman Holdings Ltd.	Ownership.....	15.620	New York Life Insurance Company	..NO.....	
							Max Estates Limited. (India) Max Ventures and Industries Limited	..IND.....	NIA.....	New York Life International Holdings Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Max Ventures and Industries Limited	..IND.....	NIA.....	New York Life Insurance Company	Ownership.....	1.400	New York Life Insurance Company	..NO.....	
							Max I Ltd.	..IND.....	NIA.....	Max Ventures and Industries Limited	Ownership.....	100.000	New York Life Insurance Company	..NO.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Max Assets Services Limited.....	.IND.....	NIA.....	Max Ventures and Industries Limited.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Square Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	51.000	New York Life Insurance Company.....	NO.....	
							Max Square Limited.....	.IND.....	NIA.....	New York Life Insurance Company.....	Ownership.....	49.000	New York Life Insurance Company.....	NO.....	
							Pharmax Corporation Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Towers Pvt. Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Estates 128 Pvt. Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Estates Gurgaon Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Acreage Builders Private. Limited.....	.IND.....	NIA.....	New York Life Insurance Company.....	Ownership.....	51.000	New York Life Insurance Company.....	NO.....	
							Acreage Builders Private. Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	49.000	New York Life Insurance Company.....	NO.....	
							NYL Cayman Holdings Ltd.....	.CYM.....	NIA.....	New York Life Enterprises LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Worldwide Capital Investments, LLC.....	.DE.....	NIA.....	NYL Cayman Holdings Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							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.....	NO.....	
							Seguros Monterrey New York Life, S.A. de C.V.....	.MEX.....	IA.....	NYL Worldwide Capital Investments.....	Ownership.....	0.002	New York Life Insurance Company.....	NO.....	
							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.....	NO.....	
							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.....	NO.....	
							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.....	NO.....	
							Agencias de Distribucion 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.....	NO.....	
			26-1483563				Inmobiliaria SMNYL, S.A. de C.V.....	.MEX.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			13-3853547				Eagle Strategies LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			13-3808042		0001033244		New York Life Capital Corporation.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			27-0145686		0000071637		New York Life Trust Company.....	.NY.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			13-3929029				NYLIFE Securities LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYLINK Insurance Agency Incorporated.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYLUK I Company.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYLUK II Company.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Gresham Mortgage.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							W Construction Company.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							WUT.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							WIM (AIM).....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Investors (U.K.) Limited.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Investors REIT Manager LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Investors NCVAD II GP, LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							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.....	NO.....	
							MNCVAD II-SP HENLEY JV LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	90.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-SP HENLEY OWNER LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							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.....	NO.....	
							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.....	NO.....	
							MNCVAD II- HOLLIDAY UNION JV LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	90.000	New York Life Insurance Company.....	NO.....	
							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.....	NO.....	
							MNCVAD II-SEAGATE HARBORS LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	90.000	New York Life Insurance Company.....	NO.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							MNCVAD 11-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	NO	
							MNCVAD 11-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-BIG SHILOH JC LLC	DE	NIA	MNCVAD 11-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	35.000	New York Life Insurance Annuity Corporation	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2421807				MSSDF REIT II LLC	DE	NIA	Madison Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB EI Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC (Delaware)	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC (Delaware)	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MVVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND POWAY CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC (Delaware)	DE	NIA	MADISON-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MADISON-MF GRANARY FLATS TX LLC (Delaware) ..	DE	NIA	MADISON-LPC POWAY JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC (Delaware) .	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC (Delaware)	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-ACG THE MEADOWS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

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			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC (Delaware)								
								DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC (Delaware)	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC (Delaware)	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
										New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			27-2851036		0001502131		MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MackKay Municipal Managers Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			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	NO	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	New York Life Insurance Company	NO	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			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	NO	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	MackKay Shields LLC	Ownership	0.450	New York Life Insurance Company	NO	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			98-1108933				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MackKay Municipal New York Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
					0001700100		MackKay Municipal Opportunity HL Fund LP	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MackKay Municipal Capital Trading GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			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	NO	
			81-4932734				MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			82-1715543				MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			13-4080466				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0633343				MackKay Shields Long/Short Fund (Master)	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			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	NO	
			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	NO	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Europe Investment Management Limited	IRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561816				MackKay Shields Series Fund Managing Member LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MackKay Shields Series Fund	DE	NIA	MackKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540205				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC (Delaware)	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella (Cayman Islands)	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Nighthawk Fund (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I (Cayman Islands)	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							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	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP ... GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMDD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
					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	NO	
					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	NO	
							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	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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					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	..NO.....	
							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	..NO.....	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager IV GenPar, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager V GenPar GP, LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							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	..NO.....	
							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	..NO.....	
							GoldPoint Partners Canada V GenPar Inc.	..CAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							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	..NO.....	
							GoldPoint Partners Canada III GenPar, Inc	..CAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							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	..NO.....	
							GoldPoint Partners Canada IV GenPar Inc	..CAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							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	..NO.....	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							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	..NO.....	
					0001712763		GoldPoint Partners Co-Investment VI LP	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI - ECI Aggregator LP	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker A LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker B LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker C LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker D LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker E LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker F LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker G LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker H LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker I LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Apogem Co-Invest VII GenPar, GP LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Apogem Co-Invest VII, GenPar LP	..DE.....	..NIA.....	Apogem Co-Invest VII GenPar, GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Private Credit Fund, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. (Mauritius) LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolve Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolve Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolve Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	

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							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAMP GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets (Delaware) LP	DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets (Cayman) LP	CYM	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC (Delaware)	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			46-1799496		0001576987			DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCOPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		PASCOPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			98-1286549		0001711424		PASCOPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCOPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		PASCOPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	7
			26-3698069		3835342		Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RidgeLake Co-Investment Partners, LP	DE	NIA	RidgeLake Partners, LP	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFGH, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFGH, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							New York Life Investment Management IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	

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			02-0811753		0001415996	IndexIQ Trust	IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
						IndexIQ Advisors LLC	IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
						IndexIQ Active ETF Trust	IndexIQ Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
						IQ MacKay ESG Core Plus Bond ETF	IQ MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.270	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	42.660	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	43.480	New York Life Insurance Company	NO	
						IQ MacKay ESG High Income ETF	IQ MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.300	New York Life Insurance Company	NO	
						IQ Winslow Focused Large Cap Growth ETF	IQ Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.370	New York Life Insurance Company	NO	
						IQ Winslow Large Cap Growth ETF	IQ Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.800	New York Life Insurance Company	NO	
						IndexIQ ETF Trust	IndexIQ ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
						IQ 50 Percent Hedged FTSE International ETF	IQ 50 Percent Hedged FTSE International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	51.160	New York Life Insurance Company	NO	
						IQ 500 International ETF	IQ 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	91.230	New York Life Insurance Company	NO	
						IQ US Small Cap ETF	IQ US Small Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	80.700	New York Life Insurance Company	NO	
						IQ Clean Oceans ETF	IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.840	New York Life Insurance Company	NO	
						IQ Cleaner Transport ETF	IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.930	New York Life Insurance Company	NO	
						IQ Engender Equality ETF	IQ Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	80.100	New York Life Insurance Company	NO	
						IQ FTSE International Equity Currency Neutral ETF	IQ FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	36.500	New York Life Insurance Company	NO	
						IQ Global Equity R&D Leaders ETF	IQ Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.120	New York Life Insurance Company	NO	
						IQ Healthy Hearts ETF	IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	66.380	New York Life Insurance Company	NO	
						IQ Candriam International Equity ETF	IQ Candriam International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	91.900	New York Life Insurance Company	NO	
						IQ Candriam U.S. Mid Cap Equity ETF	IQ Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	95.130	New York Life Insurance Company	NO	
						IQ Candriam U.S. Large Cap Equity ETF	IQ Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.500	New York Life Insurance Company	NO	
						IQ U.S. Large Cap R&D Leaders ETF	IQ U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.130	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings International	New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings II International	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	NO	
						Candriam Group	Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
						CGH UK Acquisition Company Limited	CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Partners (GP) Limited	Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Partners LP	Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Pool Partners (GP) Limited	Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Pool Partners LP	Tristan Equity Pool Partners LP	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners Holdings Limited	Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
						TIPS One Co-Investment GP Sarl	TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						TIPS Co-Investment SCSp	TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Incentive Partners (GP) Sarl	TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Incentive Partners SCSp	TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Co-Investment GP Sarl	TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Co-Investment SCSp	TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							CCP III Co-Investment (GP) Limited	.GBR	NIA	TOP Co-Investment SCoP (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Co-Investment LLP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) LLP	.GBR	NIA	EPIISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Incentive Partners LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	.GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	.GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	.LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Ollerton Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III UK Shopping Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							PR Kettering Limited	.GBR	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Eastleigh Sarl	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							White River Developments Limited	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Folkstone Sarl	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Austria Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	.LUX	NIA	CCP III Austria Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	10.000	New York Life Insurance Company	NO	
							CCP III Polska Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Netherlands Holding BV	.NLD	NIA	CCP III Polska Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Nova Investments Sp. z.o.o Sarl	.POL	NIA	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Falcon Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Stadtgalerie Written GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							Stadtgalerie Written Marketing GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Castle Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Fieldcoston Sarl	.LUX	NIA	CCP III Castle Holding Sarl	Ownership	94.900	New York Life Insurance Company	NO	
							CCP III Dartford JV Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Dartford I Sarl	.LUX	NIA	CCP III Dartford JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	.GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners LP	.GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	.GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	.LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	.ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 2 Holding Sarl	.LUX	NIA	Curzon Capital Partners IV Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							CCP IV Bolt 1 Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	.GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	.GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	.GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	.GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Sarl	.LUX	NIA	CCP IV Erneside Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	.FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	.FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	.FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							CCP IV Omagh Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Garden Tower Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Solent Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV Kent Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kent Sarl	.LUX	NIA	CCP IV Kent Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl (PUX)		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	.LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Pinners Brow RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bolton Central RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	.GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	.GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	.LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	.LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	.LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	.GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	

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							EPISO 4 Caesar Holding Sarl	.GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	.ITA	NIA	EPISO 4 Caesar Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	.LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Leo Holding BV (NLD)	.NLD	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Powilse Power Station BV (NLD)	.NLD	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EP Office 1 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Sarl	.LUX	NIA	EPISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Sarl	.LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Holding BV	.NLD	NIA	EPISO 4 Armando Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Westwijk	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Diemerplien	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Armando Ridderhof	.NLD	NIA	EPISO 4 Armando Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	.GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	.GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight PRS Eclipse 110 DAC	.GBR	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Finance DAC	.IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	.IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	.LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	.LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	.FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	.FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	.FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Oakland Holdco AB (Sweden)	.SWE	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	.NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l.	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	.LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	.GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	.GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	.LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	.LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP (United Kingdom)	.GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	.GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							CCP 5 (GP) Sarl	.LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	.GBR	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.a.r.l.	.LUX	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	.LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder SCSp	.LUX	NIA	CCP 5 Feeder GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	.NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	.LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	.LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	.LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	.LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	.GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Limited	.GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	.GBR	NIA	EPISO 6 Waterfall Top Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							Waterfall PropCo Limited	.GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	.LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	.ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	.ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	.BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	.LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	.LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp (Jersey)	.NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	.NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	.NJ	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited	.NJ	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	.NJ	NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	.GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	.NJ	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	.GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	.IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited	.GBR	NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Hotel Limited	.NJ	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	.GBR	NIA	Raag Kensington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	.NJ	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	.NJ	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	.NJ	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	.GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	.NJ	NIA	Raag Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	.GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	.NJ	NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	.GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	.GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	.GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	.GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							Raag P2 Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	.NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	.LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	.LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV II Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV III Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	.LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	.ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							EPIISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 SCSp	.LUX	NIA	EPIISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Student Housing SCSp	.LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	94.892	New York Life Insurance Company	NO	
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	2.640	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.200	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	.BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	.FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Kartesia GP III	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	.LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	.LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV Topco S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS, Kartesia Senior Opportunities I SCS, SICAV-RAIF	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	.LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	.LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Luxembourg	Ownership	11.800	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	4.750	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	28.720	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg	Ownership	71.280	New York Life Insurance Company	NO	
							IndexIQ	.LUX	NIA	Cordius CIG	Ownership	0.400	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.190	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable EMU Equity	.LUX	NIA	Cordius CIG	Ownership	19.900	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	.LUX	NIA	Cordius CIG	Ownership	0.280	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	.LUX	NIA	Cordius CIG	Ownership	0.190	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.580	New York Life Insurance Company	NO	
							Candriam Absolute Return	.LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.210	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	13.640	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							Candriam Diversified Futures	.LUX	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	.LUX	NIA	Cordius CIG	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Equities L EMU Innovation	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	21.370	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	.LUX	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	.LUX	NIA	Cordius CIG	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	4.760	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam M	.LUX	NIA	Cordius CIG	Ownership	8.010	New York Life Insurance Company	NO	
							Candriam M Global Trading	.LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Candriam M Impact Finance	.LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Multi Strategies	.LUX	NIA	Cordius CIG	Ownership	0.140	New York Life Insurance Company	NO	
							Candriam Money Market	.LUX	NIA	Candriam Luxembourg	Other	0.320	New York Life Insurance Company	NO	
							Candriam Money Market Euro	.LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	.LUX	NIA	Cordius CIG	Other	0.580	New York Life Insurance Company	NO	
							Candriam Money Market Usd Sustainable	.LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Risk Arbitrage	.FRA	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership	19.250	New York Life Insurance Company	NO	
							Candriam Sustainable	.LUX	NIA	Cordius CIG	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global Convertible	.LUX	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	.LUX	NIA	Cordius CIG	Ownership	22.750	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	.LUX	NIA	Cordius CIG	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	.LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	.LUX	NIA	Cordius CIG	Ownership	16.290	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	Cordius CIG	Ownership	16.790	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	.LUX	NIA	Cleome Index	Ownership	0.070	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	.LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	.LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYLIM GF	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	20.970	New York Life Insurance Company	NO	
							NYLIM GF	.LUX	NIA	New York Life Investment Management LLC	Ownership	26.110	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							NYLIM GF NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX.....	NIA.....	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership.....	0.010 ...	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	33.420 ...	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX.....	NIA.....	Cordius CIG New York Life Investment Management Holdings LLC	Ownership.....	0.010 ...	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Small Cap .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	99.990 ...	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Small Cap .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	0.010 ...	New York Life Insurance Company	NO.....	
							NYLIM GF US Corporate Bonds .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							NYLIM GF US High Yield Corporate Bonds .....	.LUX.....	NIA.....	New York Life Investment Management Corporation	Ownership.....	0.000 ...	New York Life Insurance Company	NO.....	
							NYLIM GF US High Yield Corporate Bonds .....	.LUX.....	NIA.....	Holdings LLC	Ownership.....	24.890 ...	New York Life Insurance Company	NO.....	
							NYLIM GF US High Yield Corporate Bonds .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.020 ...	New York Life Insurance Company	NO.....	
							Paricor .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.070 ...	New York Life Insurance Company	NO.....	
							Paricor Patrimonium .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.080 ...	New York Life Insurance Company	NO.....	
							Ausbil Investment Management Limited .....	.AUS.....	NIA.....	New York Life Investment Management Holdings II International	Ownership.....	80.130 ...	New York Life Insurance Company	NO.....	
							Ausbil Australia Pty. Ltd. ....	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							Ausbil Asset Management Pty. Ltd. ....	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							Ausbil Global Infrastructure Pty. Limited ...	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	55.000 ...	New York Life Insurance Company	NO.....	
							Ausbil Investment Management Limited Employee Share Trust .....	.AUS.....	NIA.....	Ausbil Investment Management Limited New York Life Insurance and Annuity Corporation	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							Ausbil Global SmallCap Fund .....	.AUS.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	30.240 ...	New York Life Insurance Company	NO.....	
							Ausbil Long Short Focus Fund .....	.AUS.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	23.190 ...	New York Life Insurance Company	NO.....	
			56-2412827 ..		0000914898 ..		NYLIFE Distributors LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
				3663273 ..			Huntsville NVL LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							REEP-IND Forest Park NJ LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							FP Building 4 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							FP Building 1-2-3 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							FP Building 17, LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							FP Building 20, LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							FP Mantua Grove LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							FP Lot 1.01 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							REEP-IND NJ LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							NJIND JV LLC .....	.DE.....	NIA.....	REEP-IND NJ LLC	Ownership.....	93.000 ...	New York Life Insurance Company	NO.....	
							NJIND Hook Road LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							NJIND Bay Avenue LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							NJIND Bay Avenue Urban Renewal LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							NJIND Corbin Street LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
			46-2951535 ..				REEP-MF Cumberland TN LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
			20-1807159 ..				Cumberland Apartments, LLC .....	.TN.....	NIA.....	REEP-MF Cumberland TN LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							REEP-MF Enclave TX LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							REEP-MF Marina Landing WA LLC .....	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	NO.....	
							REEP-SP Marina Landing LLC .....	.DE.....	NIA.....	REEP-MF Marina Landing WA LLC	Ownership.....	98.000 ...	New York Life Insurance Company	NO.....	

STATEMENT AS OF MARCH 31, 2024 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? (Yes/No)	*
							REEP-MF Mira Loma II TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ Fayetteville NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MJ Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ SOUTH GRAHAM NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MJ SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	

13.28

Asterisk	Explanation
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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	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.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

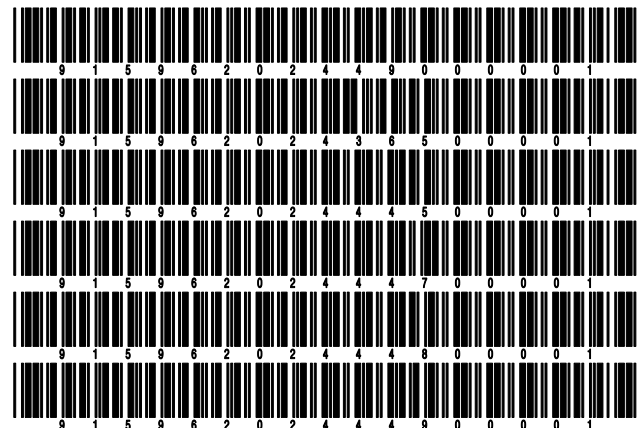
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Administrative and other fees due and unpaid	2,435,404		2,435,404	1,320,246
2505. Amount due for undelivered securities	12,088	12,088		5
2597. Summary of remaining write-ins for Line 25 from overflow page	2,447,492	12,088	2,435,404	1,320,251

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability	3,258,491	3,528,866
2505. Other payable	1,599,366	8,069,469
2506. Reserves required on certain group annuity separate accounts	52,456	193,340
2597. Summary of remaining write-ins for Line 25 from overflow page	4,910,313	11,791,675

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	830,417	518,892	2,000,856
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	830,417	518,892	2,000,856

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	91,166,138	93,448,990
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	570,713	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	90,595,425	91,166,138
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	90,595,425	91,166,138

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	15,483,930,802	15,544,213,510
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	406,838,852	1,604,322,774
2.2 Additional investment made after acquisition	70,860,399	273,422,612
3. Capitalized deferred interest and other	4,706,700	18,871,078
4. Accrual of discount	1,946,754	7,502,551
5. Unrealized valuation increase/(decrease)	(41,866,239)	(72,403,127)
6. Total gain (loss) on disposals		10
7. Deduct amounts received on disposals	608,420,896	1,889,171,867
8. Deduct amortization of premium and mortgage interest points and commitment fees	18,845	78,340
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		2,748,399
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,317,977,527	15,483,930,802
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,317,977,527	15,483,930,802
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,317,977,527	15,483,930,802

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,342,739,779	3,316,159,880
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	294,405,785	194,544,585
2.2 Additional investment made after acquisition	86,300,548	265,928,258
3. Capitalized deferred interest and other		
4. Accrual of discount	9,090	1,109,888
5. Unrealized valuation increase/(decrease)	54,621,026	(143,551,444)
6. Total gain (loss) on disposals	217,126	(2,433,227)
7. Deduct amounts received on disposals	116,649,225	181,606,461
8. Deduct amortization of premium and depreciation	10,546,149	50,098,003
9. Total foreign exchange change in book/adjusted carrying value	1,935,362	1,964,259
10. Deduct current year's other than temporary impairment recognized	13,398,966	59,277,956
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,639,634,378	3,342,739,779
12. Deduct total nonadmitted amounts	3,939,224	4,118,044
13. Statement value at end of current period (Line 11 minus Line 12)	3,635,695,154	3,338,621,734

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	102,714,709,646	95,101,759,526
2. Cost of bonds and stocks acquired	5,559,579,539	20,013,956,896
3. Accrual of discount	57,696,878	211,417,273
4. Unrealized valuation increase/(decrease)	(43,473,752)	(158,373,483)
5. Total gain (loss) on disposals	52,744,117	193,347,872
6. Deduct consideration for bonds and stocks disposed of	4,873,918,185	12,770,242,590
7. Deduct amortization of premium	17,419,134	72,581,209
8. Total foreign exchange change in book/adjusted carrying value	(102,135,700)	246,418,130
9. Deduct current year's other than temporary impairment recognized	11,030,154	55,439,647
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,996,593	4,446,878
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	103,339,749,848	102,714,709,646
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	103,339,749,848	102,714,709,646

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	63,955,395,171	31,997,472,995	30,825,080,207	70,221,150	65,198,009,109			63,955,395,171
2. NAIC 2 (a)	35,090,242,233	2,449,008,976	2,980,905,105	(219,632,422)	34,338,713,682			35,090,242,233
3. NAIC 3 (a)	2,571,262,520	293,027,236	124,352,498	99,290,826	2,839,228,084			2,571,262,520
4. NAIC 4 (a)	1,840,642,384	302,547,610	126,915,971	(17,870,149)	1,998,403,874			1,840,642,384
5. NAIC 5 (a)	302,130,564	19,091,280	39,795,852	12,171,767	293,597,759			302,130,564
6. NAIC 6 (a)	22,913,315		5,229,585	17,218,937	34,902,667			22,913,315
7. Total Bonds	103,782,586,187	35,061,148,097	34,102,279,218	(38,599,891)	104,702,855,175			103,782,586,187
PREFERRED STOCK								
8. NAIC 1	65,032			(65,032)				65,032
9. NAIC 2	15,347,799			(104,799)	15,243,000			15,347,799
10. NAIC 3								
11. NAIC 4								
12. NAIC 5		21,263		147,935	169,198			
13. NAIC 6	28,099,882				28,099,882			28,099,882
14. Total Preferred Stock	43,512,713	21,263		(21,896)	43,512,080			43,512,713
15. Total Bonds and Preferred Stock	103,826,098,900	35,061,169,360	34,102,279,218	(38,621,787)	104,746,367,254			103,826,098,900

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

NAIC 1 \$ 1,974,724,998 ; NAIC 2 \$ 61,126,681 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	19,615,140	xxx	19,485,654		34,958

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	43,908,214	2,126,480,871
2. Cost of short-term investments acquired	19,485,654	542,026,399
3. Accrual of discount	521,271	36,388,490
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		(888,754)
6. Deduct consideration received on disposals	44,300,000	2,660,081,499
7. Deduct amortization of premium		17,294
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)	19,615,139	43,908,214
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	19,615,139	43,908,214

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	962,953,953
2. Cost Paid/(Consideration Received) on additions	95,048,422
3. Unrealized Valuation increase/(decrease)	101,675,688
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	10,784,784
6. Considerations received/(paid) on terminations	67,088,520
7. Amortization	(523,810)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,102,850,516
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	1,102,850,516

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	416,563
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	1,434,625
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	(1,959,211)
3.14 Section 1, Column 18, prior year	(7,677,999)
.....	5,718,787
.....	5,718,787
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	(1,959,211)
3.24 Section 1, Column 19, prior year plus	(7,677,999)
3.25 SSAP No. 108 adjustments	
.....	5,718,787
.....	5,718,787
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
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)	1,851,188
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,851,188

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746K@9	Bond Forwards	1.F	250,000,000	275,145,127	174,147,218	07/26/2021	04/18/2024	Bond Forward		(92,458,835)	0010EP-AN-8	AEP TEXAS INC	2.A FE	499,188	484,876
949746K@9	Bond Forwards	1.F						Bond Forward			05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,324,380	4,281,505
949746K@9	Bond Forwards	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,812,039	1,718,616
949746K@9	Bond Forwards	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,342,669
949746K@9	Bond Forwards	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,998,684	2,928,933
949746K@9	Bond Forwards	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,649,758	1,613,307
949746K@9	Bond Forwards	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	748,917	730,867
949746K@9	Bond Forwards	1.F						Bond Forward			46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	999,691	974,798
949746K@9	Bond Forwards	1.F						Bond Forward			60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,884	1,033,120
949746K@9	Bond Forwards	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,499,234	1,474,928
949746K@9	Bond Forwards	1.F						Bond Forward			649840-CO-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,793,979	2,630,671
949746K@9	Bond Forwards	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,443	2,252,091
949746K@9	Bond Forwards	1.F						Bond Forward			709599-BF-0	PENSKE TRUCK LEASING COMPANY LP / PTL F	2.B FE	999,896	993,866
949746K@9	Bond Forwards	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,399,219	1,337,535
949746K@9	Bond Forwards	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,045,312	1,955,482
949746K@9	Bond Forwards	1.F						Bond Forward			78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,688	2,351,875
949746K@9	Bond Forwards	1.F						Bond Forward			806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,607	773,565
949746K@9	Bond Forwards	1.F						Bond Forward			826200-AD-9	SIEMENS FINANCIERINGSMAT	1.D FE	399,790	410,858
949746K@9	Bond Forwards	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.D FE	799,826	783,847
949746K@9	Bond Forwards	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.D FE	1,498,858	1,410,162
949746K@9	Bond Forwards	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,974	440,819
949746K@9	Bond Forwards	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,349,491	1,314,462
949746K@9	Bond Forwards	1.F						Bond Forward			928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	1.G FE	199,963	190,374
949746K@9	Bond Forwards	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,889	574,520
949746K@9	Bond Forwards	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,403,713
949746K@9	Bond Forwards	1.F						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,993,784
949746K@9	Bond Forwards	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,118,863
949746K@9	Bond Forwards	1.F						Bond Forward			23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,149,585
949746K@9	Bond Forwards	1.F						Bond Forward			23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,405,584
949746K@9	Bond Forwards	1.F						Bond Forward			27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,725,994
949746K@9	Bond Forwards	1.F						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000	880,391
949746K@9	Bond Forwards	1.F						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,776,105
949746K@9	Bond Forwards	1.F						Bond Forward			37636#-AL-4	GIVALDAN UNITED STATES INC	2.C	8,000,000	7,833,306
949746K@9	Bond Forwards	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	978,695
949746K@9	Bond Forwards	1.F						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	11,854,180
949746K@9	Bond Forwards	1.F						Bond Forward			45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	14,022,899
949746K@9	Bond Forwards	1.F						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	800,000	783,097
949746K@9	Bond Forwards	1.F						Bond Forward			553530-BH-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,565,927
949746K@9	Bond Forwards	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	96,975
949746K@9	Bond Forwards	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	581,852
949746K@9	Bond Forwards	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,164,497
949746K@9	Bond Forwards	1.F						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,902,047
949746K@9	Bond Forwards	1.F						Bond Forward			59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G Z	1,300,000	1,260,003
949746K@9	Bond Forwards	1.F						Bond Forward			60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G Z	1,100,000	1,066,157
949746K@9	Bond Forwards	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,371,774
949746K@9	Bond Forwards	1.F						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,721,497
949746K@9	Bond Forwards	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,420,148

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
949746K@9	Bond Forwards	1.F						Bond Forward				720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,029,418	2,841,859
949746K@9	Bond Forwards	1.F						Bond Forward				74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	2,600,000	2,507,714
949746K@9	Bond Forwards	1.F						Bond Forward				74264*-AC-0	PRISA LHC LLC	1.F	400,000	388,151
949746K@9	Bond Forwards	1.F						Bond Forward				74264*-AC-0	PRISA LHC LLC	1.F	900,000	873,340
949746K@9	Bond Forwards	1.F						Bond Forward				74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	13,178,364
949746K@9	Bond Forwards	1.F						Bond Forward				74986@-BB-6	REEF AMERICA REIT II INC	1.G	600,000	538,087
949746K@9	Bond Forwards	1.F						Bond Forward				77519@-AP-5	ROGERS GROUP INC	2.B	1,400,000	1,369,628
949746K@9	Bond Forwards	1.F						Bond Forward				77519@-AQ-3	ROGERS GROUP INC	2.B	3,800,000	3,679,491
949746K@9	Bond Forwards	1.F						Bond Forward				81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,994,902
949746K@9	Bond Forwards	1.F						Bond Forward				86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	792,343
949746K@9	Bond Forwards	1.F						Bond Forward				86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,503,927
949746K@9	Bond Forwards	1.F						Bond Forward				87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,756,380
949746K@9	Bond Forwards	1.F						Bond Forward				88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,242,192
949746K@9	Bond Forwards	1.F						Bond Forward				91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,631,417
949746K@9	Bond Forwards	1.F						Bond Forward				94184@-D*-1	WATERS CORPORATION	2.B	2,400,000	2,385,997
949746K@9	Bond Forwards	1.F						Bond Forward				97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,265,518
949746K@9	Bond Forwards	1.F						Bond Forward				97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,463,026
949746K@9	Bond Forwards	1.F						Bond Forward				F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,713,893
949746K@9	Bond Forwards	1.F						Bond Forward				F8568@-AD-1	SONEPAR SA	2.A	5,000,000	4,889,632
949746K@9	Bond Forwards	1.F						Bond Forward					ANGLIAN WATER SERVICES FINANCING P			
949746K@9	Bond Forwards	1.F						Bond Forward				G0369@-AW-6		1.G FE	1,500,000	1,442,758
949746K@9	Bond Forwards	1.F						Bond Forward				G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,835,598
949746K@9	Bond Forwards	1.F						Bond Forward				G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,694,274
949746K@9	Bond Forwards	1.F						Bond Forward				G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,389,556
949746K@9	Bond Forwards	1.F						Bond Forward				G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,783,330
949746K@9	Bond Forwards	1.F						Bond Forward				G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,618,683
949746K@9	Bond Forwards	1.F						Bond Forward				Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,465,626
949746K@9	Bond Forwards	1.F						Bond Forward				Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B FE	700,000	693,029
949746K@9	Bond Forwards	1.F						Bond Forward					FONTERRA COOPERATIVE GROUP LIMITED			
949746K@9	Bond Forwards	1.F						Bond Forward				Q3920#-AJ-8		1.G FE	2,500,000	2,324,643
949746K@9	Bond Forwards	1.F						Bond Forward				Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,877,431
949746K@9	Bond Forwards	1.F						Bond Forward				Q3971@-AA-7	GPT RE LTD	1.G FE	800,000	779,507
949746K@9	Bond Forwards	1.F						Bond Forward				Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,287,557
949746K@9	Bond Forwards	1.F						Bond Forward				Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,341,800
949746K@9	Bond Forwards	1.F						Bond Forward				Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	975,581
12607@NJ0	CD SWAP Replication	2.B	50,000,000	55,394,675	29,356,877	12/07/2021	12/20/2026	CD SWAP	560,492	934,450		912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,834,183	28,422,427
12607@RX0	CD SWAP Replication	2.B	50,000,000	109,462,111	63,066,978	01/20/2022	12/20/2026	CD SWAP	580,796	934,450		912810-SP-4	TREASURY BOND	1.A	19,055,008	10,876,248
12607@RX0	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	20,235,101	11,632,452
12607@RX0	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,748,658	28,302,735
12607@RX0	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	19,842,549	11,321,094
12607@VB3	CD SWAP Replication	2.B	50,000,000	134,396,657	77,615,012	03/24/2022	06/20/2027	CD SWAP	434,417	1,041,950		912810-SS-8	TREASURY BOND	1.A	10,205,590	5,816,226
12607@VB3	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,662,503	28,302,735
12607@VB3	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	24,344,833	14,151,367
12607@VB3	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,749,314	28,302,735
12607@xa3	CD SWAP Replication	2.B	50,000,000	78,104,272	45,600,643	05/20/2022	06/20/2027	CD SWAP	112,374	1,041,950		912810-SS-8	TREASURY BOND	1.A	28,757,797	16,255,959
12607@xa3	CD SWAP Replication	2.B						CD SWAP				912810-SS-8	TREASURY BOND	1.A	49,234,102	28,302,735
12776*AA5	CD SWAP Replication	2.B	50,000,000	107,955,006	57,918,753	09/28/2022	12/20/2027	CD SWAP	(134,903)	1,073,900		912803-FT-5	TREASURY STRIP (PRIN)	1.A	53,831,204	28,422,427
12776*AA5	CD SWAP Replication	2.B						CD SWAP				912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,258,704	28,422,427
06739G*8	CD SWAP Replication	2.B	25,000,000	47,909,191	28,864,960	10/21/2023	12/20/2028	CD SWAP	196,191	562,225		912810-SS-8	TREASURY BOND	1.A	47,713,000	28,302,735
CL03	IR SWAP CLO Replication	2.B	150,000,000	183,033,793	182,771,896	01/17/2024	01/17/2026	CD SWAP	(1,637,688)			009010-AA-0	AIMCO 2023-20A	1.A FE	12,073,791	12,045,332
CL03	CLO Replication	2.B						CD SWAP				06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000	35,547,813
CL03	IR SWAP CLO Replication	2.B						CD SWAP				067932-AA-1	BABSON CLO LTD BABSN_23-3	1.A FE	1,830,000	1,847,859
CL03	IR SWAP CLO Replication	2.B						CD SWAP				29247B-AA-5	EMPIR 2023-2A	1.A FE	38,280,000	38,593,115

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
CL03	IR SWAP CLO Replication	2.B						OD SWAP				29247B-AA-5	EMPIR 2023-2A	1.A FE	2,644,542	2,651,590
CL03	IR SWAP CLO Replication	2.B						OD SWAP				362943-AA-0	GALAXY CLO LTD GALXY_23-32	1.A FE	34,750,000	35,008,304
CL03	IR SWAP CLO Replication	2.B						OD SWAP				38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD	1.A FE	14,700,000	14,871,431
CL03	IR SWAP CLO Replication	2.B						OD SWAP				38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD	1.A FE	1,250,000	1,264,578
CL03	IR SWAP CLO Replication	2.B						OD SWAP				617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000	2,518,518
CL03	IR SWAP CLO Replication	2.B						OD SWAP				87251P-AA-5	TON 2023-2A	1.A FE	7,907,000	7,985,894
CL03	IR SWAP CLO Replication	2.B						OD SWAP				92920F-AA-8	VOYA CLO LTD VOYA_23-1	1.A FE	31,843,460	32,075,150
CL05	IR SWAP CLO Replication	2.B	100,000,000	113,100,621	113,746,735	03/08/2024	03/08/2026	OD SWAP		(248,745)		00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	1.F FE	2,700,000	2,693,611
CL05	IR SWAP CLO Replication	2.B						OD SWAP				00901F-AE-6	AIMCO CLO LTD AIMCO_21-16	1.F FE	2,200,000	2,201,113
CL05	IR SWAP CLO Replication	2.B						OD SWAP				05684P-AG-1	BAIN CAPITAL CREDIT CLO BCC_21-6	1.F FE	3,100,000	3,099,430
CL05	IR SWAP CLO Replication	2.B						OD SWAP				08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD	1.F FE	2,400,000	2,396,857
CL05	IR SWAP CLO Replication	2.B						OD SWAP				143119-AG-0	CARLYLE US CLO LTD CGMS_2022-2	1.F FE	4,500,000	4,508,814
CL05	IR SWAP CLO Replication	2.B						OD SWAP				33883M-AC-8	FLATIRON CLO LTD FLAT_20-1A	1.F FE	5,600,000	5,627,835
CL05	IR SWAP CLO Replication	2.B						OD SWAP				33883P-AG-2	FLAT_21-1A	1.F FE	1,969,430	2,009,540
CL05	IR SWAP CLO Replication	2.B						OD SWAP				55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,950,000	1,956,810
CL05	IR SWAP CLO Replication	2.B						OD SWAP				67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	3,100,000	3,100,243
CL05	IR SWAP CLO Replication	2.B						OD SWAP				675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	2,275,000	2,272,317
CL05	IR SWAP CLO Replication	2.B						OD SWAP				69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	1.F FE	2,850,000	2,852,199
CL05	IR SWAP CLO Replication	2.B						OD SWAP				75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	1.F FE	3,300,000	3,316,503
CL05	IR SWAP CLO Replication	2.B						OD SWAP				87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	1.F FE	4,600,000	4,604,675
CL05	IR SWAP CLO Replication	2.B						OD SWAP				89532T-AJ-5	TRESTLES CLO LTD TREST_20-3A	1.F FE	2,834,873	2,833,899
CL05	IR SWAP CLO Replication	2.B						OD SWAP				92919A-AE-4	VOYA CLO VOYA_21-2	1.F FE	2,835,000	2,832,937
CL05	IR SWAP CLO Replication	2.B						OD SWAP				00901Q-AE-2	AIMCO 2023-20A	1.F FE	3,947,500	3,973,702
CL05	IR SWAP CLO Replication	2.B						OD SWAP				06763M-AE-5	BABSON CLO LTD BABSJL_23-4	1.F FE	5,000,000	5,009,599
CL05	IR SWAP CLO Replication	2.B						OD SWAP				15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000	5,033,397
CL05	IR SWAP CLO Replication	2.B						OD SWAP				29002Q-AN-9	ELMWOOD CLO VII LTD ELMW7_20-4A	1.F FE	3,000,000	3,003,979
CL05	IR SWAP CLO Replication	2.B						OD SWAP				33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000	3,891,428
CL05	IR SWAP CLO Replication	2.B						OD SWAP				362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000	5,000,356
CL05	IR SWAP CLO Replication	2.B						OD SWAP				46147K-AC-6	INVESCO CLO LTD INVCO_23-2	1.F FE	4,431,000	4,477,954
CL05	IR SWAP CLO Replication	2.B						OD SWAP				48206K-AG-1	JNPPK 23-1	1.F FE	2,377,000	2,401,754
CL05	IR SWAP CLO Replication	2.B						OD SWAP				55281F-AG-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	5,606,318	6,034,384
CL05	IR SWAP CLO Replication	2.B						OD SWAP				55293L-AL-7	MCF CLO LLC MCFCL_23-1	1.F FE	5,478,000	5,511,201
CL05	IR SWAP CLO Replication	2.B						OD SWAP				55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	1.F FE	2,043,500	2,060,743
CL05	IR SWAP CLO Replication	2.B						OD SWAP				617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000	4,181,492
CL05	IR SWAP CLO Replication	2.B						OD SWAP				67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	1.F FE	5,064,000	5,099,650
CL05	IR SWAP CLO Replication	2.B						OD SWAP				67578R-AG-6	OCP CLO LTD OCP_23-30	1.F FE	3,000,000	3,006,992
CL05	IR SWAP CLO Replication	2.B						OD SWAP				72134C-AG-6	PIKES PEAK CLO PIPK_23-14	1.F FE	6,391,000	6,434,863
CL05	IR SWAP CLO Replication	2.B						OD SWAP				88238C-AC-6	TEXAS DEBT CAPITAL CLO LTD	1.F FE	2,532,000	2,567,204
999999999	- Totals			1,104,501,453	773,089,072	XXX	XXX	XXX	1,749,367	(88,756,343)	XXX	XXX	XXX	XXX	1,102,752,086	861,845,415

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STATEMENT AS OF MARCH 31, 2024 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	7	807,697,579							7	807,697,579
2. Add: Opened or Acquired Transactions.....	2	296,134,415							2	296,134,415
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	735,016	XXX		XXX		XXX		XXX	735,016
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	65,556	XXX		XXX		XXX		XXX	65,556
7. Ending Inventory	9	1,104,501,454							9	1,104,501,454

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	1,102,869,049
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,851,189
3. Total (Line 1 plus Line 2)	1,104,720,238
4. Part D, Section 1, Column 6	1,338,896,742
5. Part D, Section 1, Column 7	(234,176,504)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	1,038,298,624
8. Part B, Section 1, Column 13	1,851,189
9. Total (Line 7 plus Line 8)	1,040,149,813
10. Part D, Section 1, Column 9	1,384,939,100
11. Part D, Section 1, Column 10	(344,789,288)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	509,844,180
14. Part B, Section 1, Column 20	15,609,113
15. Part D, Section 1, Column 12	525,453,292
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,874,558,565	4,485,047,958
2. Cost of cash equivalents acquired	33,581,696,400	100,182,907,187
3. Accrual of discount	27,586,257	105,617,771
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(2,221)	(24,942)
6. Deduct consideration received on disposals	32,976,143,161	102,898,988,370
7. Deduct amortization of premium		1,039
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)	2,507,695,840	1,874,558,565
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,507,695,840	1,874,558,565

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23													
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)													
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX												XXX	XXX	
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	04/04/2023	10,939	19,460,809	1742.96 / (1815.1)	458,453			788,789	XXX	788,789	78,438						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	04/11/2023	5,696	10,124,782	1742 / (1813.05)	245,725			404,340	XXX	404,340	40,777						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	04/25/2023	32,882	59,090,598	1788.16 / (1805.94)	345,261			579,764	XXX	579,764	67,186						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	04/25/2023	77,618	321,900,474	4127 / (4167.48)	2,021,949			3,124,679	XXX	3,124,679	179,399						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	05/09/2023	5,627	9,819,762	1706.27 / (1783.96)	263,512			431,074	XXX	431,074	41,343						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	05/16/2023	22,899	40,076,914	1737.95 / (1762.37)	336,615			548,848	XXX	548,848	53,850						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	05/16/2023	87,259	360,692,930	4117 / (4150.18)	1,901,374			2,864,509	XXX	2,864,509	179,859						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	05/23/2023	8,594	15,171,160	1732.63 / (1798.01)	366,964			547,903	XXX	547,903	57,127						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	07/05/2023	27,757	122,168,966	4324.93 / (4477.82)	2,971,109			4,086,512	XXX	4,086,512	507,080						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	07/11/2023	6,662	12,474,195	1838 / (1906.88)	296,592			417,432	XXX	417,432	65,717						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	07/11/2023	26,337	116,779,970	4391.28 / (4476.85)	1,536,237			2,157,990	XXX	2,157,990	286,343						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	07/18/2023	33,377	149,671,313	4421.19 / (4547.34)	3,005,933			4,000,991	XXX	4,000,991	589,897						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	07/18/2023	7,135	13,856,848	1897.53 / (1986.66)	409,763			533,604	XXX	533,604	93,184						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	07/25/2023	81,588	371,003,073	4520.4 / (4574.15)	3,074,236			4,126,663	XXX	4,126,663	694,992						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	08/01/2023	76,052	347,352,300	4536.22 / (4598.38)	3,280,883			4,420,208	XXX	4,420,208	772,795						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	08/15/2023	77,243	346,257,582	4455 / (4510.41)	2,828,639			4,006,517	XXX	4,006,517	584,592						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	08/22/2023	4,154	7,815,564	1832 / (1930.91)	239,561			356,031	XXX	356,031	51,677						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	08/22/2023	31,065	137,091,864	4352.39 / (4473.74)	2,493,588			3,538,301	XXX	3,538,301	457,447						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	08/29/2023	22,435	41,686,810	1840.84 / (1875.39)	508,377			681,194	XXX	681,194	95,011						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	08/29/2023	51,588	227,429,309	4365.72 / (4451.42)	3,086,510			4,137,921	XXX	4,137,921	530,437						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	09/06/2023	18,119	34,373,827	1869.09 / (1925.14)	595,934			861,613	XXX	861,613	124,853						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	09/06/2023	139,232	627,691,272	4491.95 / (4524.53)	2,978,172			4,190,946	XXX	4,190,946	634,492						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	09/12/2023	64,560	288,530,261	4441.94 / (4496.42)	3,359,022			3,252,407	XXX	3,252,407	459,979						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	10/03/2023	114,189	489,908,492	4264.27 / (4316.39)	3,715,710			5,536,104	XXX	5,536,104	580,870						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	10/10/2023	37,926	162,374,859	4219.52 / (4343.2)	3,191,473			4,350,917	XXX	4,350,917	452,642						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	10/10/2023	18,392	31,938,076	1720 / (1753.04)	393,773			546,061	XXX	546,061	49,392						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	10/31/2023	15,732	26,160,271	1635.84 / (1689.9)	500,278			776,010	XXX	776,010	63,473						B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	ROMUI/SFPUBMPRO8K5P83	11/28/2023	226,499	1,031,091,398	4538 / (4566.6)	4,326,131			5,686,251	XXX	5,686,251	877,572						B062													

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	11/28/2023	11/22/2024	21,737	39,135,621	1783 / (1817.83)	451,477			641,237		641,237	58,010						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	12/27/2023	12/20/2024	98,096	465,488,082	4697 / (4793.46)	6,425,288			7,755,996		7,755,996	1,416,411						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	12/27/2023	12/20/2024	11,567	23,354,178	1974.31 / (2063.76)	652,494			701,118		701,118	82,243						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	01/03/2024	12/27/2024	297,393	1,420,188,376	4759.53 / (4791.39)	6,063,843			7,679,587		7,679,587	1,615,743						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	01/09/2024	01/06/2025	6,520	12,939,103	1934 / (2035.05)	371,249			464,391		464,391	93,142						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/06/2024	01/31/2025	74,693	367,763,310	4872.66 / (4974.67)	5,107,507			5,795,082		5,795,082	687,575						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/13/2024	02/07/2025	72,347	361,479,253	4945.17 / (5047.76)	4,840,014			5,433,988		5,433,988	593,974						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/13/2024	02/07/2025	11,140	22,042,105	1927 / (2030.29)	667,843			807,867		807,867	140,024						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/21/2024	02/14/2025	81,194	405,631,827	4950 / (5041.67)	4,786,386			5,446,203		5,446,203	659,817						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/27/2024	02/24/2025	12,360	24,872,708	1991.31 / (2033.4)	319,877			350,705		350,705	30,828						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	02/27/2024	02/24/2025	28,362	143,202,149	4959.56 / (5138.61)	3,398,618			3,627,817		3,627,817	229,198						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	03/19/2024	03/14/2025	92,643	476,953,957	5113.49 / (5183.11)	4,231,932			4,402,466		4,402,466	170,534						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ROMUI/SFPUBMPRO8K5P83	03/26/2024	03/21/2025	179,934	940,558,202	5205.79 / (5248.69)	5,041,751			4,974,980		4,974,980	(66,770)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/04/2023	04/01/2024	22,217	89,633,820	3936 / (4132.94)	2,890,210			4,371,533		4,371,533	178,832						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2023	05/03/2024	23,117	95,330,578	4057 / (4190.66)	2,005,862			3,062,604		3,062,604	182,986						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/06/2023	05/31/2024	18,370	77,739,727	4152.74 / (4311.03)	2,004,167			2,852,452		2,852,452	233,002						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	02/21/2024	02/14/2025	6,096	12,277,039	1957.87 / (2070.03)	372,222			460,181		460,181	87,959						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	05/02/2023	04/26/2024	21,185	87,301,478	4039.81 / (4202.01)	2,200,910			3,411,958		3,411,958	195,442						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	05/02/2023	04/26/2024	7,755	13,681,991	1723.13 / (1805.43)	356,269			631,233		631,233	64,747						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	05/23/2023	05/17/2024	27,847	116,100,548	4107.97 / (4230.49)	2,288,466			3,367,389		3,367,389	233,252						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/13/2023	06/07/2024	7,927	14,835,222	1831.96 / (1911)	391,360			585,595		585,595	96,706						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	09/19/2023	09/13/2024	16,335	30,325,029	1834.37 / (1878.52)	420,953			624,893		624,893	84,213						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	09/26/2023	09/20/2024	10,268	18,537,180	1765 / (1845.67)	470,993			732,198		732,198	80,917						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	10/03/2023	09/27/2024	20,696	36,847,676	1759.27 / (1801.58)	484,700			778,095		778,095	77,794						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	11/21/2023	11/15/2024	245,904	1,108,104,900	4489.43 / (4523.07)	5,663,169			7,336,473		7,336,473	1,071,338						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	12/19/2023	12/13/2024	4,995	9,761,454	1871 / (2037.49)	527,586			612,431		612,431	69,171						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	01/17/2024	01/09/2025	15,199	29,942,714	1947.81 / (1992.28)	349,344			484,500		484,500	135,156						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	03/19/2024	03/14/2025	18,034	36,931,558	2018 / (2077.77)	604,958			692,818		692,818	87,860						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	06/21/2023	06/14/2024	30,637	134,487,852	4335.22 / (4444.22)	2,224,690			3,240,629		3,240,629	388,418						B062	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Equity Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2023	06/21/2024	50,336	219,860,098	4328 / (4407.7) / 1773.52 / (1891.52)	2,717,137			3,884,046		3,884,046	445,460						B062		
Equity Call Option	Reserve Liability	Exhibit 7	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	12/05/2023	11/29/2024	5,971	10,941,977	4087.75 / (4157.6)	431,524			583,632		583,632	58,857							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/18/2023	04/12/2024	50,465	208,050,794	4104 / (4241.11)	2,341,571			3,514,161		3,514,161	185,424							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/31/2023	05/24/2024	22,108	92,246,846	1735.32 / (1858.07)	2,014,923			2,984,785		2,984,785	212,749							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	05/31/2024	4,505	8,094,111	1825.24 / (1917.37)	362,418			530,879		530,879	64,182							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/05/2023	06/28/2024	7,561	14,148,937	1950.82 / (1990.57)	432,106			637,288		637,288	100,602							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/25/2023	07/19/2024	18,675	36,802,729	1844 / (1899.42)	473,000			596,765		596,765	108,228							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/12/2023	12/06/2024	18,123	33,921,000	2054.02 / (2096.11)	599,038			809,623		809,623	89,557							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 4PQUHN3JPFGFNF3BB653	03/12/2024	03/06/2025	21,415	44,437,517	1947.92 / (2021.41)	513,318			561,220		561,220	47,902							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/01/2023	07/26/2024	13,067	25,933,618	1910 / (1965.32)	595,463			751,477		751,477	135,018							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/15/2023	08/09/2024	11,268	21,833,553	1843 / (1886.52)	367,111			509,441		509,441	80,033							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/12/2023	09/06/2024	12,384	23,093,188	4437 / (4516.22)	330,653			467,112		467,112	64,775							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/19/2023	09/13/2024	61,689	276,157,594	4288.02 / (4467.67)	3,172,048			4,501,129		4,501,129	643,065							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	09/26/2023	09/20/2024	30,681	134,316,662	4323.52 / (4393.97)	3,420,318			5,108,647		5,108,647	623,467							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/17/2023	10/11/2024	71,782	312,879,434	4209.86 / (4416.81)	3,336,427			4,644,259		4,644,259	551,924							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/24/2023	10/18/2024	21,980	94,807,103	4163.97 / (4413.06)	2,763,545			4,178,949		4,178,949	462,269							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2023	11/01/2024	22,410	96,105,621	1637 / (1754.55)	3,836,144			5,105,110		5,105,110	546,722							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2023	11/01/2024	6,005	10,183,129	4341 / (4424.31)	447,012			633,620		633,620	52,984							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	11/08/2024	60,828	266,588,138		3,600,409			4,578,721		4,578,721	563,446							B062	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	11/08/2024	10,675	18,342,052	1684 / (1752.45)	482,297			647,494		647,494	54,518						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/21/2023	11/15/2024	17,276	30,906,505	1763.69 / (1814.28)	523,117			747,624		747,624	67,674						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/05/2023	11/29/2024	169,969	775,520,956	4542.25 / (4583.19)	4,623,157			6,076,947		6,076,947	946,097						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/12/2023	12/06/2024	71,519	327,868,843	4539.24 / (4629.48)	4,419,159			5,596,774		5,596,774	892,664						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/19/2023	12/13/2024	71,278	334,926,056	4634.66 / (4763.08)	6,310,241			7,660,670		7,660,670	1,354,880						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/03/2024	12/27/2024	15,768	32,353,728	2018.45 / (2085.27)	548,569			677,571		677,571	129,002						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/09/2024	01/06/2025	42,456	200,449,636	4671.41 / (4771.29)	2,838,184			3,477,213		3,477,213	639,030						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/17/2024	01/10/2025	140,467	670,655,477	4754 / (4794.94)	3,687,259			4,635,139		4,635,139	947,881						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/23/2024	01/17/2025	12,498	24,145,949	1900 / (1963.97)	504,669			593,652		593,652	88,983						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/23/2024	01/21/2025	31,437	150,867,892	4718 / (4880.11)	3,518,743			4,060,412		4,060,412	541,669						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/30/2024	01/27/2025	95,043	464,802,564	4849.19 / (4931.7)	5,346,169			6,063,870		6,063,870	717,701						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/30/2024	01/24/2025	22,247	44,015,912	1960.47 / (1996.55)	489,434			567,547		567,547	78,113						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/05/2024	02/28/2025	11,552	23,803,820	2029.19 / (2091.97)	411,713			459,606		459,606	47,893						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/12/2024	03/07/2025	76,713	393,451,004	5089.02 / (5168.72)	4,081,899			4,211,665		4,211,665	129,767						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	03/21/2025	22,204	46,175,327	2054.51 / (2104.68)	640,807			689,691		689,691	48,883						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	10/24/2023	10/18/2024	5,882	10,165,390	1663.1 / (1793.34)	403,882			684,585		684,585	60,548						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	10/31/2023	10/25/2024	29,249	122,355,148	4098.11 / (4268.34)	3,128,766			4,619,122		4,619,122	430,602						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/06/2024	01/31/2025	11,407	22,505,555	1928.65 / (2017.27)	561,110			716,520		716,520	155,410						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	03/05/2024	02/28/2025	53,881	275,099,413	5051.71 / (5159.66)	3,775,980			4,050,619		4,050,619	274,639						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMJCJFT09	04/11/2023	04/05/2024	71,151	292,319,614	4086.01 / (4130.87)	2,074,052			3,187,029		3,187,029	154,616						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMJCJFT09	04/18/2023	04/12/2024	20,705	36,931,819	1767.72 / (1799.71)	408,096			660,229		660,229	71,280						B062	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	05/31/2023	05/24/2024	11,633	20,665,152	1750.37 / (1802.48)	347,012			587,460		587,460	63,765							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	06/13/2023	06/07/2024	61,619	264,396,654	4262.22 / (4319.44)	2,490,024			3,444,223		3,444,223	324,443								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	06/21/2023	06/14/2024	14,532	27,388,242	1866 / (1903.37)	319,123			501,839		501,839	85,351								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	06/27/2023	06/21/2024	18,565	34,484,488	1837.4 / (1877.6)	455,771			693,190		693,190	106,975								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	08/08/2023	08/02/2024	8,828	17,500,495	1946 / (2018.77)	363,537			501,331		501,331	88,115								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	08/08/2023	08/02/2024	31,565	143,116,026	4466.7 / (4601.32)	2,760,991			3,971,121		3,971,121	645,028								B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	10/17/2023	10/11/2024	8,711	15,297,300	1710.47 / (1801.71)	484,767			705,536		705,536	65,379								B062
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										138,025,209	63,073,399		263,349,540	XXX	263,349,540	31,896,516						XXX	XXX	
IR CAP	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUIISFPUBMPPRO8K5P83	10/22/2014	10/15/2024	306,000,000	USD 5.62% / (USD 6.62%)	311,821		(7,787)				7,699			(7,787)						B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/18/2015	02/11/2025	97,000,000	USD 3.94% / (USD 4.94%)	172,175		143,733		629,110		629,110	292,607			(4,300)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGJMYJYLJLNC3868	04/21/2016	04/23/2024	82,000,000	USD 3.62% / (USD 4.62%)	127,000		87,450		(39,118)		(39,118)	(74,251)			(3,952)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGJMYJYLJLNC3868	04/21/2016	04/23/2025	82,000,000	USD 3.64% / (USD 4.64%)	132,000		(3,652)		473,233		473,233	276,691			(3,652)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGJMYJYLJLNC3868	04/21/2016	04/23/2026	82,000,000	USD 3.69% / (USD 4.69%)	128,000		(3,188)		306,173		306,173	130,408			(3,188)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	08/03/2015	08/05/2024	155,000,000	USD 4.49% / (USD 5.5%)	215,000		35,916		(2,420)		(2,420)	(43,458)			(5,947)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	08/03/2015	08/05/2025	155,000,000	USD 4.44% / (USD 5.44%)	225,000		(5,602)		348,352		348,352	203,982			(5,602)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	12/09/2015	12/08/2024	219,000,000	USD 4.188% / (USD 5.188%)	327,800		164,592		372,885		372,885	187,539			(9,075)					B053
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCFXT09	12/09/2015	12/08/2025	219,000,000	USD 4.178% / (USD 5.178%)	330,898		(8,245)		601,578		601,578	310,554			(8,245)					B053
017999999. Subtotal - Purchased Options - Hedging Other - Caps										1,969,694		403,217	2,689,793	XXX	2,689,793	1,291,771		(51,748)				XXX	XXX	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/13/2023	06/15/2026	30,000,000	2.8% / (SOFR)	1,130,250				628,043		628,043	(427,574)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/15/2023	12/15/2026	50,000,000	2.7% / (SOFR)	1,552,500				1,060,443		1,060,443	(600,583)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/07/2024	03/07/2025	200,000,000	6.54% / (5.54%)	300,000				261,959		261,959	(38,041)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUIISFPUBMPPRO8K5P83	02/01/2024	02/03/2025	100,000,000	SOFR / (5.36%)	299,000				279,197		279,197	(19,803)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUIISFPUBMPPRO8K5P83	02/09/2024	08/09/2024	200,000,000	SOFR / (4.74%)	785,000				331,172		331,172	(453,828)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUIISFPUBMPPRO8K5P83	02/20/2024	02/25/2025	300,000,000	SOFR / (5.75%)	1,065,000				573,937		573,937	(491,063)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUIISFPUBMPPRO8K5P83	02/26/2024	02/26/2025	250,000,000	SOFR / (5.27%)	1,481,250				900,003		900,003	(581,247)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	06/08/2022	06/14/2027	50,000,000	2.1% / (0.25%)	2,225,000				680,906		680,906	(405,859)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	06/29/2023	06/29/2026	50,000,000	3% / (1.5%)	2,061,250				1,203,478		1,203,478	(618,495)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/02/2024	02/03/2025	100,000,000	SOFR / (5.03%)	540,000				433,509		433,509	(106,491)								B0311

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	02/02/2024	08/04/2025	100,000,000	100,000,000	5.54% / (4.54%)		900,000		874,324		874,324	(25,676)						B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	02/13/2024	02/13/2025	250,000,000	250,000,000	6.26% / (5.26%)		731,250		435,796		435,796	(295,454)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	02/20/2024	02/20/2025	300,000,000	300,000,000	6.22% / (5.22%)		906,000		570,607		570,607	(335,393)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	06/07/2022	06/10/2025	100,000,000	100,000,000	2.3% / (0.25%)	4,440,000			524,537		524,537	(849,129)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	08/21/2023	08/21/2026	25,000,000	25,000,000	3.3% / (1.6%)	1,662,500			1,700,605		1,700,605	(615,344)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	10/05/2023	04/10/2024	100,000,000	100,000,000	SOFR / (5.8%)	420,000						(9,750)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	01/31/2024	01/30/2026	150,000,000	150,000,000	SOFR / (5%)	1,875,000			1,702,236		1,702,236	(172,764)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	02/07/2024	02/09/2026	150,000,000	150,000,000	SOFR / (5.37%)	1,642,500			1,238,645		1,238,645	(403,855)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	02/20/2024	02/20/2025	100,000,000	100,000,000	SOFR / (4.4%)	280,000			280,351		280,351	351							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/01/2024	03/05/2025	100,000,000	100,000,000	SOFR / (6.18%)	194,000			126,947		126,947	(67,053)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/04/2024	03/04/2025	150,000,000	150,000,000	6.66% / (5.66%)	238,500			165,353		165,353	(73,147)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/07/2024	03/07/2025	200,000,000	200,000,000	SOFR / (5.57%)	619,000			517,966		517,966	(101,034)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	01/25/2024	01/25/2029	75,000,000	75,000,000	2.64% / (SOFR)	3,157,500			3,643,203		3,643,203	485,703							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	03/01/2024	03/03/2025	150,000,000	150,000,000	SOFR / (5.68%)	502,500			333,779		333,779	(168,721)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	08/26/2025	250,000,000	250,000,000	SOFR / (5.74%)	1,616,250			1,006,959		1,006,959	(609,291)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	02/26/2025	250,000,000	250,000,000	6.73% / (5.73%)	411,250			243,761		243,761	(167,489)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/29/2024	02/28/2025	150,000,000	150,000,000	6.7% / (5.2%)	523,500			355,713		355,713	(167,787)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	03/08/2024	12/09/2024	100,000,000	100,000,000	SOFR / (5.59%)	173,500			136,706		136,706	(36,794)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	05/02/2023	05/01/2026	50,000,000	50,000,000	2.8% / (1.55%)	2,375,000			1,039,258		1,039,258	(640,010)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	05/09/2023	05/11/2026	50,000,000	50,000,000	2.75% / (SOFR)	2,680,000			1,143,945		1,143,945	(828,462)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	02/06/2024	08/06/2025	100,000,000	100,000,000	5.25% / (4.25%)	910,000			908,234		908,234	(1,766)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	02/16/2024	02/18/2025	500,000,000	500,000,000	6.78% / (5.78%)	855,000			437,783		437,783	(417,217)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	01/26/2024	07/28/2025	100,000,000	100,000,000	5.68% / (4.68)	925,000			735,348		735,348	(189,652)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	02/09/2024	05/09/2024	100,000,000	100,000,000	4.78% / (4.13%)	573,000			189,474		189,474	(383,526)							B0311	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBUI1	02/12/2024	05/13/2024	100,000,000	4.76% / (4.26%)			327,500		109,649		109,649	(217,851)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBUI1	02/27/2024	02/27/2025	250,000,000	SOFR / (5.78%)			847,500		482,829		482,829	(364,671)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBUI1	03/08/2024	03/10/2025	100,000,000	SOFR / (5.57%)			295,000		263,638		263,638	(31,362)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/06/2024	08/06/2025	100,000,000	SOFR / (5.07%)			940,000		750,112		750,112	(189,888)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/12/2024	02/12/2025	200,000,000	SOFR / (5.18%)			1,100,000		741,869		741,869	(358,131)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/14/2024	02/14/2025	150,000,000	SOFR / (5.77%)			520,500		269,156		269,156	(251,344)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/23/2024	08/25/2025	250,000,000	SOFR / (5.71%)			1,610,000		1,023,486		1,023,486	(586,514)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/28/2024	02/28/2025	150,000,000	SOFR / (5.75%)			489,000		301,757		301,757	(187,243)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	03/04/2024	06/04/2025	150,000,000	SOFR / (5.68%)			727,500		493,427		493,427	(234,073)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	03/05/2024	09/05/2024	300,000,000	SOFR / (5.16%)			474,000		291,080		291,080	(182,920)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFT09	06/13/2022	06/15/2026	100,000,000	2.2% / (0.25%)		4,725,000			1,029,730		1,029,730	(901,817)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFT09	02/13/2024	11/13/2024	100,000,000	SOFR / (5.31%)			387,000		164,589		164,589	(222,411)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFT09	02/16/2024	11/18/2024	500,000,000	SOFR / (5.83%)			1,145,000		397,097		397,097	(747,903)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFT09	02/26/2024	11/26/2024	250,000,000	SOFR / (5.29%)			952,500		474,676		474,676	(477,824)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFT09	03/06/2024	03/05/2025	200,000,000	SOFR / (5.57%)			645,000		515,214		515,214	(129,786)							B0311	
0209999999. Subtotal - Purchased Options - Hedging Other - Other										23,271,500	31,964,500		31,972,486	XXX	31,972,486	(14,899,982)				XXX	XXX			
0219999999. Subtotal - Purchased Options - Hedging Other										163,266,403	95,037,899	403,217	298,011,819	XXX	298,011,819	18,288,305		(51,748)			XXX	XXX		
0289999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation														XXX									XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX									XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										138,025,209	63,073,399		263,349,540	XXX	263,349,540	31,896,516						XXX	XXX	
0449999999. Total Purchased Options - Put Options														XXX									XXX	XXX
0459999999. Total Purchased Options - Caps										1,969,694		403,217	2,689,793	XXX	2,689,793	1,291,771		(51,748)				XXX	XXX	
0469999999. Total Purchased Options - Floors														XXX									XXX	XXX
0479999999. Total Purchased Options - Collars														XXX									XXX	XXX
0489999999. Total Purchased Options - Other										23,271,500	31,964,500	403,217	31,972,486	XXX	31,972,486	(14,899,982)						XXX	XXX	
0499999999. Total Purchased Options										163,266,403	95,037,899	403,217	298,011,819	XXX	298,011,819	18,288,305		(51,748)				XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX									XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX									XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX									XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX									XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX									XXX	XXX
0939999999. Total Written Options - Put Options														XXX									XXX	XXX
0949999999. Total Written Options - Caps														XXX									XXX	XXX
0959999999. Total Written Options - Floors														XXX									XXX	XXX

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																
0969999999. Total Written Options - Collars														XXX																			XXX	XXX				
0979999999. Total Written Options - Other														XXX																						XXX	XXX	
0989999999. Total Written Options														XXX																							XXX	XXX
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/14/2008	06/11/2029	7,500,000	5.124% / (SOFR)			(13,296)			354,659					85,513			B031															
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			6,453			23,644					5,701			B031															
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/14/2008	06/11/2029	3,000,000	5.124% / (SOFR)			(2,566)			141,864					34,205			B031															
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			(428)			23,644					5,701			B031															
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																						(9,837)	XXX	543,811									131,120	XXX	XXX			
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@A08	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/29/2012	04/01/2028	58,000,000	USD 4.187% / (GBP 4.394%)			99,966	11,278,603		10,492,267	427,167				580,397			B023															
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/24/2021	12/31/2047	45,622,800	USD 4.162% / (GBP 3.23%)			125,530	2,419,653		6,043,960	(3,200,428)				1,112,091			B023															
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/24/2021	12/31/2047	38,285,800	USD 4.162% / (GBP 3.23%)			105,342	2,030,528		5,071,978	(2,685,739)				933,246			B023															
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AE6	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	10/25/2023	11/08/2028	317,280	USD 6.509% / (EUR 4.71%)			1,399	(6,720)		(6,890)	7,395				3,407			B023															
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/14/2023	12/21/2026	80,081,000	USD 5.5415% / (EUR 3.94%)			334,818	1,241,006		1,053,739	1,799,466				661,096			B023															
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/14/2023	12/21/2026	2,194,000	USD 5.5415% / (EUR 3.94%)			9,173	34,000		28,870	49,300				18,112			B023															
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL	N006HPCNCU6TUTQYE16	10/26/2023	11/08/2030	422,240	USD 7.06% / (EUR 5.19%)			1,923	(9,760)		(9,942)	9,860				5,428			B023															
Currency Swap	CADOGAN ESTATES LIMITED G1744#A08	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	4,285,500	USD 4.355% / (GBP 4.09%)			14,200	1,127,375		1,175,107	(45,094)				84,282			B023															
Currency Swap	CADOGAN ESTATES LIMITED G1744#A08	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	857,100	USD 4.355% / (GBP 4.09%)			2,840	225,475		235,021	(9,019)				16,856			B023															
Currency Swap	CADOGAN ESTATES LIMITED G1744#A08	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	9,428,100	USD 4.355% / (GBP 4.09%)			31,240	2,480,225		2,585,236	(99,206)				185,420			B023															
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	1,714,200	USD 4.6425% / (GBP 4.38%)			5,991	450,950		494,094	11,550				38,785			B023															
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	428,550	USD 4.6425% / (GBP 4.38%)			1,498	112,738		123,523	2,887				9,696			B023															
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	4,285,500	USD 4.6425% / (GBP 4.38%)			14,979	1,127,375		1,235,235	28,874				96,962			B023															
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	7,282,266	USD 3.10325% / (GBP 2.3%)			13,825	(249,519)		(5,697)	74,435				141,059			B023															
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	15,084,693	USD 3.10325% / (GBP 2.3%)			28,637	(516,860)		(11,801)	154,187				292,194			B023															

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AL7 VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048		5,688,760	USD 4.572% / (AUD 4.98%)			4,809	665,280		743,656	230,614				140,982		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		3,761,600	EUR 1.38%			13,535	305,600		229,188	78,881				64,420		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		1,880,800	USD 2.704% / (EUR 1.38%)			6,768	152,800		114,594	39,440				32,210		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		6,230,150	USD 2.704% / (EUR 1.38%)			22,418	506,150		379,592	130,646				106,695		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			21,942	422,060		359,334	110,452				71,556		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,901,820	USD 3.0735% / (EUR 1.62%)			27,544	529,821		451,079	138,652				89,825		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			21,942	422,060		359,334	110,452				71,556		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		8,890,480	USD 3.0735% / (EUR 1.62%)			35,481	682,481		581,050	178,603				115,707		B023
Currency Swap	MAGNA HOUSING LIMITED 65744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		5,444,000	GBP 2.51%			13,595	391,000		967,672	46,199				155,540		B023
Currency Swap	MAGNA HOUSING LIMITED 65744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		2,041,500	USD 3.318% / (GBP 2.51%)			5,098	146,625		362,877	17,325				58,328		B023
Currency Swap	MAGNA HOUSING LIMITED 65744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			1,699	48,875		120,959	5,775				19,443		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(80)	28,926		7,654	9,709				5,555		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		1,115,538	USD 2.857% / (CAD 3.19%)			(225)	80,991		21,430	27,186				15,553		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		2,151,394	USD 2.857% / (CAD 3.19%)			(434)	156,198		41,330	52,430				29,995		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(80)	28,926		7,654	9,709				5,555		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			(48)	17,355		4,592	5,826				3,333		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(80)	28,926		7,654	9,709				5,555		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		5,240,250	EUR 1.57%			23,730	380,250		467,650	(87,560)				93,288		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		4,075,750	USD 3.256% / (EUR 1.57%)			18,457	295,750		363,728	(68,103)				72,557		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002#AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		7,945,200	USD 3.754% / (EUR 2.38%)			29,343	169,201		32,952	177,482				125,659		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002#AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			1,630	9,400		1,831	9,860				6,981		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002#AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034		6,289,950	USD 3.754% / (EUR 2.38%)			23,230	133,950		26,087	140,506				99,480		B023

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		1,324,200	USD 3.754% / (EUR 2.38%)			4,890	28,200		5,492	29,580				20,943		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		1,655,250	USD 3.754% / (EUR 2.38%)			6,113	35,250		6,865	36,975				26,179		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		441,400	USD 3.754% / (EUR 2.38%)			1,630	9,400		1,831	9,860				6,981		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		5,186,450	USD 3.919% / (EUR 2.58%)			18,813	110,450		(1,342)	115,856				93,530		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		1,213,850	USD 3.919% / (EUR 2.58%)			4,403	25,850		(314)	27,115				21,890		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		4,745,050	USD 3.919% / (EUR 2.58%)			17,212	101,050		(1,228)	105,996				85,570		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		441,400	USD 3.919% / (EUR 2.58%)			1,601	9,400		(114)	9,860				7,960		B023
Currency Swap	SHV NEDERLAND BV N7660#A20	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		1,601,700	USD 4.725% / (EUR 3.27%)			5,754	(18,300)		(47,174)	36,975				25,570		B023
Currency Swap	SHV NEDERLAND BV N7660#A20	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			1,918	(6,100)		(15,725)	12,325				8,523		B023
Currency Swap	SHV NEDERLAND BV N7660#A20	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		19,220,400	USD 4.725% / (EUR 3.27%)			69,046	(219,598)		(566,086)	443,704				306,843		B023
Currency Swap	SHV NEDERLAND BV N7660#A20	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			1,918	(6,100)		(15,725)	12,325				8,523		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(4,935)	(184,875)		(369,739)	17,325				28,410		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(4,935)	(184,875)		(369,739)	17,325				28,410		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		456,000	USD 5.7825% / (GBP 6.31%)			(1,316)	(49,300)		(98,597)	4,620				7,576		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		2,733,280	USD 5.6175% / (GBP 5.97%)			(2,984)	(45,870)		(227,503)	25,409				44,678		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		1,118,160	USD 5.6175% / (GBP 5.97%)			(1,221)	(18,765)		(93,070)	10,395				18,277		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA	06/08/2023	10/11/2033		20,056,000	USD 5.51% / (GBP 6.02%)			(25,447)	(155,999)		(1,595,101)	184,796				309,685		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AK2	D1	Currency	BANK OF AMERICA, NA	10/25/2023	02/01/2034		15,882,000	USD 6.77% / (EUR 5%)			405,707	(317,999)		(440,098)	(347,740)				249,183		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*ALO	D1	Currency	BANK OF AMERICA, NA	10/25/2023	02/01/2036		5,294,000	USD 6.87% / (EUR 5.11%)			135,128	(106,000)		(166,666)	(106,321)				91,107		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		7,464,800	USD 3.8725% / (GBP 3.27%)			14,496	390,600		604,130	(134,843)				135,689		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			3,365	90,675		140,244	(31,303)				31,499		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		6,798,300	USD 3.8725% / (GBP 3.27%)			13,202	355,725		550,190	(122,803)				123,574		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			1,035	27,900		43,152	(9,632)				9,692		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G835*AF2	D1	Currency	CREDIT AGRICOLE CIB	08/10/2023	09/05/2030		1,101,800	USD 5.616% / (EUR 4.38%)			3,835	21,800		(7,665)	24,650				13,976		B023
Currency Swap	INTERTEK FINANCE PLC 461127#6	D1	Currency	CREDIT AGRICOLE CIB	12/14/2023	12/21/2027		26,328,000	USD 5.463% / (EUR 3.89%)			108,142	408,002		298,612	591,605				254,104		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	INTERTEK FINANCE PLC 461127H*6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/14/2023	12/21/2027		1,097,000	USD 5.463% / EUR 3.89%			4,506	17,000		12,442	24,650				10,588		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		9,882,600	USD 5.94% / GBP 5.5%			50,375	29,251		135,082	47,074				220,861		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		4,814,600	USD 5.94% / GBP 5.5%			24,542	14,250		65,809	22,933				107,599		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		17,864,700	USD 5.94% / GBP 5.5%			91,062	52,876		244,187	85,094				399,248		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031		1,624,500	USD 5.8096% / EUR 4.18%			4,415	4,500		(6,439)	4,500				21,448		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031		4,873,500	USD 5.8096% / EUR 4.18%			13,246	13,500		(19,318)	13,500				64,344		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031		1,083,000	USD 5.8096% / EUR 4.18%			2,943	3,000		(4,293)	3,000				14,299		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034		5,112,300	USD 4.045% / GBP 3.79%			16,064	1,322,550		1,322,634	34,649				83,028		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034		852,050	USD 4.045% / GBP 3.79%			2,677	220,425		220,439	5,775				13,838		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	07/23/2014	10/16/2034		11,076,650	USD 4.045% / GBP 3.79%			34,805	2,865,526		2,865,706	75,073				179,895		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/14/2018	04/11/2048		15,858,900	USD 4.4425% / AUD 5%			18,906	2,745,660		2,738,933	601,991				388,839		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / AUD 5%			2,163	314,180		313,410	68,885				44,494		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/14/2018	04/11/2048		5,365,200	USD 4.4425% / AUD 5%			6,396	928,880		926,604	203,659				131,547		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/14/2018	04/11/2048		394,500	USD 4.4425% / AUD 5%			470	68,300		68,133	14,975				9,673		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	08/07/2018	11/07/2038		29,128,500	USD 4.53% / GBP 2.97%			119,996	705,377		4,712,102	(3,781,566)				556,760		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	10/24/2018	01/24/2049		6,461,500	USD 5.028% / GBP 3.21%			30,363	145,250		1,748,817	(1,565,945)				161,006		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	10/24/2018	01/24/2049		1,938,450	USD 5.028% / GBP 3.21%			9,109	43,575		524,645	(469,784)				48,302		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	02/06/2019	05/07/2039		1,212,440	USD 4.615% / AUD 4.72%			1,445	103,360		158,858	(38,716)				23,564		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	02/06/2019	05/07/2039		2,852,800	USD 4.615% / AUD 4.72%			3,399	243,200		373,785	(91,096)				55,446		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	02/06/2019	05/07/2039		142,640	USD 4.615% / AUD 4.72%			170	12,160		18,689	(4,555)				2,772		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/16/2021	06/16/2061		1,389,000	USD 3.362% / GBP 2.07%			5,167	125,750		421,129	11,550				42,379		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/16/2021	06/16/2061		694,500	USD 3.362% / GBP 2.07%			2,584	62,875		210,564	5,775				21,190		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	03/16/2021	06/16/2061		2,083,500	USD 3.362% / GBP 2.07%			7,751	188,625		631,693	17,325				63,569		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	06/10/2021	07/01/2041		1,218,600	USD 3.552% / EUR 1.84%			5,853	138,600		172,747	(52,758)				25,316		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	06/10/2021	07/01/2041		3,655,800	USD 3.552% / EUR 1.84%			17,560	415,800		518,240	(158,275)				75,947		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	06/10/2021	07/01/2041		4,874,400	USD 3.552% / EUR 1.84%			23,413	554,400		690,986	(211,033)				101,263		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	06/10/2021	07/01/2041		1,218,600	USD 3.552% / EUR 1.84%			5,853	138,600		172,747	(52,758)				25,316		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				5,838	138,600		158,997	(31,767)				26,039		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,827,900	USD 3.299% / EUR 1.56%				8,758	207,900		238,495	(47,651)					39,058		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				5,838	138,600		158,997	(31,767)					26,039		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	4,874,400	USD 3.299% / EUR 1.56%				23,354	554,400		635,988	(127,070)					104,154		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				5,838	138,600		158,997	(31,767)					26,039		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				5,838	138,600		158,997	(31,767)					26,039		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1,383,500	USD 2.773% / GBP 2.02%				3,263	120,250		165,383	(35,352)					24,448		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	4,842,250	USD 2.773% / GBP 2.02%				11,421	420,875		578,841	(123,732)					85,567		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	6,225,750	USD 2.773% / GBP 2.02%				14,684	541,125		744,224	(159,083)					110,015		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	2,767,000	USD 2.773% / GBP 2.02%				6,526	240,500		330,766	(70,704)					48,895		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	4,083,000	USD 3.295% / GBP 2.51%				9,962	293,250		641,832	34,649					107,342		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	1,361,000	USD 3.295% / GBP 2.51%				3,321	97,750		213,944	11,550					35,781		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 5.423% / GBP 2.51%				1,660	48,875		106,972	5,775					17,890		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	2,120,920	USD 5.423% / GBP 5.49%				(782)	(26,605)		(132,353)	19,635					40,356		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	10,230,320	USD 5.423% / GBP 5.49%				(3,772)	(128,329)		(638,409)	94,708					194,660		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A.	08/24/2023	09/06/2035	4,799,451	USD 5.647% / JPY 1.5%				51,586	174,257		313,022	340,049					81,170		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A.	08/24/2023	09/06/2035	2,742,544	USD 5.647% / JPY 1.5%				29,478	99,576		178,870	194,314					46,383		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#A8B	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	49,856,504	USD 6.31% / JPY 1.84%				569,458	499,076		4,043,629	3,628,811					952,954		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#A8B	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	23,026,096	USD 6.31% / JPY 1.84%				263,003	230,497		1,867,540	1,675,957					440,119		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#A8B	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	17,419,742	USD 6.31% / JPY 1.84%				198,967	174,376		1,412,834	1,267,898					332,960		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#A8B	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	12,293,933	USD 6.44% / JPY 2.12%				136,272	123,065		1,120,314	894,815					272,252		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#A8B	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	5,679,770	USD 6.44% / JPY 2.12%				62,957	56,856		517,582	413,403					125,780		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#A8B	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	4,298,205	USD 6.44% / JPY 2.12%				47,644	43,026		391,684	312,845					95,185		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	1,785,000	USD 2.935% / EUR 1.66%				6,409	165,000		120,624	56,668					26,331		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	2,380,000	USD 2.935% / EUR 1.66%				8,545	220,000		160,831	75,557					35,108		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	1,785,000	USD 2.935% / EUR 1.66%				6,409	165,000		120,624	56,668					26,331		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#A46	D1	Currency	JP MORGAN CHASE	06/28/2018	08/28/2048	2,615,600	USD 4.1645% / GBP 2.66%				10,585	89,100		598,729	(493,930)					64,637		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	5,871,150	USD 4.3325% / (GBP 2.79%)				24,350	186,525		1,007,577	(779,084)				114,851		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	4,041,160	USD 4.625% / (GBP 2.94%)				18,118	125,085		1,167,299	(1,022,681)				109,947		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	11,550,600	USD 4.494% / (GBP 2.99%)				44,603	181,351		1,733,114	(1,454,185)				223,492		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	26,951,400	USD 4.494% / (GBP 2.99%)				104,075	423,152		4,043,932	(3,393,099)				521,482		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	1,283,400	USD 4.494% / (GBP 2.99%)				4,956	20,150		192,568	(161,576)				24,833		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	5,668,200	USD 3.785% / (GBP 2.66%)				14,501	(269,075)		446,747	54,284				129,578		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	7,718,400	USD 3.785% / (GBP 2.66%)				19,746	(366,399)		608,336	73,918				176,447		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	241,200	USD 3.785% / (GBP 2.66%)				617	(11,450)		19,011	2,310				5,514		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045	241,200	USD 3.785% / (GBP 2.66%)				617	(11,450)		19,011	2,310				5,514		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28% / (EUR 2%)				1,904	21,350		10,396	12,325				7,016		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	3,929,450	USD 3.28% / (EUR 2%)				13,331	149,450		72,775	86,276				49,115		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28% / (EUR 2%)				1,904	21,350		10,396	12,325				7,016		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	4,490,800	USD 3.28% / (EUR 2%)				15,236	170,800		83,172	98,601				56,132		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	USD 3.365% / (EUR 2.05%)				1,956	21,350		10,067	12,325				8,063		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	USD 3.365% / (EUR 2.05%)				15,650	170,800		80,539	98,601				64,502		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	USD 3.365% / (EUR 2.05%)				1,956	21,350		10,067	12,325				8,063		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	USD 3.365% / (EUR 2.05%)				15,650	170,800		80,539	98,601				64,502		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	1,971,000	USD 3.2255% / (GBP 2.77%)				2,824	76,125		97,556	17,325				33,640		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	657,000	USD 3.2255% / (GBP 2.77%)				941	25,375		32,519	5,775				11,213		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	3,285,000	USD 3.2255% / (GBP 2.77%)				4,706	126,875		162,593	28,874				56,067		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032	714,300	USD 5.878% / (GBP %)				(3,463)	(43,650)		(66,665)	15,358				10,515		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032	2,976,250	USD 5.878% / (GBP %)				(14,428)	(181,875)		(277,772)	63,990				43,814		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032	952,400	USD 5.878% / (GBP %)				(4,617)	(58,200)		(88,887)	20,477				14,020		B023
Currency Swap	DYSON FINANCE LIMITED G294A#AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033	43,526,323	USD 5.674% / (JPY 1.37%)				484,129	1,899,575		3,237,639	3,060,443				663,149		B023
Currency Swap	BLIECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/16/2023	07/13/2027	14,902,125	USD % / (GBP %)				5,744	(572,686)		(596,280)	156,186				135,046		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... MUFG SECURITIES	10/16/2023	07/13/2027		21,288,750	USD % / (GBP %)			8,246	(818,123)		(851,829)	223,123				192,923		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUFG SECURITIES	10/02/2018	02/05/2044		1,871,480	USD 4.645% / (AUD 4.85%)			3,022	175,240		253,694	77,870				41,704		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUFG SECURITIES	10/02/2018	02/05/2044		1,655,540	USD 4.645% / (AUD 4.85%)			2,673	155,020		224,422	68,885				36,892		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUFG SECURITIES	10/02/2018	02/05/2049		2,015,440	USD 4.725% / (AUD 4.9%)			3,450	188,720		280,483	83,859				50,253		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUFG SECURITIES	10/02/2018	02/05/2049		1,871,480	USD 4.725% / (AUD 4.9%)			3,203	175,240		260,448	77,870				46,664		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	10/31/2018	01/15/2049		10,208,000	USD 4.75% / (GBP 2.97%)			47,193	102,001		2,584,513	92,398				254,233		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	10/31/2018	01/15/2049		3,828,000	USD 4.75% / (GBP 2.97%)			17,697	38,250		969,193	34,649				95,337		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	07/25/2023	10/26/2043		10,907,200	USD 5.803% / (GBP 5.98%)			(2,362)	169,576		(607,050)	98,173				241,340		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	07/25/2023	10/26/2043		5,132,800	USD 5.803% / (GBP 5.98%)			(1,112)	79,800		(285,671)	46,199				113,572		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	07/25/2023	10/26/2043		13,473,600	USD 5.803% / (GBP 5.98%)			(2,918)	209,476		(749,886)	121,272				298,126		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	07/25/2023	10/26/2043		5,132,800	USD 5.803% / (GBP 5.98%)			(1,112)	79,800		(285,671)	46,199				113,572		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	01/30/2024	02/15/2039		4,682,720	USD 5.7115% / (GBP 5.47%)			(24,209)	8,695		(52,547)	8,695				90,340		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	01/30/2024	02/15/2039		126,560	USD 5.7115% / (GBP 5.47%)			(654)	235		(1,420)	235				2,442		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	02/28/2024	03/20/2036		1,624,500	USD 5.9965% / (EUR 4.38%)			4,409	4,500		(14,833)	4,500				28,111		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	02/28/2024	03/20/2036		2,707,500	USD 5.9965% / (EUR 4.38%)			7,348	7,500		(24,722)	7,500				46,852		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC	04/09/2019	07/11/2039		2,283,840	USD 4.2075% / (AUD 4.35%)			2,362	196,160		282,136	(55,536)				44,648		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC	04/09/2019	07/11/2039		14,559,480	USD 4.2075% / (AUD 4.35%)			15,057	1,250,520		1,798,615	(354,045)				284,634		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC	04/09/2019	07/11/2039		21,482,370	USD 4.2075% / (AUD 4.35%)			22,216	1,845,130		2,653,839	(522,390)				419,974		B023
Currency Swap	NRM CABIN INTERMEDIATE 1 LP/NRM CA 63002#AA2	D1	Currency	MIZUHO CAPITAL MARKETS LLC	01/31/2024	07/31/2033		16,423,000	USD 5.8825% / (CAD 5.583%)			(57,559)	165,841		20,461	165,841				250,951		B023
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MIZUHO CAPITAL MARKETS LLC	02/28/2024	03/20/2034		1,083,000	USD 5.886% / (EUR 4.27%)			2,939	3,000		(7,764)	3,000				17,103		B023
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MIZUHO CAPITAL MARKETS LLC	02/28/2024	03/20/2034		1,624,500	USD 5.886% / (EUR 4.27%)			4,409	4,500		(11,646)	4,500				25,654		B023
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOUJRA GLOBAL FINANCIAL PRODUCTS INC	01/19/2023	03/08/2035		3,116,478	USD 5.4275% / (JPY 2.13%)			28,689	473,510		363,401	194,314				51,546		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	4,869,497	USD 5.4275% / JPY 2.13%				44,826	739,860		567,814	303,615				80,540		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	5,064,277	USD 5.4275% / JPY 2.13%				46,620	769,454		590,526	315,760				83,762		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	2,142,579	USD 5.4275% / JPY 2.13%				19,724	325,538		249,838	133,591				35,438		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	21,182,000	USD 5.736% / GBP 5.94%				(12,491)	(293,249)		(1,700,245)	196,345				400,943		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	6,853,000	USD 5.736% / GBP 5.94%				(4,041)	(94,875)		(550,079)	63,523				129,717		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				254	19,430		12,929	5,826				3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	1,848,577	USD 3.8375% / CAD 3.79%				1,951	148,965		99,120	44,662				27,058		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	803,729	USD 3.8375% / CAD 3.79%				848	64,768		43,096	19,418				11,764		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	3,214,917	USD 3.8375% / CAD 3.79%				3,393	259,070		172,382	77,673				47,057		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				254	19,430		12,929	5,826				3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				254	19,430		12,929	5,826				3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	3,697,155	USD 3.8375% / CAD 3.79%				3,901	297,931		198,240	89,324				54,116		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040	5,245,200	USD 4.126% / EUR 2.14%				27,596	169,200		481,929	(319,749)				104,580		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040	1,562,400	USD 4.126% / EUR 2.14%				8,220	50,400		143,553	(95,244)				31,152		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040	223,200	USD 4.126% / EUR 2.14%				1,174	7,200		20,508	(13,606)				4,450		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034	2,665,042	USD 3.13% / CAD 3.42%				(820)	78,676		(80,774)	67,964				42,768		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034	1,066,017	USD 3.13% / CAD 3.42%				(328)	31,470		(32,309)	27,186				17,107		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034	1,066,017	USD 3.13% / CAD 3.42%				(328)	31,470		(32,309)	27,186				17,107		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/17/2019	07/17/2034		12,183,050	USD 3.13% / CAD 3.42%			(3,751)	359,662		(369,251)	310,693				195,512		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/17/2019	07/17/2035		13,858,220	USD 3.17% / CAD 3.46%			(4,199)	409,116		(472,290)	353,414				232,939		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/17/2019	07/17/2035		7,690,551	USD 3.17% / CAD 3.46%			(2,330)	227,037		(262,095)	196,125				129,269		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/28/2021	11/08/2041		17,739,000	USD 2.95% / CAD 3.536%			(9,977)	1,555,737		(133,285)	425,262				372,299		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/28/2021	11/08/2041		14,944,500	USD 2.95% / CAD 3.536%			(8,405)	1,310,656		(112,288)	358,268				313,649		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/28/2021	11/08/2041		2,187,000	USD 2.95% / CAD 3.536%			(1,230)	191,803		(16,432)	52,430				45,900		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#A0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/11/2022	06/30/2051		6,749,399	USD 4.045% / CAD 4.56%			(2,829)	422,695		(286,796)	165,374				176,215		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#A0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/11/2022	06/30/2051		1,551,586	USD 4.045% / CAD 4.56%			(650)	97,171		(65,930)	38,017				40,509		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#A0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/11/2022	06/30/2051		6,206,344	USD 4.045% / CAD 4.56%			(2,602)	388,685		(263,720)	152,068				162,037		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#A0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/11/2022	06/30/2051		543,055	USD 4.045% / CAD 4.56%			(228)	34,010		(23,076)	13,306				14,178		B023
Currency Swap	NFM CABIN INTERMEDIATE 2 LP/NFM CA 63002#A0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/31/2024	07/31/2033		11,197,500	USD 6.9401% / CAD 6.63%			(38,922)	113,074		14,799	113,074				171,103		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / (AUD 6.28%)			383	85,890		71,277	8,985				3,265		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		1,783,530	USD 4.5525% / (AUD 6.28%)			2,424	543,970		451,421	56,905				20,675		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		1,783,530	USD 4.5525% / (AUD 6.28%)			2,424	543,970		451,421	56,905				20,675		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		3,285,450	USD 4.5525% / (AUD 6.28%)			4,466	1,002,050		831,565	104,824				38,086		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		4,036,410	USD 4.5525% / (AUD 6.28%)			5,487	1,231,090		1,021,637	128,784				46,792		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / (AUD 6.28%)			383	85,890		71,277	8,985				3,265		B023
Currency Swap	SOUTH EAST WATER LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		563,220	USD 4.5525% / (AUD 6.28%)			766	171,780		142,554	17,970				6,529		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		3,951,000	USD 4.67% / (GBP 3.22%)			15,463	161,250		747,956	(555,414)				84,910		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	USD 4.67% / (GBP 3.22%)			23,194	241,875		1,121,934	(833,121)				127,365		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	USD 4.67% / (GBP 3.22%)			87,623	913,751		4,238,416	(3,147,347)				481,155		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	SOUTH EAST WATER LIMITED 88279@AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042	1,317,000	USD 4.67% / GBP 3.22%				5,154	53,750		249,319	(185,138)				28,303		B023		
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039	6,963,000	USD 4.0225% / GBP 2.71%				22,992	15,125		820,910	(738,452)					135,942		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039	1,899,000	USD 4.0225% / GBP 2.71%				6,271	4,125		223,885	(201,396)					37,075		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039	633,000	USD 4.0225% / GBP 2.71%				2,090	1,375		74,628	(67,132)					12,358		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	2,428,560	USD 3.195% / AUD 3.28%				287	79,920		174,298	107,819					48,907		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	876,980	USD 3.195% / AUD 3.28%				104	28,860		62,941	38,935					17,661		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	2,765,860	USD 3.195% / AUD 3.28%				326	91,020		198,506	122,794					55,700		B023	
Currency Swap	SEGRO PLC G7996@AJ9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	4,282,500	EUR 1.83% / USD 3.0765%				14,475	232,500		120,903	92,438					87,572		B023	
Currency Swap	SEGRO PLC G7996@AJ9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	1,427,500	EUR 1.83% / USD 3.0765%				4,825	77,500		40,301	30,813					29,191		B023	
Currency Swap	SEGRO PLC G7996@AJ9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	6,566,500	EUR 1.83% / USD 3.0765%				22,195	356,501		185,385	141,739					134,277		B023	
Currency Swap	YTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	EUR 1.45% / USD 2.778%				9,667	210,375		156,251	55,463					38,685		B023	
Currency Swap	YTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	293,375	EUR 1.45% / USD 2.778%				1,074	23,375		17,361	6,163					4,298		B023	
Currency Swap	YTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	EUR 1.45% / USD 2.778%				9,667	210,375		156,251	55,463					38,685		B023	
Currency Swap	YTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	3,520,500	EUR 1.45% / USD 2.778%				12,890	280,500		208,335	73,951					51,580		B023	
Currency Swap	YTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	2,053,625	EUR 1.7% / USD 3.085%				7,932	163,625		133,238	43,138					34,951		B023	
Currency Swap	YTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	586,750	EUR 1.7% / USD 3.085%				2,266	46,750		38,068	12,325					9,986		B023	
Currency Swap	YTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	2,933,750	EUR 1.7% / USD 3.085%				11,332	233,750		190,340	61,626					49,930		B023	
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	3,861,000	EUR 1.37% / USD 2.778%				14,934	297,000		241,090	88,305					50,493		B023	
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	4,797,000	EUR 1.37% / USD 2.778%				18,555	369,000		299,536	109,712					62,734		B023	
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	3,861,000	EUR 1.37% / USD 2.778%				14,934	297,000		241,090	88,305					50,493		B023	
Currency Swap	LINAMAR CORPORATION 53278LB@5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	6,201,000	EUR 1.37% / USD 2.778%				23,985	477,000		387,205	141,823					81,095		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401@AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	5,084,750	USD 4.666% / EUR 2.94%				25,379	440,750		574,289	(144,890)					103,900		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401@AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	7,095,000	USD 4.666% / EUR 2.94%				35,413	615,001		801,333	(202,171)					144,977		B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	4,861,850	USD 3.6735% / GBP 2.664%				15,380	440,475		834,153	(361,834)					101,991		B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	9,723,700	USD 3.6735% / GBP 2.664%				30,760	880,951		1,668,307	(723,668)					203,982		B023	

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	16,669,200	USD 3.6735% / GBP 2.664%				52,732	1,510,201		2,859,955	(1,240,573)				349,683		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	1,389,100	USD 3.6735% / GBP 2.664%				4,394	125,850		238,330	(103,381)				29,140		B023
Currency Swap	YIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	41,073,621	USD 3.7225% / GBP 2.9%				104,937	2,467,782		4,486,138	(1,651,925)				895,437		B023
Currency Swap	YIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	34,581,339	USD 3.7225% / GBP 2.9%				88,350	2,077,713		3,777,038	(1,390,814)				753,900		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	144,400	USD 3.607% / AUD 4.64%				(118)	13,920		6,218	5,990				2,078		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	722,000	USD 3.607% / AUD 4.64%				(589)	69,600		31,090	29,950				10,391		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	361,000	USD 3.607% / AUD 4.64%				(294)	34,800		15,545	14,975				5,195		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	3,104,600	USD 3.607% / AUD 4.64%				(2,532)	299,280		133,688	128,784				44,681		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,227,400	USD 3.607% / AUD 4.64%				(1,001)	118,320		52,853	50,915				17,664		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	722,000	USD 3.607% / AUD 4.64%				(589)	69,600		31,090	29,950				10,391		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	144,400	USD 3.607% / AUD 4.64%				(118)	13,920		6,218	5,990				2,078		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	288,800	USD 3.607% / AUD 4.64%				(236)	27,840		12,436	11,980				4,156		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,010,800	USD 3.607% / AUD 4.64%				(824)	97,440		43,526	41,930				14,547		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	505,400	USD 3.607% / AUD 4.64%				(412)	48,720		21,763	20,965				7,274		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	4,693,000	USD 3.607% / AUD 4.64%				(3,827)	452,400		202,086	194,674				67,541		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,805,000	USD 3.607% / AUD 4.64%				(1,472)	174,000		77,725	74,875				25,977		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,010,800	USD 3.607% / AUD 4.64%				(824)	97,440		43,526	41,930				14,547		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	288,800	USD 4.884% / EUR 3.59%				(236)	27,840		12,436	11,980				4,156		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	13,546,000	USD 4.884% / EUR 3.59%				39,931	(493,999)		(922,064)	320,453				221,678		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	1,042,000	USD 4.884% / EUR 3.59%				3,072	(38,000)		(70,928)	24,650				17,052		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	28,134,000	USD 4.884% / EUR 3.59%				82,933	(1,025,998)		(1,915,056)	665,556				460,409		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	1,042,000	USD 4.884% / EUR 3.59%				3,072	(38,000)		(70,928)	24,650				17,052		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040	987,440	USD 5.467% / GBP 5.4%				140	(23,160)		(63,947)	9,240				19,987		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040	2,221,740	USD 5.467% / GBP 5.4%				316	(52,110)		(143,882)	20,790				44,972		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043	8,227,631	USD 5.947% / JPY 2.02%				84,994	298,727		614,929	582,941				181,412		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043	4,113,816	USD 5.947% / JPY 2.02%				42,497	149,363		307,465	291,471				90,706		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043	10,284,539	USD 5.947% / JPY 2.02%				106,243	373,409		768,661	728,677				226,765		B023	
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043	4,113,816	USD 5.947% / JPY 2.02%				42,497	149,363		307,465	291,471				90,706		B023	
Currency Swap	ESPUG FINANCE LIMITED G31228AJ7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2033	9,086,250	USD 6.895% / GBP 6.67%			(205)		(388,124)		(607,848)	400,916				140,462		B023	
Currency Swap	ESPUG FINANCE LIMITED G31228AJ7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2033	605,750	USD 6.895% / GBP 6.67%				(14)	(25,875)		(40,523)	26,728				9,364		B023	
Currency Swap	ESPUG FINANCE LIMITED G31228AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2043	3,028,750	USD 7.273% / GBP 6.91%				913	(129,375)		(211,533)	168,635				66,983		B023	
Currency Swap	ESPUG FINANCE LIMITED G31228AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2043	1,211,500	USD 7.273% / GBP 6.91%				365	(51,750)		(84,613)	67,454				26,793		B023	
Currency Swap	ESPUG FINANCE LIMITED G31228AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2043	1,211,500	USD 7.273% / GBP 6.91%				365	(51,750)		(84,613)	67,454				26,793		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	04/05/2023	05/12/2035	4,616,120	USD 5.335% / GBP 5.48%				(2,148)	(57,905)		(277,887)	42,734				76,968		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	04/05/2023	05/12/2035	20,710,160	USD 5.335% / GBP 5.48%				(9,636)	(259,789)		(1,246,736)	191,725				345,316		B023	
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033	9,355,500	USD 5.744% / GBP 5.83%				(3,309)	(118,874)		(486,604)	86,623				145,492		B023	
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033	2,494,800	USD 5.744% / GBP 5.83%				(882)	(31,700)		(129,761)	23,099				38,798		B023	
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033	9,355,500	USD 5.744% / GBP 5.83%				(3,309)	(118,874)		(486,604)	86,623				145,492		B023	
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033	5,613,300	USD 5.744% / GBP 5.83%				(1,985)	(71,325)		(291,962)	51,974				87,295		B023	
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053	20,920,680	USD 7.092% / EUR 5.22%				95,118	(463,318)		(909,759)	488,074				569,552		B023	
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053	9,720,720	USD 7.092% / EUR 5.22%				44,196	(215,279)		(422,716)	226,782				264,640		B023	
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053	7,396,200	USD 7.092% / EUR 5.22%				33,628	(163,799)		(321,632)	172,552				201,357		B023	
Currency Swap	ORION NEW ZEALAND LIMITED 07161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033	1,281,720	USD 6.434% / NZD 7.495%				(3,964)	(34,210)		31,732	76,999				19,907		B023	
Currency Swap	ORION NEW ZEALAND LIMITED 07161#ADO	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035	815,640	USD 6.434% / NZD 7.615%				(2,559)	(21,770)		29,759	49,000				13,919		B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030	3,265,800	USD 3.866% / EUR 2.07%				14,925	25,800		41,468	73,951				42,184		B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030	43,544,000	USD 3.866% / EUR 2.07%				198,994	344,003		552,907	986,009				562,459		B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030	25,037,800	USD 3.866% / EUR 2.07%				114,421	197,802		317,921	566,955				323,414		B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	07/22/2015	12/01/2030	3,265,800	USD 3.866% / EUR 2.07%				14,925	25,800		41,468	73,951				42,184		B023	
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/05/2016	10/27/2024	671,880	USD 3.01% / EUR 0.98%				3,494	23,880		25,175	14,790				2,548		B023	
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/05/2016	10/27/2024	335,940	USD 3.01% / EUR 0.98%				1,747	11,940		12,587	7,395				1,274		B023	
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/02/2017	05/11/2032	37,796,399	USD 3.687% / JPY 0.65%				304,723	9,780,937		8,011,233	2,059,727				538,443		B023	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		13,014,798	USD 3.687% / JPY 0.65%			104,928	3,367,964		2,758,585	709,245				185,407		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		13,371,367	USD 3.687% / JPY 0.65%			107,803	3,460,237		2,834,163	728,677				190,487		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		891,425	USD 3.687% / JPY 0.65%			7,187	230,682		188,944	48,578				12,699		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		2,592,800	USD 4.503% / GBP 3.01%			10,281	66,300		412,252	(325,218)				50,392		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		6,482,000	USD 4.503% / GBP 3.01%			25,702	165,750		1,030,629	(813,044)				125,981		B023
Currency Swap	EVI DES NV N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A.	05/27/2020	12/11/2024		11,008,000	USD 2.236% / EUR 1.25%			27,589	208,001		154,837	246,502				46,005		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	USD 3.345% / EUR 1.89%			5,431	114,570		104,121	29,167				17,931		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		3,272,306	USD 3.345% / EUR 1.89%			13,578	286,424		260,301	72,918				44,828		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		3,272,306	USD 3.345% / EUR 1.89%			13,578	286,424		260,301	72,918				44,828		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		3,272,306	USD 3.345% / EUR 1.89%			13,578	286,424		260,301	72,918				44,828		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	USD 3.345% / EUR 1.89%			5,431	114,570		104,121	29,167				17,931		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	USD 3.345% / EUR 1.89%			5,431	114,570		104,121	29,167				17,931		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		322,680	USD 5.47% / EUR 4.44%			905	(1,320)		(19,156)	22,932				4,819		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		215,120	USD 5.47% / EUR 4.44%			604	(880)		(12,771)	15,288				3,213		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		322,680	USD 5.47% / EUR 4.44%			905	(1,320)		(19,156)	22,932				4,819		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		322,680	USD 5.47% / EUR 4.44%			905	(1,320)		(19,156)	22,932				4,819		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		215,120	USD 5.47% / EUR 4.44%			604	(880)		(12,771)	15,288				3,213		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		12,100,000	USD 5.785% / GBP 5.61%			428	(532,499)		(811,468)	115,497				185,489		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		12,705,000	USD 5.785% / GBP 5.61%			449	(559,124)		(852,041)	121,272				194,764		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		6,050,000	USD 5.785% / GBP 5.61%			214	(266,250)		(405,734)	57,749				92,745		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		5,131,460	USD 5.216% / EUR 4.39%			11,361	55,460		(301,023)	115,856				77,938		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#AQ3	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		2,183,600	USD 5.216% / EUR 4.39%			4,834	23,600		(128,095)	49,300				33,165		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		6,606,000	USD 6.141% / CAD 5.96%			4,714	(44,656)		(211,760)	174,765				100,483		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		2,862,600	USD 6.141% / CAD 5.96%			2,043	(19,351)		(91,763)	75,732				43,543		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23												
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)												
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A.	06/08/2023	10/11/2035		20,056,000	USD 5.593% / (GBP 6.05%)			(22,789)	(155,999)		(1,722,670)	184,796				340,612		B023												
Currency Swap	N8354#AA2 VITENS NV	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035		7,588,000	USD 5.904% / (EUR 4.46%)			29,021	28,001		(183,322)	172,552				128,546		B023												
Currency Swap	N8354#AA2 VITENS NV	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035		3,252,000	USD 5.904% / (EUR 4.46%)			12,438	12,000		(78,567)	73,951				55,091		B023												
Currency Swap	GATX RAIL GERMANY GMBH H28328AA8	D1	Currency	WELLS FARGO BANK, N.A.	01/24/2024	03/15/2031		54,485,000	USD 6.006% / (EUR 3.9255%)			357	485,004		222,626	485,004				718,650		B023												
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																						7,047,024	92,518,221	XXX	117,909,696	4,627,076				34,633,252	XXX	XXX		
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																								XXX	118,453,506	4,627,076					34,764,372	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																								XXX									XXX	XXX
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	09/18/2012	09/20/2027		100,000,000	2.34375% / (SOFR)			(832,416)	(6,699,574)		(6,699,574)	(1,225,220)				931,930		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/13/2022	06/15/2029		68,000,000	549300HN4UKV1E2R3U73 / (3.1275%)			387,837	2,693,195		2,693,195	1,363,481				776,136		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/01/2022	03/01/2033		100,000,000	549300HN4UKV1E2R3U73 / (3.029%)			197,700	6,048,846		6,048,846	2,910,949				1,493,594		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/28/2022	06/26/2034		75,000,000	549300HN4UKV1E2R3U73 / (3.355%)			2,595,393	2,595,393		2,595,393	2,412,177				1,200,225		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/24/2023	02/28/2025		150,000,000	549300HN4UKV1E2R3U73 / 4.925% / (SOFR)			(210,449)	(238,586)		(238,586)	(681,214)				717,444		B031												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/28/2022	11/30/2052		18,000,000	549300HN4UKV1E2R3U73 / (SOFR / (1.75%))	1,105,200		167,393	6,766,886		6,766,886	665,456		(9,178)		482,048		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/17/2023	01/19/2033		140,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.35%))	1,942,500		1,114,853	18,305,552		18,305,552	3,069,926		(48,390)		2,077,828		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/27/2022	06/01/2032		72,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2%))	993,600		636,568	10,621,066		10,621,066	1,530,275		(24,718)		1,029,332		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/15/2022	11/17/2032		250,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.25%))	3,405,000		2,055,971	33,996,099		33,996,099	5,390,382		(84,776)		3,673,885		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/01/2023	02/03/2033		95,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.1%))	2,225,000		793,480	14,223,956		14,223,956	2,032,491		(55,427)		1,413,239		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/10/2022	11/14/2052		39,000,000	549300HN4UKV1E2R3U73 / (SOFR / (1.7%))			387,448	14,995,471		14,995,471	1,406,448				1,043,639		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/27/2022	06/01/2052		40,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.25%))	986,000		334,197	11,504,659		11,504,659	1,608,458		(8,184)		1,061,867		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/31/2022	06/02/2032		108,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.25%))	876,960		281,589	14,071,974		14,071,974	2,362,425		(21,834)		1,544,257		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/09/2022	06/13/2052		135,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.75%))	1,518,750		974,043	27,198,952		27,198,952	5,916,110		(12,608)		3,585,891		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/06/2022	06/08/2052		85,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.4%))	1,436,500		683,672	22,253,987		22,253,987	3,508,258		(11,927)		2,257,235		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/31/2022	06/02/2032		175,000,000	549300HN4UKV1E2R3U73 / (SOFR / (2.5%))	875,000		248,692	19,782,050		19,782,050	3,948,705		(21,785)		2,502,268		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/07/2012	11/09/2032		500,000,000	549300HN4UKV1E2R3U73 / (SOFR / 2.376%)			(4,189,506)	(63,311,937)		(63,311,937)	(10,809,386)				7,338,442		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/02/2012	08/06/2032		70,000,000	549300HN4UKV1E2R3U73 / (SOFR / 2.235%)			(601,779)	(9,348,659)		(9,348,659)	(1,497,029)				1,011,746		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/02/2012	08/06/2037		10,000,000	549300HN4UKV1E2R3U73 / (SOFR / 2.325%)			(83,718)	(1,842,602)		(1,842,602)	(270,653)				182,749		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/02/2012	08/06/2042		20,000,000	549300HN4UKV1E2R3U73 / (SOFR / 2.38%)			(164,687)	(4,463,857)		(4,463,857)	(653,903)				428,505		B0311												
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/15/2023	06/20/2024		50,000,000	549300HN4UKV1E2R3U73 / (SOFR / 5.2108%)			(37,080)	(36,814)		(36,814)	(8,756)				117,770		B0311												

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/15/2023	06/20/2028		50,000,000	SOFR / (3.7042%)			227,498	675,185		675,185	956,640				513,849		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2023	07/03/2025		50,000,000	4.7949% / (SOFR)			(88,375)	(74,911)		(74,911)	(352,977)				280,350		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/29/2023	07/03/2030		50,000,000	SOFR / (3.7085%)			225,684	549,147		549,147	1,209,577				625,513		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039		100,000,000	SOFR / (4.32789%)				(6,441,325)		(6,441,325)	3,938,863				1,971,891		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/17/2023	10/17/2030		100,000,000	SOFR / (4.25963%)				(2,811,433)		(2,811,433)	1,830,084				1,279,715		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/09/2023	11/14/2053		30,000,000	4.08% / (SOFR)		99,649	(99,157)	2,546,426		2,546,426	(1,734,341)				816,692		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2023	11/14/2053		30,000,000	SOFR / (1.423%)	2,635,000		278,764	11,682,004		11,682,004	1,121,225		(21,882)		816,692		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		75,000,000	SOFR / (3.7531%)				(522,510)		(522,510)	(522,510)				1,343,793		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR / (3.7585%)				(276,279)		(276,279)	(276,279)				671,896		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.489% / (SOFR)				(998,052)		(998,052)	(998,052)				1,056,292		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/02/2024	02/06/2051		100,000,000	SOFR / (3.4725%)				(660,524)		(660,524)	(660,524)				2,591,873		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034		100,000,000	SOFR / (3.70816%)				(249,678)		(249,678)	(249,678)				1,569,836		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR / (3.59439%)				296,278		296,278	296,278				1,291,453		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033		50,000,000	SOFR / (3.59089%)				24,853		24,853	24,853				744,500		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	SOFR / (3.8375%)				285,058		285,058	285,058				1,027,199		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	SOFR / (3.84274%)				301,793		301,793	301,793				1,027,199		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/12/2036		100,000,000	SOFR / (3.668%)				(170,616)		(170,616)	(170,616)				1,723,130		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033		100,000,000	SOFR / (3.60974%)				(56,692)		(56,692)	(56,692)				1,489,691		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / (3.81676%)				(326,636)		(326,636)	(326,636)				786,008		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / (3.8173%)				(327,651)		(327,651)	(327,651)				786,008		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039		50,000,000	SOFR / (3.8847%)				575,384		575,384	575,384				965,146		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / (3.818%)				(654,787)		(654,787)	(654,787)				1,573,322		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / (3.821%)				(666,058)		(666,058)	(666,058)				1,573,322		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	SOFR / (3.8455%)				332,013		332,013	332,013				1,115,504		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR / (3.74804%)				(247,158)		(247,158)	(247,158)				825,327		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	SOFR / (3.9127%)				391,590		391,590	391,590				932,113		B0311	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.9648% / (SOFR)				247,430		247,430	247,430				965,235		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8742% / (SOFR)				413,873		413,873	413,873				1,115,504		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8722% / (SOFR)				408,168		408,168	408,168				1,115,504		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / (3.77137%)				(505,090)		(505,090)	(505,090)				786,879		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / (3.7706%)				(502,642)		(502,642)	(502,642)				786,879		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.9752% / (SOFR)				527,271		527,271	527,271				1,930,469		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.7832% / (SOFR)				225,962		225,962	225,962				965,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.785% / (SOFR)				232,148		232,148	232,148				965,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.70653%)				(112,464)		(112,464)	(112,464)				702,978		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.7053%)				(108,857)		(108,857)	(108,857)				702,978		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.7065%)				(112,376)		(112,376)	(112,376)				702,978		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044		400,000,000	3.796% / (SOFR)				1,539,046		1,539,046	1,539,046				8,927,102		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / (3.7437%)				(559,423)		(559,423)	(559,423)				1,758,054		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / (3.74682%)				(582,287)		(582,287)	(582,287)				1,758,054		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / (3.707%)				(751,150)		(751,150)	(751,150)				1,968,013		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / (3.714%)				(806,771)		(806,771)	(806,771)				1,968,013		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.8928% / (SOFR)				725,852		725,852	725,852				4,828,390		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.8891% / (SOFR)				323,270		323,270	323,270				2,414,195		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/27/2024	02/27/2038		100,000,000	3.872% / (SOFR)				588,497		588,497	588,497				1,865,512		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	3.6943% / (SOFR)				(250,317)		(250,317)	(250,317)				1,866,614		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.7226% / (SOFR)				102,953		102,953	102,953				933,949		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.78956% / (SOFR)				(19,414)		(19,414)	(19,414)				725,189		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.8865% / (SOFR)				187,317		187,317	187,317				1,450,511		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.9042% / (SOFR)				228,473		228,473	228,473				1,451,307		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.851% / (SOFR)				324,022		324,022	324,022				1,030,112		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	SOFR / (3.77004%)				(747,117)		(747,117)	(747,117)				1,578,971		B0311

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	SOFR / (3.69165%)				(262,581)		(262,581)	(262,581)					748,972	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	(3.7424%)				(244,793)		(244,793)	(244,793)					706,016	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.8371% / (SOFR)				279,683		279,683	279,683					1,030,195	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.8072% / (SOFR)				532,024		532,024	532,024					999,486	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	(3.7556%)				(646,148)		(646,148)	(646,148)					1,579,405	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	(3.70225%)				(198,368)		(198,368)	(198,368)					1,185,042	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.749% / (SOFR)				288,362		288,362	288,362					967,715	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	(3.7466%)				(735,482)		(735,482)	(735,482)					1,975,340	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.7854% / (SOFR)				665,059		665,059	665,059					1,451,971	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.8389% / (SOFR)				284,722		284,722	284,722					1,030,693	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	(3.7327%)				(244,772)		(244,772)	(244,772)					790,244	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	(3.6754%)				(37,730)		(37,730)	(37,730)					790,353	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.8454% / (SOFR)				60,792		60,792	60,792					968,157	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	(3.6675%)				(9,983)		(9,983)	(9,983)					790,461	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.807% / (SOFR)				1,701		1,701	1,701					1,452,369	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/07/2022	06/09/2027		104,000,000	SOFR / (2.796%)				679,352		4,386,007	1,525,284					929,009	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/08/2022	06/10/2032		24,000,000	SOFR / (2.831%)				154,674		1,725,764	581,811					343,628	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/06/2020	11/09/2032		500,000,000	SOFR / (0.795%)				6,165,756		120,355,387	8,338,435					7,338,442	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/23/2013	04/25/2033		1,000,000	2.615% / (SOFR)				(7,647)		(113,710)	(22,743)					15,062	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		500,000	2.364% / (SOFR)				(5,014)		(32,710)	(5,322)					4,356	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		1,000,000	2.364% / (SOFR)				(10,029)		(65,420)	(10,645)					8,712	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		2,000,000	2.364% / (SOFR)				(20,057)		(130,840)	(21,289)					17,423	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/17/2020	03/24/2035		150,000,000	SOFR / (0.915%)				1,786,914		42,411,087	2,917,245					2,485,919	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/10/2020	11/09/2032		500,000,000	SOFR / (0.75%)				6,263,011		121,979,014	8,268,104					7,338,442	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	11/09/2011	11/14/2026		100,000,000	2.54625% / (SOFR)				(801,511)		(5,098,959)	(976,267)					810,040	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	09/18/2012	09/20/2037		30,000,000	2.665% / (SOFR)				(281,768)		(4,506,030)	(854,882)					550,772	B0311	

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/14/2011		10,000,000	2.7625% / (SOFR)			(72,784)	(902,275)		(902,275)	(233,918)				138,138		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/14/2011		15,000,000	2.82625% / (SOFR)			(106,785)	(1,905,685)		(1,905,685)	(423,466)				266,628		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/07/2012		500,000,000	2.3785% / (SOFR)			(4,186,381)	(63,221,736)		(63,221,736)	(10,813,293)				7,338,442		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	09/18/2012		10,000,000	2.555% / (SOFR)			(77,960)	(1,122,693)		(1,122,693)	(222,144)				145,597		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/09/2011		15,000,000	2.75% / (SOFR)			(109,643)	(2,017,679)		(2,017,679)	(418,806)				266,571		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2020		250,000,000	SOFR / (0.878%)			3,001,315	43,647,933		43,647,933	3,728,546				3,057,665		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/09/2011		10,000,000	2.6825% / (SOFR)			(76,745)	(953,522)		(953,522)	(231,315)				138,089		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										18,099,159		14,982,920	377,474,276	XXX	377,474,276	38,872,979		(320,709)		157,191,733	XXX	XXX
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		15,069,200	USD 4.935% / (GBP 4.63%)			39,343	2,446,575		2,446,575	112,801				226,691		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		7,609,200	USD 4.935% / (GBP 4.63%)			19,866	1,235,399		1,235,399	56,959				114,468		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		58,784,800	USD 4.935% / (GBP 4.63%)			153,477	9,544,065		9,544,065	440,034				884,318		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		1,492,000	USD 4.935% / (GBP 4.63%)			3,895	242,235		242,235	11,168				22,445		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744*AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013		2,313,000	USD 4.574% / (GBP 4.07%)			6,918	450,468		450,468	9,177				29,382		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744*AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013		1,542,000	USD 4.574% / (GBP 4.07%)			4,612	300,312		300,312	6,118				19,588		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744*AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013		13,492,500	USD 4.574% / (GBP 4.07%)			40,357	2,627,730		2,627,730	53,533				171,397		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		11,496,080	USD 4.846% / (AUD 5.043%)			13,535	1,733,034		1,733,034	191,732				256,814		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		3,492,480	USD 4.846% / (AUD 5.043%)			4,112	526,491		526,491	58,248				78,019		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	BNP PARIBAS	ROMJUISFPUBMPRO8K5P83	01/10/2024		7,041,000	USD 6.1525% / (CHF 2.71%)				(125,235)		(125,235)	(125,235)				136,572		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	BNP PARIBAS	ROMJUISFPUBMPRO8K5P83	01/10/2024		21,123,000	USD 6.1525% / (CHF 2.71%)				(375,706)		(375,706)	(375,706)				409,717		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011		11,356,450	USD 5.6975% / (GBP 5.57%)			37,638	2,518,353		2,518,353	39,761				151,082		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011		11,036,550	USD 5.6975% / (GBP 5.57%)			36,578	2,447,413		2,447,413	38,641				146,826		B023
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	02/11/2011		11,676,350	USD 5.6975% / (GBP 5.57%)			38,698	2,589,292		2,589,292	40,881				155,338		B023

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	GROSVENOR LIMITED G41338AA1 HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.02/11/2011	.04/28/2031		799,750	USD 5.6975% / GBP 5.57%			2,651	177,349		177,349	2,800				10,640		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.05/06/2014	.09/01/2026		11,381,960	USD 3.951% / GBP 3.77%			33,361	2,876,990		2,876,990	27,305				88,566		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.05/06/2014	.09/01/2026		21,065,120	USD 3.951% / GBP 3.77%			61,744	5,324,578		5,324,578	50,535				163,913		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.05/06/2014	.09/01/2026		21,065,120	USD 3.951% / GBP 3.77%			61,744	5,324,578		5,324,578	50,535				163,913		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.05/06/2014	.09/01/2026		34,315,760	USD 3.951% / GBP 3.77%			100,582	8,673,910		8,673,910	82,324				267,020		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.05/06/2014	.09/01/2026		1,868,680	USD 3.951% / GBP 3.77%			5,477	472,342		472,342	4,483				14,541		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.05/06/2014	.09/01/2026		3,737,360	USD 3.951% / GBP 3.77%			10,954	944,683		944,683	8,966				29,081		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/16/2014	.09/16/2034		2,142,750	USD 4.1325% / GBP 3.87%			6,781	568,805		568,805	3,886				34,664		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/16/2014	.09/16/2034		428,550	USD 4.1325% / GBP 3.87%			1,356	113,761		113,761	777				6,933		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/16/2014	.09/16/2034		4,714,050	USD 4.1325% / GBP 3.87%			14,918	1,251,370		1,251,370	8,549				76,262		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2024		232,645	USD 3.9375% / CAD 3.95%			503	46,985		46,985	4,887				872		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2024		1,395,868	USD 3.9375% / CAD 3.95%			3,015	281,910		281,910	29,324				5,231		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2024		1,395,868	USD 3.9375% / CAD 3.95%			3,015	281,910		281,910	29,324				5,231		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2024		2,791,736	USD 3.9375% / CAD 3.95%			6,030	563,819		563,819	58,648				10,461		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2024		232,645	USD 3.9375% / CAD 3.95%			503	46,985		46,985	4,887				872		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2024		232,645	USD 3.9375% / CAD 3.95%			503	46,985		46,985	4,887				872		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2026		232,645	USD 4.035% / CAD 4.07%			505	45,239		45,239	4,097				1,862		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2026		1,395,868	USD 4.035% / CAD 4.07%			3,030	271,433		271,433	24,581				11,171		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2026		1,395,868	USD 4.035% / CAD 4.07%			3,030	271,433		271,433	24,581				11,171		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2026		2,791,736	USD 4.035% / CAD 4.07%			6,059	542,866		542,866	49,161				22,341		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2026		232,645	USD 4.035% / CAD 4.07%			505	45,239		45,239	4,097				1,862		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	.07/22/2014	.10/22/2026		232,645	USD 4.035% / CAD 4.07%			505	45,239		45,239	4,097				1,862		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029	426,025	USD 3.81% / GBP 3.58%				1,253	108,097		108,097	988				5,017		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029	2,982,175	USD 3.81% / GBP 3.58%				8,770	756,677		756,677	6,913				35,121		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029	2,982,175	USD 3.81% / GBP 3.58%				8,770	756,677		756,677	6,913				35,121		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029	5,964,350	USD 3.81% / GBP 3.58%				17,541	1,513,354		1,513,354	13,825				70,242		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029	426,025	USD 3.81% / GBP 3.58%				1,253	108,097		108,097	988				5,017		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029	426,025	USD 3.81% / GBP 3.58%				1,253	108,097		108,097	988				5,017		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	1,708,350	EUR 1.39%				8,960	92,078		92,078	33,758				8,693		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	5,125,050	EUR 1.39%				26,880	276,234		276,234	101,274				26,078		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	7,402,850	EUR 1.39%				38,827	399,005		399,005	146,285				37,668		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	569,450	EUR 1.39%				2,987	30,693		30,693	11,253				2,898		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	1,138,900	EUR 1.39%				5,973	61,385		61,385	22,505				5,795		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	7,037,000	USD 4.0655% / EUR 2.434%				31,283	331,439		331,439	132,282				56,943		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	681,000	USD 4.0655% / EUR 2.434%				3,027	32,075		32,075	12,802				5,511		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	113,500	USD 4.0655% / EUR 2.434%				505	5,346		5,346	2,134				918		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	227,000	USD 4.0655% / EUR 2.434%				1,009	10,692		10,692	4,267				1,837		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	25,815,200	USD 3.54125% / EUR 1.54%				134,827	983,029		983,029	537,988				23,404		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	17,397,200	USD 3.54125% / EUR 1.54%				90,862	662,476		662,476	362,557				15,772		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	1,122,400	USD 3.54125% / EUR 1.54%				5,862	42,740		42,740	23,391				1,018		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	1,122,400	USD 3.54125% / EUR 1.54%				5,862	42,740		42,740	23,391				1,018		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	USD 3.946% / EUR 1.71%				6,062	13,820		13,820	19,282				9,454		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	USD 3.946% / EUR 1.71%				6,062	13,820		13,820	19,282				9,454		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	2,151,200	USD 3.946% / EUR 1.71%				12,123	27,641		27,641	38,564				18,909		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	USD 3.946% / EUR 1.71%				6,062	13,820		13,820	19,282				9,454		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	6,124,090	USD 3.845% / AUD 3.84%				6,199	435,517		435,517	101,885				82,382		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	6,743,380	USD 3.845% / AUD 3.84%				6,826	479,557		479,557	112,188				40,713		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	3,027,640	USD 3.845% / AUD 3.84%				3,065	215,312		215,312	50,370				40,728		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	9,839,830	USD 3.845% / AUD 3.84%				9,961	699,762		699,762	163,702				132,366		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	1,348,100	USD 3.3% / GBP 2.64%				2,778	115,484		115,484	12,819				21,148		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	8,088,600	USD 3.3% / GBP 2.64%				16,666	692,903		692,903	76,917				126,889		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	4,044,300	USD 3.3% / GBP 2.64%				8,333	346,452		346,452	38,458				63,445		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	4,044,300	USD 3.3% / GBP 2.64%				8,333	346,452		346,452	38,458				63,445		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	6,740,500	USD 3.3% / GBP 2.64%				13,888	577,419		577,419	64,097				105,741		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	2,580,200	USD 3.376% / GBP 2.83%				4,797	207,755		207,755	22,414				37,066		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	135,800	USD 3.376% / GBP 2.83%				252	10,934		10,934	1,180				1,951		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	1,901,200	USD 3.376% / GBP 2.83%				3,535	153,083		153,083	16,516				27,312		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	407,400	USD 3.376% / GBP 2.83%				757	32,803		32,803	3,539				5,853		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	543,200	USD 3.376% / GBP 2.83%				1,010	43,738		43,738	4,719				7,803		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	135,800	USD 3.376% / GBP 2.83%				252	10,934		10,934	1,180				1,951		B023	
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	17,017,000	USD 4.095% / GBP 3.23%				42,478	1,216,765		1,216,765	172,749				249,200		B023	
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	1,701,700	USD 4.095% / GBP 3.23%				4,248	121,677		121,677	17,275				24,920		B023	
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	61,523,000	USD 4.095% / GBP 3.23%				153,573	4,399,074		4,399,074	624,552				900,954		B023	
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	3,403,400	USD 4.095% / GBP 3.23%				8,496	243,353		243,353	34,550				49,840		B023	
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	1,701,700	USD 4.095% / GBP 3.23%				4,248	121,677		121,677	17,275				24,920		B023	
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030	5,378,000	USD 5.4375% / EUR 4.32%				16,234	(201,849)		(201,849)	98,360				65,414		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	09/20/2013	04/08/2029	6,708,799	USD 5.1225% / CAD 5.34%				19,495	1,517,592		1,517,592	117,884				75,191		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	09/20/2013	04/08/2029		6,125,425	USD 5.1225% / (CAD 5.34%)			17,800	1,385,628		1,385,628	107,633				68,653		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	09/20/2013	04/08/2029		9,917,355	USD 5.1225% / (CAD 5.34%)			28,818	2,243,397		2,243,397	174,263				111,152		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	09/20/2013	04/08/2029		16,334,468	USD 5.1225% / (CAD 5.34%)			47,465	3,695,007		3,695,007	287,022				183,075		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029		5,730,700	USD 4.56% / (GBP 4.378%)			18,910	1,448,769		1,448,769	14,080				65,957		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029		10,450,100	USD 4.56% / (GBP 4.378%)			34,484	2,641,874		2,641,874	25,675				120,274		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029		10,450,100	USD 4.56% / (GBP 4.378%)			34,484	2,641,874		2,641,874	25,675				120,274		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029		17,023,550	USD 4.56% / (GBP 4.378%)			56,175	4,303,697		4,303,697	41,826				195,930		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029		1,011,300	USD 4.56% / (GBP 4.378%)			3,337	255,665		255,665	2,485				11,639		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029		1,854,050	USD 4.56% / (GBP 4.378%)			6,118	468,720		468,720	4,555				21,339		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#A09	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027		6,445,550	USD 3.97% / (GBP 3.37%)			18,557	1,128,685		1,128,685	22,874				59,712		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028		701,550	USD 4.101% / (GBP 2.7%)			2,946	97,035		97,035	2,607				7,175		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028		1,403,100	USD 4.101% / (GBP 2.7%)			5,892	194,070		194,070	5,215				14,349		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028		2,806,200	USD 4.101% / (GBP 2.7%)			11,784	388,140		388,140	10,430				28,699		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		2,603,700	USD 4.20375% / (AUD 4.65%)			3,357	435,081		435,081	33,214				39,133		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		1,104,600	USD 4.20375% / (AUD 4.65%)			1,424	184,580		184,580	14,091				16,602		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		3,392,700	USD 4.20375% / (AUD 4.65%)			4,374	566,924		566,924	43,279				50,991		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033		315,600	USD 4.20375% / (AUD 4.65%)			407	52,737		52,737	4,026				4,743		B023
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028		1,158,300	USD 4.245% / (GBP 2.75%)			4,519	78,373		78,373	7,109				12,432		B023
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028		128,700	USD 4.245% / (GBP 2.75%)			502	8,708		8,708	790				1,381		B023
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028		2,316,600	USD 4.245% / (GBP 2.75%)			9,038	156,745		156,745	14,218				24,865		B023
Currency Swap	GROSVENOR LTD G4133#AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033		5,920,200	USD 4.468% / (GBP 2.95%)			23,508	660,634		660,634	51,953				91,768		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		633,420	USD 3.666% / (AUD 3.48%)			1,053	48,425		48,425	13,157				7,318		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		7,601,040	USD 3.666% / (AUD 3.48%)			12,641	581,099		581,099	157,881				87,822		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		2,392,920	USD 3.666% / (AUD 3.48%)			3,979	182,939		182,939	49,703				27,648		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029		633,420	USD 3.666% / (AUD 3.48%)			1,053	48,425		48,425	13,157				7,318		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/01/2019	08/01/2031	563,040	USD 3.771% / AUD 3.66%				866	48,863		48,863	8,848				7,627		B023		
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/01/2019	08/01/2031	2,181,780	USD 3.771% / AUD 3.66%				3,354	189,344		189,344	34,285					29,554		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/01/2019	08/01/2031	563,040	USD 3.771% / AUD 3.66%				866	48,863		48,863	8,848					7,627		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/01/2019	08/01/2031	6,967,620	USD 3.771% / AUD 3.66%				10,713	604,679		604,679	109,492					94,383		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027	3,356,400	EUR 1.18% / USD 3.647%				21,105	193,891		193,891	51,772					29,943		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027	5,594,000	EUR 1.18% / USD 3.647%				35,174	323,151		323,151	86,286					49,906		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027	3,915,800	EUR 1.18% / USD 3.647%				24,622	226,206		226,206	60,400					34,934		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027	1,678,200	EUR 1.18% / USD 3.647%				10,552	96,945		96,945	25,886					14,972		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026	5,005,800	EUR 1.07% / USD 3.197%				27,196	198,848		198,848	87,596					40,337		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026	22,804,200	EUR 1.07% / USD 3.197%				123,894	905,865		905,865	399,047					183,756		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026	1,668,600	EUR 1.07% / USD 3.197%				9,065	66,283		66,283	29,199					13,446		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026	1,668,600	EUR 1.07% / USD 3.197%				9,065	66,283		66,283	29,199					13,446		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/17/2021	06/16/2028	1,737,500	USD 2.723% / GBP 2.06%				3,532	174,092		174,092	10,078					17,833		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/17/2021	06/16/2028	1,042,500	USD 2.723% / GBP 2.06%				2,119	104,455		104,455	6,047					10,700		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/17/2021	06/16/2028	1,737,500	USD 2.723% / GBP 2.06%				3,532	174,092		174,092	10,078					17,833		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/17/2021	06/16/2028	4,170,000	USD 2.723% / GBP 2.06%				8,477	417,820		417,820	24,186					42,799		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/17/2021	06/16/2028	1,042,500	USD 2.723% / GBP 2.06%				2,119	104,455		104,455	6,047					10,700		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/30/2021	06/30/2037	2,075,250	USD 2.911% / GBP 2.1%				5,156	265,556		265,556	14,181					37,781		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/30/2021	06/30/2037	5,534,000	USD 2.911% / GBP 2.1%				13,748	708,149		708,149	37,817					100,749		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/30/2021	06/30/2037	6,225,750	USD 2.911% / GBP 2.1%				15,467	796,667		796,667	42,544					113,343		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/30/2021	06/30/2037	3,458,750	USD 2.911% / GBP 2.1%				8,593	442,593		442,593	23,636					62,968		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/30/2022	06/30/2032	1,185,750	USD 3.905% / GBP 3.18%				2,538	78,753		78,753	11,226					17,034		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/30/2022	06/30/2032	527,000	USD 3.905% / GBP 3.18%				1,128	35,001		35,001	4,989					7,571		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/30/2022	06/30/2032	6,719,250	USD 3.905% / GBP 3.18%				14,383	446,268		446,268	63,615					96,526		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7F32TWEFA76	03/30/2022	06/30/2032	.....	527,000	USD 3.905% / GBP 3.18%	.....	.....	1,128	35,001	.....	35,001	4,989	.....	.....	.....	7,571	.....	B023	.....
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7F32TWEFA76	03/30/2022	06/30/2032	.....	1,185,750	USD 3.905% / GBP 3.18%	.....	.....	2,538	78,753	.....	78,753	11,226	.....	.....	.....	17,034	.....	B023	.....
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7F32TWEFA76	06/15/2022	06/28/2029	.....	13,018,750	USD 4.812% / EUR 3.3%	.....	.....	45,325	(618,707)	.....	(618,707)	242,557	.....	.....	.....	149,100	.....	B023	.....
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7F32TWEFA76	06/15/2022	06/28/2029	.....	520,750	USD 4.812% / EUR 3.3%	.....	.....	1,813	(24,748)	.....	(24,748)	9,702	.....	.....	.....	5,964	.....	B023	.....
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7F32TWEFA76	06/15/2022	06/28/2029	.....	28,641,250	USD 4.812% / EUR 3.3%	.....	.....	99,716	(1,361,156)	.....	(1,361,156)	533,626	.....	.....	.....	328,020	.....	B023	.....
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7F32TWEFA76	06/15/2022	06/28/2029	.....	520,750	USD 4.812% / EUR 3.3%	.....	.....	1,813	(24,748)	.....	(24,748)	9,702	.....	.....	.....	5,964	.....	B023	.....
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	.....	699,950	USD 2.94% / GBP 2.34%	.....	.....	1,479	74,774	.....	74,774	4,319	.....	.....	.....	9,575	.....	B023	.....
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	.....	699,950	USD 2.94% / GBP 2.34%	.....	.....	1,479	74,774	.....	74,774	4,319	.....	.....	.....	9,575	.....	B023	.....
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	.....	699,950	USD 2.94% / GBP 2.34%	.....	.....	1,479	74,774	.....	74,774	4,319	.....	.....	.....	9,575	.....	B023	.....
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	.....	1,399,900	USD 2.94% / GBP 2.34%	.....	.....	2,959	149,549	.....	149,549	8,638	.....	.....	.....	19,150	.....	B023	.....
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	.....	699,950	USD 2.94% / GBP 2.34%	.....	.....	1,479	74,774	.....	74,774	4,319	.....	.....	.....	9,575	.....	B023	.....
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	.....	699,950	USD 2.94% / GBP 2.34%	.....	.....	1,479	74,774	.....	74,774	4,319	.....	.....	.....	9,575	.....	B023	.....
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	.....	312,900	USD 5.125% / GBP 5.01%	.....	.....	832	62,370	.....	62,370	1,803	.....	.....	.....	5,736	.....	B023	.....
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	.....	3,441,900	USD 5.125% / GBP 5.01%	.....	.....	9,150	686,069	.....	686,069	19,830	.....	.....	.....	63,094	.....	B023	.....
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	.....	1,720,950	USD 5.125% / GBP 5.01%	.....	.....	4,575	343,035	.....	343,035	9,915	.....	.....	.....	31,547	.....	B023	.....
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	.....	10,325,700	USD 5.125% / GBP 5.01%	.....	.....	27,449	2,058,207	.....	2,058,207	59,490	.....	.....	.....	189,281	.....	B023	.....
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	.....	312,900	USD 5.125% / GBP 5.01%	.....	.....	832	62,370	.....	62,370	1,803	.....	.....	.....	5,736	.....	B023	.....
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	.....	2,094,040	USD 4.92% / GBP 4.41%	.....	.....	7,797	484,144	.....	484,144	5,499	.....	.....	.....	22,887	.....	B023	.....
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	.....	3,382,680	USD 4.92% / GBP 4.41%	.....	.....	12,596	782,079	.....	782,079	8,882	.....	.....	.....	36,971	.....	B023	.....
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	.....	10,631,280	USD 4.92% / GBP 4.41%	.....	.....	39,587	2,457,964	.....	2,457,964	27,916	.....	.....	.....	116,194	.....	B023	.....
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	9,342,640	USD 4.92% / GBP 4.41%	34,789	2,160,029	2,160,029	24,532	102,110	B023

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	10,953,440	USD 5.265% / (GBP 4.68%)				43,559	2,795,379		2,795,379	35,111				171,281		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	7,248,600	USD 5.265% / (GBP 4.68%)				28,826	1,849,883		1,849,883	23,235				113,347		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	48,162,920	USD 5.265% / (GBP 4.68%)				191,532	12,291,448		12,291,448	154,384				753,131		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	1,063,000	EUR 1.53%				5,455	(12,446)		(12,446)	22,528				5,578		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	3,189,000	EUR 1.53%				16,366	(37,337)		(37,337)	67,584				16,734		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	4,252,000	EUR 1.53%				21,821	(49,783)		(49,783)	90,112				22,312		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	35,525,500	USD 3.8475% / (EUR 2.186%)				159,268	1,715,900		1,715,900	748,547				139,771		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	3,178,000	USD 3.8475% / (EUR 2.186%)				14,248	153,499		153,499	66,963				12,504		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	681,000	USD 3.8475% / (EUR 2.186%)				3,053	32,893		32,893	14,349				2,679		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	1,248,500	USD 3.8475% / (EUR 2.186%)				5,597	60,303		60,303	26,307				4,912		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	7,824,420	USD 4.083% / (GBP 3.54%)				23,187	1,469,139		1,469,139	31,008				100,486		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	1,534,200	USD 4.083% / (GBP 3.54%)				4,546	288,066		288,066	6,080				19,703		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	3,068,400	USD 4.083% / (GBP 3.54%)				9,093	576,133		576,133	12,160				39,406		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	86,222,040	USD 4.083% / (GBP 3.54%)				255,511	16,189,330		16,189,330	341,692				1,107,312		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	41,008,400	USD 3.433% / (GBP 2.36%)				120,747	3,138,412		3,138,412	319,638				664,629		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	42,575,600	USD 3.433% / (GBP 2.36%)				125,361	3,258,352		3,258,352	331,853				690,029		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	22,985,600	USD 3.433% / (GBP 2.36%)				67,680	1,759,110		1,759,110	179,160				372,531		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	1,697,800	USD 3.433% / (GBP 2.36%)				4,999	129,934		129,934	13,233				27,516		B023	
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026	787,290	EUR 1.12%				3,959	35,669		35,669	14,070				6,202		B023	
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026	3,036,690	EUR 1.12%				15,269	137,581		137,581	54,270				23,921		B023	
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028	2,361,870	USD 3.195% / (EUR 1.31%)				11,571	115,016		115,016	33,227				25,009		B023	
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028	8,885,130	USD 3.195% / (EUR 1.31%)				43,528	432,681		432,681	124,997				94,083		B023	
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L 01629#A#6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	5,994,300	USD 4.15375% / (AUD 4.44%)				9,913	806,785		806,785	132,124				62,160		B023	
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L 01629#A#6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	2,536,050	USD 4.15375% / (AUD 4.44%)				4,194	341,332		341,332	55,898				26,299		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	11,988,600	USD 4.15375% / (AUD 4.44%)				19,826	1,613,571		1,613,571	264,247				124,320		B023		
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	7,685,000	USD 4.15375% / (AUD 4.44%)				12,709	1,034,340		1,034,340	169,389				79,692		B023		
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	845,350	USD 4.15375% / (AUD 4.44%)				1,398	113,777		113,777	18,633				8,766		B023		
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	4,278,660	USD 4.287% / (AUD 4.42%)				5,964	448,284		448,284	98,103				45,417		B023		
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	442,620	USD 4.287% / (AUD 4.42%)				617	46,374		46,374	10,149				4,698		B023		
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	6,196,680	USD 4.287% / (AUD 4.42%)				8,637	649,240		649,240	142,080				65,776		B023		
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	12,834,000	USD 4.316% / (GBP 2.89%)				47,013	1,344,900		1,344,900	117,406				202,645		B023		
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	29,518,200	USD 4.316% / (GBP 2.89%)				108,130	3,093,270		3,093,270	270,035				466,084		B023		
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / (GBP 2.89%)				4,701	134,490		134,490	11,741				20,265		B023		
Currency Swap	ISPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	2,279,970	USD 3.65% / (AUD 3.57%)				2,972	155,372		155,372	37,158				31,040		B023		
Currency Swap	ISPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	2,556,330	USD 3.65% / (AUD 3.57%)				3,332	174,205		174,205	41,662				34,802		B023		
Currency Swap	ISPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	1,174,530	USD 3.65% / (AUD 3.57%)				1,531	80,040		80,040	19,142				15,990		B023		
Currency Swap	ISPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	3,661,770	USD 3.65% / (AUD 3.57%)				4,773	249,537		249,537	59,679				49,852		B023		
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	6,188,805	USD 2.965% / (JPY 0.28%)				43,068	1,388,556		1,388,556	253,982				71,889		B023		
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	13,855,533	USD 2.965% / (JPY 0.28%)				96,420	3,108,707		3,108,707	568,616				160,946		B023		
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	923,702	USD 2.965% / (JPY 0.28%)				6,428	207,247		207,247	37,908				10,730		B023		
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	923,702	USD 2.965% / (JPY 0.28%)				6,428	207,247		207,247	37,908				10,730		B023		
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	4,618,511	USD 3.1571% / (GBP 2.27%)				32,140	1,036,236		1,036,236	189,539				53,649		B023		
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	24,342,950	USD 3.1571% / (GBP 2.27%)				55,693	1,405,301		1,405,301	257,665				397,451		B023		
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	13,509,700	USD 3.1571% / (GBP 2.27%)				30,908	779,905		779,905	142,997				220,575		B023		
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045	6,946,560	USD 3.592% / (GBP 2.54%)				19,257	878,637		878,637	70,682				158,885		B023		
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045	19,038,720	USD 3.712% / (GBP 2.64%)				53,736	2,529,676		2,529,676	194,492				443,177		B023		
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	4,694,000	USD 5.8875% / (CHF 2.62%)					(86,416)		(86,416)	(86,416)					81,469		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	4,694,000	USD 5.8875% / (CHF 2.62%)					(86,416)		(86,416)	(86,416)					81,469		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	3,420,630	USD 6.09% / (GBP 5.84%)					(57,945)		(57,945)	(57,945)					76,608		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	12,288,930	USD 6.09% / (GBP 5.84%)					(208,172)		(208,172)	(208,172)					275,221		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044		380,070	USD 6.09% / GBP 5.84%				(6,438)		(6,438)	(6,438)				8,512		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		2,917,080	USD 6.053% / EUR 4.29%				(22,860)		(22,860)	(22,860)					80,197		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		8,751,240	USD 6.053% / EUR 4.29%				(68,579)		(68,579)	(68,579)					240,591		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		2,484,920	USD 6.053% / EUR 4.29%				(19,473)		(19,473)	(19,473)					68,316		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		216,080	USD 6.053% / EUR 4.29%				(1,693)		(1,693)	(1,693)					5,941		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		3,336,670	USD 3.175% / JPY 0.79%			21,436	600,364		600,364	202,745					17,811		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		10,010,010	USD 3.175% / JPY 0.79%			64,307	1,801,092		1,801,092	608,234					53,432		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		5,839,173	USD 3.175% / JPY 0.79%			37,512	1,050,637		1,050,637	354,803					31,169		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		834,168	USD 3.175% / JPY 0.79%			5,359	150,091		150,091	50,686					4,453		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		26,109,900	USD 2.86% / GBP 3.997%			81,070	2,165,662		2,165,662	240,058					380,645		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		25,070,700	USD 2.86% / GBP 3.997%			77,844	2,079,466		2,079,466	230,504					365,495		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		1,080,400	USD 6.007% / EUR 4.29%				(8,874)		(8,874)	(8,874)					24,215		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		3,349,240	USD 6.007% / EUR 4.29%				(27,509)		(27,509)	(27,509)					75,065		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		864,320	USD 6.007% / EUR 4.29%				(7,099)		(7,099)	(7,099)					19,372		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		108,040	USD 6.007% / EUR 4.29%				(887)		(887)	(887)					2,421		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	10/11/2018	02/06/2029		5,424,300	USD 4.307% / GBP 2.88%			22,098	501,129		501,129	31,342					59,775		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	10/11/2018	02/06/2029		2,910,600	USD 4.307% / GBP 2.88%			11,857	268,899		268,899	16,818					32,075		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	10/11/2018	02/06/2029		396,900	USD 4.307% / GBP 2.88%			1,617	36,668		36,668	2,293					4,374		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	03/27/2026		561,250	USD 3.54% / EUR 0.9%			3,763	30,684		30,684	9,507					3,958		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	03/27/2026		898,000	USD 3.54% / EUR 0.9%			6,022	49,094		49,094	15,212					6,332		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	03/27/2026		6,735,000	USD 3.54% / EUR 0.9%			45,162	368,208		368,208	114,088					47,493		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	03/27/2026		4,265,500	USD 3.54% / EUR 0.9%			28,602	233,198		233,198	72,256					30,079		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	03/27/2026		336,750	USD 3.54% / EUR 0.9%			2,258	18,410		18,410	5,704					2,375		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	07/23/2026		1,010,250	USD 3.515% / EUR 0.9%			6,742	57,729		57,729	16,668					7,681		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003J86CEU02	03/08/2019	07/23/2026		1,571,500	USD 3.515% / EUR 0.9%			10,488	89,800		89,800	25,928					11,948		B023

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received)	Current Year Initial Cost of Un-discounted Premium (Received)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	11,674,000	USD 3.515% / EUR 0.9%				77,910	667,089		667,089	192,610				88,759		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	7,408,500	USD 3.515% / EUR 0.9%				49,443	423,345		423,345	122,233				56,328		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	561,250	USD 3.515% / EUR 0.9%				3,746	32,072		32,072	9,260				4,267		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	3,661,770	USD 3.54% / AUD 3.38%				5,291	214,122		214,122	78,014				42,600		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	5,941,740	USD 3.54% / AUD 3.38%				8,585	347,443		347,443	126,589				69,124		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	4,076,310	USD 3.54% / AUD 3.38%				5,890	238,362		238,362	86,846				47,422		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	1,865,430	USD 3.54% / AUD 3.38%				2,695	109,081		109,081	39,743				21,702		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034	9,090,720	USD 6.074% / GBP 5.68%					12,812		12,812	12,812					145,615		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034	4,797,880	USD 6.074% / GBP 5.68%					6,762		6,762	6,762					76,852		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034	13,004,780	USD 6.074% / GBP 5.68%					18,328		18,328	18,328					208,310		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	11/05/2015	03/03/2028	50,719,550	USD 3.788% / GBP 3.37%				126,983	8,849,779		8,849,779	205,264					502,484		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/25/2016	10/20/2028	11,773,600	USD 3.7175% / GBP 3.28%				27,149	1,708,581		1,708,581	61,923					125,693		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/25/2016	10/20/2028	1,471,700	USD 3.7175% / GBP 3.28%				3,394	213,573		213,573	7,740					15,712		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/25/2016	10/20/2028	1,471,700	USD 3.7175% / GBP 3.28%				3,394	213,573		213,573	7,740					15,712		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/25/2016	10/20/2028	16,188,700	USD 3.7175% / GBP 3.28%				37,330	2,349,299		2,349,299	85,144					172,827		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/05/2016	10/27/2029	3,247,420	USD 3.351% / EUR 1.5%				15,651	149,201		149,201	38,752					38,349		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/05/2016	10/27/2029	6,158,900	USD 3.351% / EUR 1.5%				29,683	282,967		282,967	73,495					72,730		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/05/2016	10/27/2029	1,119,800	USD 3.351% / EUR 1.5%				5,397	51,449		51,449	13,363					13,224		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/05/2016	10/27/2029	2,015,640	USD 3.351% / EUR 1.5%				9,714	92,608		92,608	24,053					23,803		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/14/2016	11/23/2028	9,768,000	USD 3.346% / GBP 2.59%				16,526	(131,529)		(131,529)	93,376					105,341		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/14/2016	11/23/2028	4,884,000	USD 3.346% / GBP 2.59%				8,263	(65,765)		(65,765)	46,688					52,671		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/14/2016	10/31/2028	5,509,500	USD 3.3226% / EUR 1.53%				25,429	143,285		143,285	82,556					59,012		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/14/2016	10/31/2028	2,754,750	USD 3.3226% / EUR 1.53%				12,715	71,642		71,642	41,278					29,506		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/22/2017	05/22/2024	2,493,000	USD 3.645% / GBP 2.15%				9,191	(28,687)		(28,687)	13,892					4,705		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/22/2017	05/22/2024	2,493,000	USD 3.645% / GBP 2.15%				9,191	(28,687)		(28,687)	13,892					4,705		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		3,739,500	USD 3.645% / (GBP 2.15%)			13,787	(43,031)		(43,031)	20,838				7,057		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		5,609,250	USD 3.645% / (GBP 2.15%)			20,680	(64,546)		(64,546)	31,257				10,586		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			2,298	(7,172)		(7,172)	3,473				1,176		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA	02/22/2017	05/22/2024		623,250	USD 3.645% / (GBP 2.15%)			2,298	(7,172)		(7,172)	3,473				1,176		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,798,250	USD 3.74625% / (EUR 1.77%)			14,614	124,587		124,587	46,664				25,726		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,238,600	USD 3.74625% / (EUR 1.77%)			11,691	99,670		99,670	37,331				20,581		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		10,913,175	USD 3.74625% / (EUR 1.77%)			56,994	485,891		485,891	181,989				100,330		B023
Currency Swap	SEGRO PLC G7996FAA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		11,472,825	USD 3.74625% / (EUR 1.77%)			59,917	510,808		510,808	191,322				105,475		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		1,527,086	USD 3.7325% / (CAD 3.68%)			1,589	86,218		86,218	40,106				19,567		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		642,983	USD 3.7325% / (CAD 3.68%)			669	36,303		36,303	16,887				8,239		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		2,652,307	USD 3.7325% / (CAD 3.68%)			2,760	149,748		149,748	69,658				33,985		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		241,119	USD 3.7325% / (CAD 3.68%)			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793FAK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030		3,054,171	USD 3.7325% / (CAD 3.68%)			3,178	172,437		172,437	80,212				39,134		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		5,686,000	USD 3.825% / (GBP 2.45%)			23,881	833,706		833,706	19,498				57,306		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		2,843,000	USD 3.825% / (GBP 2.45%)			11,941	416,853		416,853	9,749				28,653		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		10,661,250	USD 3.825% / (GBP 2.45%)			44,777	1,563,199		1,563,199	36,559				107,449		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		12,793,500	USD 3.825% / (GBP 2.45%)			53,732	1,875,839		1,875,839	43,871				128,939		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		5,686,000	USD 3.92875% / (GBP 2.55%)			24,111	912,493		912,493	23,083				69,512		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		2,843,000	USD 3.92875% / (GBP 2.55%)			12,056	456,247		456,247	11,541				34,756		B023

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Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		10,661,250	USD 3.92875% / (GBP 2.55%)			45,209	1,710,925		1,710,925	43,280				130,334	B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689	B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689	B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		12,793,500	USD 3.92875% / (GBP 2.55%)			54,250	2,053,110		2,053,110	51,936				156,401	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030		1,403,100	USD 4.2125% / (GBP 2.79%)			6,000	216,553		216,553	5,992				17,445	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			3,000	108,277		108,277	2,996				8,723	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / (GBP 2.79%)			9,000	324,830		324,830	8,987				26,168	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / (GBP 2.79%)			9,000	324,830		324,830	8,987				26,168	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036		3,253,580	USD 4.09% / (GBP 2.61%)			14,317	687,974		687,974	12,049				56,936	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			6,225	299,119		299,119	5,239				24,755	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036		4,385,260	USD 4.09% / (GBP 2.61%)			19,297	927,270		927,270	16,240				76,740	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036		424,380	USD 4.09% / (GBP 2.61%)			1,867	89,736		89,736	1,572				7,426	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030		4,211,520	USD 4.195% / (GBP 2.74%)			16,755	426,995		426,995	25,816				53,670	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			2,094	53,374		53,374	3,227				6,709	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030		6,054,060	USD 4.195% / (GBP 2.74%)			24,086	613,806		613,806	37,110				77,150	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030		4,343,130	USD 4.195% / (GBP 2.74%)			17,279	440,339		440,339	26,622				55,347	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			1,571	40,031		40,031	2,420				5,032	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030		6,185,670	USD 4.195% / (GBP 2.74%)			24,610	627,149		627,149	37,917				78,827	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66550AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		3,306,750	USD 4.4% / (GBP 2.97%)			12,946	354,256		354,256	19,919				43,063	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66550AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			2,589	70,851		70,851	3,984				8,613	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66550AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		5,290,800	USD 4.4% / (GBP 2.97%)			20,714	566,809		566,809	31,871				68,900	B023	
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		13,680,000	EUR 1.61% / (USD 4.193%)			92,333	1,260,729		1,260,729	154,491				150,199	B023	
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		5,130,000	EUR 1.61% / (USD 4.5%)			34,625	472,773		472,773	57,934				56,324	B023	
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		9,316,260	USD 4.5% / (GBP 2.87%)			38,588	628,948		628,948	58,652				102,490	B023	
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		3,318,120	USD 4.5% / (GBP 2.87%)			13,744	224,009		224,009	20,890				36,503	B023	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	01/09/2034		2,570,000	USD 4.5575% / (GBP 3.01%)			10,387	293,176		293,176	22,496				40,193		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	01/09/2034		963,750	USD 4.5575% / (GBP 3.01%)			3,895	109,941		109,941	8,436				15,072		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	11/14/2034		11,886,250	USD 4.65% / (GBP 3.11%)			47,885	1,439,607		1,439,607	103,444				193,769		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	11/14/2034		3,533,750	USD 4.65% / (GBP 3.11%)			14,236	427,991		427,991	30,754				57,607		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	04/17/2019	06/14/2029		2,261,200	EUR 1.5% / (USD 1.5%)			13,965	179,087		179,087	24,928				25,802		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	04/17/2019	06/14/2029		7,914,200	USD 3.897% / (EUR 1.5%)			48,876	626,805		626,805	87,247				90,307		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			9,616	127,455		127,455	18,066				28,557		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		4,801,500	USD 3.6225% / (GBP 2.46%)			14,424	191,182		191,182	27,099				42,835		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			9,616	127,455		127,455	18,066				28,557		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / (GBP 2.46%)			4,808	63,727		63,727	9,033				14,278		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	06/05/2034		2,232,000	USD 3.771% / (EUR 1.64%)			12,930	181,431		181,431	7,293				35,618		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	06/05/2034		669,600	USD 3.771% / (EUR 1.64%)			3,879	54,429		54,429	2,188				10,685		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	06/05/2034		111,600	USD 3.771% / (EUR 1.64%)			647	9,072		9,072	365				1,781		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		2,190,300	USD 4.77% / (GBP 4.61%)			5,654	423,578		423,578	12,050				31,813		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		1,251,600	USD 4.77% / (GBP 4.61%)			3,231	242,044		242,044	6,885				18,179		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		6,883,800	USD 4.77% / (GBP 4.61%)			17,771	1,331,244		1,331,244	37,870				99,983		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107#AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027		24,288,500	USD 4.0025% / (GBP 3.434%)			80,447	4,840,823		4,840,823	67,922				204,895		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107#AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027		12,536,000	USD 4.0025% / (GBP 3.434%)			41,521	2,498,489		2,498,489	35,057				105,752		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107#AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027		49,360,500	USD 4.0025% / (GBP 3.434%)			163,490	9,837,802		9,837,802	138,035				416,400		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE C2PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			41,741	2,462,052		2,462,052	46,615				94,450		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	13,403,220	USD 4.4675% / GBP 3.97%				41,741	2,462,052		2,462,052	46,615				94,450		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	75,335,340	USD 4.4675% / GBP 3.97%				234,611	13,838,431		13,838,431	262,009				530,874		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	2,313,000	USD 4.22875% / GBP 3.75%				6,457	426,877		426,877	7,669				18,110		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	2,313,000	USD 4.22875% / GBP 3.75%				6,457	426,877		426,877	7,669				18,110		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	13,107,000	USD 4.22875% / GBP 3.75%				36,592	2,418,972		2,418,972	43,456				102,621		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	USD 4.705% / GBP 4.1%				11,671	759,813		759,813	11,393				49,613		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	USD 4.705% / GBP 4.1%				11,671	759,813		759,813	11,393				49,613		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	14,346,000	USD 4.705% / GBP 4.1%				52,518	3,419,158		3,419,158	51,270				223,260		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	USD 4.3225% / EUR 2.75%				7,382	281,567		281,567	23,862				5,506		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	USD 4.3225% / EUR 2.75%				22,147	844,702		844,702	71,586				16,519		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	USD 4.3225% / EUR 2.75%				22,147	844,702		844,702	71,586				16,519		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	8,182,800	USD 4.3225% / EUR 2.75%				44,293	1,689,404		1,689,404	143,172				33,038		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	9,546,600	USD 4.3225% / EUR 2.75%				51,676	1,970,971		1,970,971	167,034				38,544		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	USD 4.3225% / EUR 2.75%				7,382	281,567		281,567	23,862				5,506		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	USD 4.3225% / EUR 2.75%				7,382	281,567		281,567	23,862				5,506		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	18,312,780	USD 3.996% / GBP 3.54%				57,781	4,143,909		4,143,909	55,743				216,415		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	5,023,860	USD 3.996% / GBP 3.54%				15,851	1,136,825		1,136,825	15,292				59,370		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	21,553,980	USD 3.996% / GBP 3.54%				68,008	4,877,344		4,877,344	65,609				254,718		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	31,439,640	USD 3.996% / GBP 3.54%				99,200	7,114,321		7,114,321	95,700				371,544		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	486,180	USD 3.996% / GBP 3.54%				1,534	110,015		110,015	1,480				5,746		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	790,576	USD 3.863% / AUD 4.876%				(614)	86,659		86,659	21,616				7,116		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	2,635,254	USD 3.863% / AUD 4.876%				(2,046)	288,862		288,862	72,053				23,721		B023	
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	4,005,586	USD 3.863% / AUD 4.876%				(3,110)	439,070		439,070	109,520				36,056		B023	

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		263,525	USD 3.863% / AUD 4.876%			(205)	28,886		28,886	7,205				2,372		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		3,684,300	USD 4.17% / EUR 1.96%			22,851	560,543		560,543	24,568				56,775		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / EUR 1.96%			7,617	186,848		186,848	8,189				18,925		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		6,140,500	USD 4.17% / EUR 1.96%			38,085	934,239		934,239	40,947				94,625		B023
Currency Swap	F2000#AE6 PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / EUR 1.96%			53,319	1,307,934		1,307,934	57,326				132,474		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.435% / GBP 2.92%			21,963	378,345		378,345	34,135				59,820		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / GBP 2.92%			2,496	42,994		42,994	3,879				6,798		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		11,319,440	USD 4.435% / GBP 2.92%			43,926	756,690		756,690	68,269				119,640		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,829,860	USD 4.4325% / GBP 2.92%			10,964	188,888		188,888	17,085				29,910		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / GBP 2.92%			1,495	25,757		25,757	2,330				4,079		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED 66970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / GBP 2.92%			21,927	377,775		377,775	34,171				59,820		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / EUR 1.71%			38,724	430,361		430,361	78,608				54,288		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		10,154,700	USD 4.375% / EUR 1.71%			69,704	774,651		774,651	141,495				97,719		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / AUD 4.19%			448	34,378		34,378	5,660				5,155		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	USD 4.205% / AUD 4.19%			627	48,129		48,129	7,924				7,217		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	USD 4.205% / AUD 4.19%			2,956	226,892		226,892	37,358				34,021		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / AUD 4.19%			179	13,751		13,751	2,264				2,062		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	USD 3.7225% / GBP 2.54%			4,658	357,526		357,526	58,867				53,609		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225% / GBP 2.54%			22,652	325,259		325,259	61,119				89,730		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225% / GBP 2.54%			24,956	358,336		358,336	67,334				98,855		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / GBP 2.54%			11,518	165,386		165,386	31,077				45,626		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	USD 3.7225% / GBP 2.54%			36,473	523,722		523,722	98,412				144,481		B023
Currency Swap	BRUKER CORPORATION 116794B86	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	USD 3.358% / CHF 1.01%			15,826	(431,242)		(431,242)	177,655				33,496		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	BRUKER CORPORATION 116794B06	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		44,288,577	USD 3.358% / CHF 1.01%			249,825	(6,807,463)		(6,807,463)	2,804,408				528,751		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		1,795,050	USD 2.946% / EUR 1.33%			7,931	170,287		170,287	10,002				24,555		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	EUR 1.33%			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / JSD 2.07%			5,961	112,173		112,173	8,854				17,931		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / EUR 2.07%			14,904	280,432		280,432	22,134				44,828		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / EUR 2.07%			14,904	280,432		280,432	22,134				44,828		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / EUR 2.07%			14,904	280,432		280,432	22,134				44,828		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	EUR 2.07%			5,961	112,173		112,173	8,854				17,931		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	EUR 2.07%			5,961	112,173		112,173	8,854				17,931		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / GBP 2.97%			839	36,859		36,859	2,977				5,080		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / GBP 2.97%			3,355	147,438		147,438	11,910				20,321		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / GBP 2.97%			5,033	221,157		221,157	17,865				30,482		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / GBP 2.97%			839	36,859		36,859	2,977				5,080		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / GBP 3%			902	41,303		41,303	2,833				5,633		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / GBP 3%			3,608	165,213		165,213	11,334				22,532		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / GBP 3%			5,412	247,819		247,819	17,000				33,798		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / GBP 3%			902	41,303		41,303	2,833				5,633		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		324,300	USD 4.223% / EUR 2.6%			1,341	10		10	3,410				4,625		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		5,513,100	USD 4.223% / EUR 2.6%			22,793	169		169	57,976				78,632		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / EUR 2.6%			2,235	17		17	5,684				7,709		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		20,322,800	EUR 2.6%			84,021	623		623	213,714				289,858		B023

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			4,469	33		33	11,368				15,418		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			2,235	17		17	5,684				7,709		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575% / (EUR 4.17%)			9,047	(452,130)		(452,130)	77,841				40,218		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	USD 5.575% / (EUR 4.17%)			9,047	(452,130)		(452,130)	77,841				40,218		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		976,900	USD 5.575% / (EUR 4.17%)			2,585	(129,180)		(129,180)	22,240				11,491		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	03/30/2028		21,176,000	USD 5.45% / (EUR 4.49%)			51,658	(1,058,321)		(1,058,321)	484,646				211,760		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	06/01/2030		6,882,200	USD 5.6375% / (EUR 4.75%)			14,268	(488,043)		(488,043)	135,827				85,493		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/16/2023	06/01/2030		14,293,800	USD 5.6375% / (EUR 4.75%)			29,633	(1,013,628)		(1,013,628)	282,103				177,563		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		5,753,740	USD 6.624% / (GBP 6.32%)				(82,473)		(82,473)	59,616				92,262		B023
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/12/2023	07/11/2034		489,680	USD 6.624% / (GBP 6.32%)				(7,019)		(7,019)	5,074				7,852		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662% / (EUR 1.27%)			6,469	(3,320)		(3,320)	22,090				1,617		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662% / (EUR 1.27%)			6,469	(3,320)		(3,320)	22,090				1,617		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		1,075,600	USD 3.662% / (EUR 1.27%)			6,469	(3,320)		(3,320)	22,090				1,617		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024		2,151,200	USD 3.662% / (EUR 1.27%)			12,937	(6,641)		(6,641)	44,179				3,234		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		3,917,550	USD 3.875% / (EUR 2%)			19,611	180,033		180,033	50,613				45,448		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		3,078,075	USD 3.875% / (EUR 2%)			15,409	141,455		141,455	39,767				35,710		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		15,390,375	USD 3.875% / (EUR 2%)			77,044	707,273		707,273	198,837				178,548		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		16,509,675	USD 3.875% / (EUR 2%)			82,648	758,711		758,711	213,298				191,533		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		4,629,450	USD 4.282% / (GBP 2.84%)			18,195	427,947		427,947	26,234				50,626		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		2,645,400	USD 4.282% / (GBP 2.84%)			10,397	244,541		244,541	14,991				28,929		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		34,549,200	USD 4.597% / (GBP 2.98%)			142,435	2,734,011		2,734,011	235,092				420,231		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		9,916,900	USD 4.597% / (GBP 2.98%)			40,884	784,762		784,762	67,480				120,622		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		4,260,600	USD 2.07% / (EUR 0.79%)			14,319	298,561		298,561	62,913				42,313		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		2,485,350	USD 2.07% / (EUR 0.79%)			8,353	174,161		174,161	36,699				24,683		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		3,905,550	USD 2.07% / (EUR 0.79%)			13,126	273,681		273,681	57,671				38,787		B023

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	EVIDES NV N3136#AE2 MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		1,538,550	USD 2.07% / EUR 0.79%			5,171	107,814		107,814	22,719				15,280		B023
Currency Swap	G6164#AF5 MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / GBP 2.84%			785	33,812		33,812	2,356				4,459		B023
Currency Swap	G6164#AF5 MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		1,376,500	USD 3.515% / GBP 2.84%			3,141	135,248		135,248	9,426				17,835		B023
Currency Swap	G6164#AF5 MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		2,064,750	USD 3.515% / GBP 2.84%			4,711	202,873		202,873	14,139				26,752		B023
Currency Swap	G6164#AF5 AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515% / GBP 2.84%			785	33,812		33,812	2,356				4,459		B023
Currency Swap	001055A*3 AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		2,762,120	USD 5.477% / JPY 1.6%			(45,630)	45,461		45,461	45,461				43,613		B023
Currency Swap	001055A*3 AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		1,292,232	USD 5.477% / JPY 1.6%			(21,348)	21,269		21,269	21,269				20,404		B023
Currency Swap	001055A*3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		3,519,355	USD 5.477% / JPY 1.6%			(58,140)	57,925		57,925	57,925				55,570		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / GBP %			(361)	98,321		98,321	(9,570)				4,930		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,667,960	USD 5.08% / GBP %			(2,236)	609,589		609,589	(59,335)				30,563		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,667,960	USD 5.08% / GBP %			(2,236)	609,589		609,589	(59,335)				30,563		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		4,819,541	USD 5.08% / GBP %			(4,040)	1,101,193		1,101,193	(107,185)				55,211		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		5,680,173	USD 5.08% / GBP %			(4,761)	1,297,835		1,297,835	(74,222)				65,070		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / GBP %			(361)	98,321		98,321	(9,570)				4,930		B023
Currency Swap	G0566*AC3 ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		860,632	USD 5.08% / GBP %			(721)	196,642		196,642	(19,140)				9,859		B023
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/10/2015	09/24/2030		1,235,200	USD 4.393% / GBP 3.72%			4,242	249,529		249,529	4,269				15,731		B023
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/10/2015	09/24/2030		463,200	USD 4.393% / GBP 3.72%			1,591	93,573		93,573	1,601				5,899		B023
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/10/2015	09/24/2030		10,962,400	USD 4.393% / GBP 3.72%			37,646	2,214,571		2,214,571	37,885				139,611		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		431,520	USD 3.373% / GBP 2.93%			889	52,873		52,873	2,072				3,107		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		5,609,760	USD 3.373% / GBP 2.93%			11,554	687,352		687,352	26,938				40,394		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		431,520	USD 3.373% / GBP 2.93%			889	52,873		52,873	2,072				3,107		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		5,753,600	USD 3.373% / GBP 2.93%			11,850	704,976		704,976	27,628				41,430		B023

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	05/25/2016	07/20/2031	11,773,600	USD 3.825% / GBP 3.33%			29,059	1,754,305		1,754,305	60,861					159,127	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	05/25/2016	07/20/2031	11,773,600	USD 3.825% / GBP 3.33%			29,059	1,754,305		1,754,305	60,861					159,127	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	05/25/2016	07/20/2031	5,886,800	USD 3.825% / GBP 3.33%			14,530	877,153		877,153	30,430					79,564	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026	2,524,025	USD 3.303% / GBP 2.8%			5,374	318,082		318,082	11,564					18,893	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026	3,605,750	USD 3.303% / GBP 2.8%			7,677	454,403		454,403	16,521					26,990	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026	3,910,900	USD 3.274% / EUR 1.43%			18,511	142,168		142,168	73,550					29,274	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026	5,587,000	USD 3.274% / EUR 1.43%			26,444	203,098		203,098	105,071					41,820	B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/03/2016	09/01/2031	27,025,800	USD 3.346% / GBP 2.78%			64,218	3,741,696		3,741,696	141,081					368,203	B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/03/2016	09/01/2031	17,436,000	USD 3.346% / GBP 2.78%			41,431	2,413,997		2,413,997	91,020					237,550	B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/03/2016	09/01/2031	12,205,200	USD 3.346% / GBP 2.78%			29,002	1,689,798		1,689,798	63,714					166,285	B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/03/2016	09/01/2031	871,800	USD 3.346% / GBP 2.78%			2,072	120,700		120,700	4,551					11,878	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	10/05/2016	10/27/2024	1,903,660	EUR 3.01% / USD 0.98%			9,900	71,328		71,328	38,778					7,220	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	10/05/2016	10/27/2024	1,007,820	EUR 3.01% / USD 0.98%			5,241	37,762		37,762	20,529					3,822	B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/29/2017	07/19/2024	1,142,200	USD 3.2636% / EUR 1.17%			6,241	63,759		63,759	22,957					3,135	B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/29/2017	07/19/2024	1,142,200	USD 3.2636% / EUR 1.17%			6,241	63,759		63,759	22,957					3,135	B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/29/2017	07/19/2024	6,282,100	USD 3.2636% / EUR 1.17%			34,328	350,677		350,677	126,263					17,243	B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/29/2017	07/19/2024	5,139,900	USD 3.2636% / EUR 1.17%			28,086	286,917		286,917	103,306					14,108	B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	09/12/2017	02/21/2028	1,791,750	EUR 1.53% / USD 3.405%			9,254	181,260		181,260	24,252					17,683	B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	09/12/2017	02/21/2028	1,194,500	EUR 1.53% / USD 3.405%			6,169	120,840		120,840	16,168					11,789	B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	09/12/2017	02/21/2028	5,375,250	EUR 1.53% / USD 3.405%			27,761	543,781		543,781	72,755					53,048	B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	09/12/2017	02/21/2028	5,972,500	EUR 1.53% / USD 3.405%			30,846	604,201		604,201	80,839					58,943	B023	
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/13/2018	12/13/2028	9,940,280	USD 4.204% / AUD 4.36%			15,022	1,285,790		1,285,790	210,682					107,829	B023	
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	06/13/2018	12/13/2028	1,138,200	USD 4.204% / AUD 4.36%			1,720	147,228		147,228	24,124					12,347	B023	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028	14,417,200	USD 4.204% / AUD 4.36%				21,788	1,864,886		1,864,886	305,569				156,393		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH82	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025	1,729,333	USD 4.2775% / GBP 2.76%				6,942	76,828		76,828	6,649				10,900		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH82	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025	1,297,000	USD 4.2775% / GBP 2.76%				5,207	57,621		57,621	4,987				8,175		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031	26,220,000	USD 4.3005% / EUR 1.83%				170,643	2,677,457		2,677,457	176,972				342,417		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031	9,120,000	USD 4.3005% / EUR 1.83%				59,354	931,290		931,290	61,556				119,102		B023
Currency Swap	TRITAX BIG BOX REIT PLC 69075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028	65,899,400	USD 4.494% / GBP 2.86%				279,485	4,027,128		4,027,128	349,390				651,960		B023
Currency Swap	TRITAX BIG BOX REIT PLC 69075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028	17,914,400	USD 4.494% / GBP 2.86%				75,977	1,094,753		1,094,753	94,980				177,232		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	779,130	USD 4.286% / AUD 4.31%				937	83,852		83,852	10,631				12,608		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	1,345,770	USD 4.286% / AUD 4.31%				1,618	144,835		144,835	18,363				21,777		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	5,028,930	USD 4.286% / AUD 4.31%				6,046	541,225		541,225	68,621				81,377		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	283,320	USD 4.286% / AUD 4.31%				341	30,492		30,492	3,866				4,585		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1,785,000	USD 2.825% / EUR 1.59%				6,200	120,881		120,881	15,889				23,104		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	2,380,000	USD 2.825% / EUR 1.59%				8,266	161,175		161,175	21,185				30,806		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1,785,000	USD 2.825% / EUR 1.59%				6,200	120,881		120,881	15,889				23,104		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,737,500	USD 2.7% / GBP 2.06%				3,907	172,348		172,348	10,029				17,547		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,042,500	USD 2.7% / GBP 2.06%				2,344	103,409		103,409	6,017				10,528		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,737,500	USD 2.7% / GBP 2.06%				3,907	172,348		172,348	10,029				17,547		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	4,170,000	USD 2.7% / GBP 2.06%				9,378	413,635		413,635	24,069				42,112		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,042,500	USD 2.7% / GBP 2.06%				2,344	103,409		103,409	6,017				10,528		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	938,560	USD 2.295% / EUR 0.89%				3,518	66,486		66,486	16,892				7,253		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,229,080	USD 2.295% / EUR 0.89%				8,355	157,903		157,903	40,119				17,227		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,229,080	USD 2.295% / EUR 0.89%				8,355	157,903		157,903	40,119				17,227		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,229,080	USD 2.295% / EUR 0.89%				8,355	157,903		157,903	40,119				17,227		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	938,560	USD 2.295% / (EUR 0.89%)				3,518	66,486		66,486	16,892				7,253		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1,662,480	USD 2.301% / (GBP 1.98%)				2,125	142,691		142,691	9,493					12,848		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	4,294,740	USD 2.301% / (GBP 1.98%)				5,490	368,620		368,620	24,523					33,191		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	4,294,740	USD 2.301% / (GBP 1.98%)				5,490	368,620		368,620	24,523					33,191		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	4,294,740	USD 2.301% / (GBP 1.98%)				5,490	368,620		368,620	24,523					33,191		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1,662,480	USD 2.301% / (GBP 1.98%)				2,125	142,691		142,691	9,493					12,848		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	1,382,200	USD 2.7865% / (GBP 2.04%)				3,205	160,494		160,494	10,016					23,618		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	2,073,300	USD 2.7865% / (GBP 2.04%)				4,808	240,741		240,741	15,024					35,428		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	4,146,600	USD 2.7865% / (GBP 2.04%)				9,615	481,483		481,483	30,048					70,855		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	1,382,200	USD 2.7865% / (GBP 2.04%)				3,205	160,494		160,494	10,016					23,618		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	691,100	USD 2.7865% / (GBP 2.04%)				1,603	80,247		80,247	5,008					11,809		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927% / (EUR 1.27%)				2,560	43,255		43,255	3,401					8,063		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	1,746,750	USD 2.927% / (EUR 1.27%)				7,679	129,765		129,765	10,202					24,190		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	3,493,500	USD 2.927% / (EUR 1.27%)				15,358	259,529		259,529	20,405					48,380		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927% / (EUR 1.27%)				2,560	43,255		43,255	3,401					8,063		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927% / (EUR 1.27%)				2,560	43,255		43,255	3,401					8,063		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026	11,525,000	USD 3.318% / (EUR 1.77%)				48,173	677,276		677,276	207,927					94,182		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026	6,915,000	USD 3.318% / (EUR 1.77%)				28,904	406,366		406,366	124,756					56,509		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	3,123,400	USD 3.453% / (GBP 2.84%)				6,336	281,716		281,716	29,551					50,010		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	135,800	USD 3.453% / (GBP 2.84%)				275	12,249		12,249	1,285					2,174		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	2,444,400	USD 3.453% / (GBP 2.84%)				4,959	220,474		220,474	23,127					39,139		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	543,200	USD 3.453% / (GBP 2.84%)				1,102	48,994		48,994	5,139					8,697		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	679,000	USD 3.453% / (GBP 2.84%)				1,377	61,243		61,243	6,424				10,872	B023		
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	135,800	USD 3.453% / (GBP 2.84%)				275	12,249		12,249	1,285					2,174	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	2,805,000	USD 3.323% / (EUR 1.65%)				12,216	104,290		104,290	50,767					24,058	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	2,244,000	USD 3.323% / (EUR 1.65%)				9,772	83,432		83,432	40,614					19,246	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	561,000	USD 3.323% / (EUR 1.65%)				2,443	20,858		20,858	10,153					4,812	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	561,000	USD 3.323% / (EUR 1.65%)				2,443	20,858		20,858	10,153					4,812	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	3,927,000	USD 3.5% / (EUR 1.88%)				16,676	141,039		141,039	56,536					43,664	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	2,805,000	USD 3.5% / (EUR 1.88%)				11,911	100,742		100,742	40,383					31,189	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	561,000	USD 3.5% / (EUR 1.88%)				2,382	20,148		20,148	8,077					6,238	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	561,000	USD 3.5% / (EUR 1.88%)				2,382	20,148		20,148	8,077					6,238	B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% / (EUR 2.29%)				2,430	6,537		6,537	8,006					7,830	B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	5,984,000	USD 4.032% / (EUR 2.29%)				26,727	71,912		71,912	88,062					86,135	B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% / (EUR 2.29%)				2,430	6,537		6,537	8,006					7,830	B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	21,488,000	USD 4.032% / (EUR 2.29%)				95,976	258,230		258,230	316,224					309,302	B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	1,088,000	USD 4.032% / (EUR 2.29%)				4,860	13,075		13,075	16,011					15,661	B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% / (EUR 2.29%)				2,430	6,537		6,537	8,006					7,830	B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	USD 4.463% / (EUR 2.7%)				4,877	10,935		10,935	11,019					15,411	B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	12,984,000	USD 4.463% / (EUR 2.7%)				58,520	131,216		131,216	132,228					184,937	B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	USD 4.463% / (EUR 2.7%)				4,877	10,935		10,935	11,019					15,411	B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	45,444,000	USD 4.463% / (EUR 2.7%)				204,822	459,257		459,257	462,799					647,281	B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	3,246,000	USD 4.463% / (EUR 2.7%)				14,630	32,804		32,804	33,057					46,234	B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	USD 4.463% / (EUR 2.7%)				4,877	10,935		10,935	11,019					15,411	B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% / (EUR 3.12%)				1,996	(12,389)		(12,389)	6,554					7,642	B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	1,601,700	USD 4.633% / (EUR 3.12%)				5,989	(37,168)		(37,168)	19,661					22,925	B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% / (EUR 3.12%)			1,996	(12,389)			(12,389)	6,554				7,642		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	18,686,500	EUR 3.12%			69,876	(433,630)			(433,630)	229,381				267,461		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	EUR 3.12%			1,996	(12,389)			(12,389)	6,554				7,642		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	7,212,000	USD 6.315% / (GBP 6.2%)			(2,537)	(448,819)			(448,819)	92,370				73,442		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	21,636,000	GBP 6.2%			(7,610)	(1,346,455)			(1,346,455)	277,109				220,325		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	21,636,000	USD 6.315% / (GBP 6.2%)			(7,610)	(1,346,455)			(1,346,455)	277,109				220,325		B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030	218,360	EUR 4.27%			478	(8,445)			(8,445)	3,862				2,724		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	WELLS FARGO BANK, N.A.	10/12/2023	07/11/2036	1,224,200	USD 6.718% / (GBP 6.39%)				(17,129)			(17,129)	13,963				21,456		B023	
Currency Swap	FIXED INCOME PORTFOLIO	D1	Currency	WELLS FARGO BANK, N.A.	10/12/2023	07/11/2036	14,323,140	USD 6.718% / (GBP 6.39%)				(200,411)			(200,411)	163,364				251,040		B023	
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												10,699,500	347,312,266	XXX	347,312,266	32,517,076				38,804,021	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										18,099,159		25,682,420	724,786,542	XXX	724,786,542	71,390,055		(320,709)		195,995,754	XXX	XXX	
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC	01/12/2024	01/17/2026	150,000,000	4.0023% / (SOFR)			10,523	(419,286)			(1,637,688)	(9,443)				1,006,231		B0311	
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC	03/06/2024	03/08/2026	100,000,000	4.4362% / (SOFR)				(59,128)			(248,745)						695,878		B0311
1179999999. Subtotal - Swaps - Replication - Interest Rate											10,523	(478,414)		XXX	(1,886,433)	(9,443)		(1,080)		1,702,109	XXX	XXX	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	10/20/2023	12/20/2028	25,000,000	1% / credit event			213,368	52,910	196,191		562,225					(10,284)	25,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	05/19/2022	06/20/2027	50,000,000	1% / credit event			177,599	117,686	112,374		1,041,950					(8,703)	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	03/23/2022	06/20/2027	50,000,000	1% / credit event			707,637	92,745	434,417		1,041,950					(33,644)	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	09/27/2022	12/20/2027	50,000,000	1% / credit event			(189,738)	135,429	(134,903)		1,073,900					9,040	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	12/06/2021	12/20/2026	50,000,000	1% / credit event			1,038,011	75,025	560,492		934,450					(51,364)	50,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	01/19/2022	12/20/2026	50,000,000	1% / credit event			1,049,878	73,164	580,796		934,450					(53,225)	50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										2,996,755		546,958	1,749,367	XXX	5,588,925			(148,181)		275,000,000	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										2,996,755	10,523	68,544	1,749,367	XXX	3,702,492	(9,443)		(149,261)		276,702,109	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX	
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX	
1359999999. Total Swaps - Interest Rate										18,099,159	10,523	14,494,669	377,474,276	XXX	376,131,653	38,863,535		(321,789)		159,024,962	XXX	XXX	
1369999999. Total Swaps - Credit Default										2,996,755		546,958	1,749,367	XXX	5,588,925			(148,181)		275,000,000	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange												17,746,524	439,830,487	XXX	465,221,962	37,144,151				73,437,273	XXX	XXX	
1389999999. Total Swaps - Total Return														XXX							XXX	XXX	
1399999999. Total Swaps - Other														XXX								XXX	XXX
1409999999. Total Swaps										21,095,914	10,523	32,788,151	819,054,130	XXX	846,942,540	76,007,687		(469,969)		507,462,235	XXX	XXX	
Currency Forward;	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA	01/24/2024	07/26/2024	429,867	0.92592 USD/(EUR)					4,412		4,412	4,412				1,217		B024	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	280,730	0.92592 USD/(EUR)					2,881		2,881	2,881					795	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	1,403,648	0.92592 USD/(EUR)					14,406		14,406	14,406					3,974	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	29,018,229	0.92592 USD/(EUR)					297,826		297,826	297,826					82,146	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	60,206,630	0.92592 USD/(EUR)					617,926		617,926	617,926					170,436	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	114,046	0.92592 USD/(EUR)					1,171		1,171	1,171					323	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024	140,365	0.92592 USD/(EUR)					1,441		1,441	1,441					397	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIEFA76	12/21/2023	04/26/2024	1,786,374	0.92592 USD/(EUR)					38,626		38,626	46,255					2,384	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIEFA76	12/21/2023	04/26/2024	1,164,533	0.92592 USD/(EUR)					25,180		25,180	30,153					1,554	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIEFA76	12/21/2023	04/26/2024	5,831,426	0.92592 USD/(EUR)					126,089		126,089	150,993					7,782	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIEFA76	12/21/2023	04/26/2024	3,974,117	0.92592 USD/(EUR)					85,930		85,930	102,902					5,303	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIEFA76	12/21/2023	04/26/2024	480,244	0.92592 USD/(EUR)					10,384		10,384	12,435					641	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIEFA76	12/21/2023	04/26/2024	598,421	0.92592 USD/(EUR)					12,939		12,939	15,495					799	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	613,881	0.92592 USD/(EUR)					3,046		3,046	16,030					819	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	399,692	0.92592 USD/(EUR)					1,983		1,983	10,437					533	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	2,003,559	0.92592 USD/(EUR)					9,940		9,940	52,319					2,674	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	1,365,773	0.92592 USD/(EUR)					6,776		6,776	35,664					1,823	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	166,538	0.92592 USD/(EUR)					826		826	4,349					222	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	209,249	0.92592 USD/(EUR)					1,038		1,038	5,464					279	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	2,700,256	0.79160 USD/(GBP)					(27,913)		(27,913)	24,989					3,603	B024	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	1,758,306	0.79160 USD/(GBP)					(18,176)		(18,176)	16,272				2,346		B024		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	8,812,460	0.79160 USD/(GBP)					(91,097)		(91,097)	81,554					11,760		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	6,007,545	0.79160 USD/(GBP)					(62,102)		(62,102)	55,596					8,017		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	732,628	0.79160 USD/(GBP)					(7,573)		(7,573)	6,780					978		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	921,017	0.79160 USD/(GBP)					(9,521)		(9,521)	8,523					1,229		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/15/2023	04/26/2024	54,722,060	0.92592 USD/(EUR)					669,609		669,609	1,423,699					73,025		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	1,109,387	0.79160 USD/(GBP)					7,007		7,007	7,007					3,141		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	722,628	0.79160 USD/(GBP)					4,564		4,564	4,564					2,046		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	3,633,498	0.79160 USD/(GBP)					22,950		22,950	22,950					10,286		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	2,473,221	0.79160 USD/(GBP)					15,621		15,621	15,621					7,001		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	295,158	0.79160 USD/(GBP)					1,864		1,864	1,864					836		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	376,581	0.79160 USD/(GBP)					2,379		2,379	2,379					1,066		B024	
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/25/2024	07/26/2024	15,253,890	1.53280 USD/(AUD)					198,870		198,870	198,870					43,181		B024	
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/25/2024	07/26/2024	9,948,189	1.53280 USD/(AUD)					129,698		129,698	129,698					28,162		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/29/2023	04/26/2024	10,681,072	0.92592 USD/(EUR)					(128,330)		(128,330)	281,307					14,254		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024	410,302	0.79160 USD/(GBP)					1,796		1,796	3,820					548		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024	267,475	0.79160 USD/(GBP)					1,170		1,170	2,490					357		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024	1,339,385	0.79160 USD/(GBP)					5,861		5,861	12,469					1,787		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024	912,791	0.79160 USD/(GBP)					3,994		3,994	8,498					1,218		B024	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23									
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)									
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/21/2023	04/26/2024		110,304	0.79160 USD/(GBP)				483		483	1,027				147		B024									
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/21/2023	04/26/2024		137,448	0.79160 USD/(GBP)				601		601	1,280				183		B024									
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A.	04/04/2023	04/07/2026		75,000,000	102.241333			1,184,277	(6,274,906)		(6,274,906)	(1,728,361)				532,867		B0311									
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A.	04/18/2023	04/16/2026		150,000,000	100.303304				(9,906,571)		(9,906,571)	(3,437,054)				1,072,221		B0311									
143999999. Subtotal - Forwards - Hedging Other													1,184,277	(14,196,899)	XXX	(14,196,899)	(1,431,598)					2,104,357	XXX	XXX							
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	07/26/2021	04/18/2024		250,000,000	105.148546						(92,458,835)					277,587		B0311									
144999999. Subtotal - Forwards - Replication															XXX	(92,458,835)						277,587	XXX	XXX							
147999999. Subtotal - Forwards													1,184,277	(14,196,899)	XXX	(106,655,735)	(1,431,598)					2,381,945	XXX	XXX							
150999999. Subtotal - SSAP No. 108 Adjustments															XXX									XXX	XXX						
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		7,037,187	92,518,221	XXX	118,453,506	4,627,076				34,764,372	XXX	XXX			
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																											XXX	XXX			
170999999. Subtotal - Hedging Other																													XXX	XXX	
171999999. Subtotal - Replication													181,365,562	95,037,899	27,269,915	1,008,601,461	XXX	1,008,601,461	88,246,762			(372,457)					198,100,111	XXX	XXX		
172999999. Subtotal - Income Generation													2,996,755	10,523	68,544	1,749,367	XXX	(88,756,343)	(9,443)			(149,261)					276,979,696	XXX	XXX		
173999999. Subtotal - Other																	XXX												XXX	XXX	
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX													XXX	XXX
175999999 - Totals													184,362,317	95,048,422	34,375,646	1,102,869,049	XXX	1,038,298,624	92,864,394			(521,718)					509,844,180	XXX	XXX		

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0023	Convert Foreign Bonds to Fixed USD
	0024	Hedge FX Exposure on Equity Investment
	0031	Convert Assets to Fixed/Float
	0053	Hedge Bond Portfolio Against Rise in Interest Rates
	0062	Fixed Income Annuity Hedge Program
	0311	Duration Management Hedges

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TM4	6	600,000	JUN 24 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		113.5000	114.6094	94	94				6,656	6,656	11,985	B0311	1,000
ZFM4	20	2,000,000	JUN 24 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT		106.6953	107.0156	(2,344)	(2,344)				6,406	6,406	39,951	B0311	1,000
ZNM4	56	5,600,000	JUN 24 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		110.0156	110.7969	(4,375)	(4,375)				43,750	43,750	111,863	B0311	1,000
ESM4	20	5,191,200	Jun-24 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	06/21/2024	CME		5,191.6250	5,308.5000	250	250				117,300	117,300	240,887	B062	50
ESM4	10	2,610,750	Jun-24 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	06/21/2024	CME		5,221.5000	5,308.5000	125	125				43,500	43,500	121,146	B062	50
RTYM4	5	527,275	RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	06/21/2024	CME		2,109.3125	2,145.9000	1,875	1,875				9,200	9,200	24,467	B062	50
TUM4	700	140,000,000	TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT		102.2688	102.2406	(142,184)	(142,184)				(38,276)	(38,276)	918,078	B0311	2,000
TUM4	500	100,000,000	TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT		102.3688	102.2406	(101,560)	(101,560)				(128,905)	(128,905)	655,770	B0311	2,000
TUM4	250	50,000,000	TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT		102.3125	102.2406	(50,780)	(50,780)				(35,155)	(35,155)	327,885	B0311	2,000
TUM4	200	40,000,000	TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT		102.2844	17,186.0000	(40,624)	(40,624)				(17,186)	(17,186)	262,308	B0311	2,000
TUM4	250	50,000,000	TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT		102.3375	102.2406	(50,780)	(50,780)				(48,828)	(48,828)	327,885	B0311	2,000
USM4	900	90,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		118.6781	120.4375	225,000	225,000				1,582,029	1,582,029	590,193	B0311	1,000
USM4	500	50,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		119.3750	120.4375	125,000	125,000				531,250	531,250	327,885	B0311	1,000
USM4	750	75,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		121.0625	120.4375	187,500	187,500				(468,750)	(468,750)	491,828	B0311	1,000
USM4	300	30,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		121.5313	120.4375	75,000	75,000				(328,125)	(328,125)	196,731	B0311	1,000
USM4	300	30,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		121.5938	120.4375	75,000	75,000				(346,875)	(346,875)	196,731	B0311	1,000
USM4	200	20,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		120.2813	120.4375	50,000	50,000				31,250	31,250	131,154	B0311	1,000
USM4	100	10,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		118.8125	120.4375	25,000	25,000				162,500	162,500	65,577	B0311	1,000
USM4	100	10,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		118.3125	120.4375	25,000	25,000				212,500	212,500	65,577	B0311	1,000
USM4	200	20,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		118.5938	120.4375	50,000	50,000				368,750	368,750	131,154	B0311	1,000
USM4	250	25,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		119.0625	120.4375	62,500	62,500				343,750	343,750	163,943	B0311	1,000
USM4	100	10,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		118.9356	120.4375	25,000	25,000				150,187	150,187	65,577	B0311	1,000
USM4	50	5,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		119.7813	120.4375	12,500	12,500				32,813	32,813	32,789	B0311	1,000
USM4	250	25,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		119.3125	120.4375	62,500	62,500				281,250	281,250	163,943	B0311	1,000
USM4	500	50,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		119.4688	120.4375	125,000	125,000				484,375	484,375	327,885	B0311	1,000
USM4	150	15,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		120.2500	120.4375	37,500	37,500				28,125	28,125	98,366	B0311	1,000
INM4	450	45,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		127.1625	129.0000	210,938	210,938				826,173	826,173	295,097	B0311	1,000
INM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT		130.4375	110.7969	46,875	46,875				(143,750)	(143,750)	65,577	B0311	1,000

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/12/2024	129.4172	110.7969	46,875	46,875		(41,719)	(41,719)	65,577	B0311	1,000	
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/13/2024	128.6250	110.7969	93,750	93,750		75,000	75,000	131,154	B0311	1,000	
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/14/2024	126.5625	110.7969	23,438	23,438		121,875	121,875	32,789	B0311	1,000	
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/21/2024	126.5313	110.7969	23,438	23,438		123,438	123,438	32,789	B0311	1,000	
WNM4	75	7,500,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	127.7500	110.7969	35,156	35,156		93,750	93,750	49,183	B0311	1,000	
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/25/2024	127.0625	110.7969	23,438	23,438		96,875	96,875	32,789	B0311	1,000	
153999999. Subtotal - Long Futures - Hedging Other													1,276,104	1,276,104		4,175,133	4,175,133	6,796,512	XXX	XXX	
157999999. Subtotal - Long Futures													1,276,104	1,276,104		4,175,133	4,175,133	6,796,512	XXX	XXX	
FVM4	2,000	200,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	106.7031	107.0156	234,360	234,360		(625,000)	(625,000)	1,311,541	B0311	1,000	
TYM4	3,400	340,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	110.1719	110.7969	265,608	265,608		(2,125,000)	(2,125,000)	2,229,619	B0311	1,000	
TYM4	500	50,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/27/2024	110.0000	110.7969	39,060	39,060		(398,440)	(398,440)	327,885	B0311	1,000	
TYM4	1,000	100,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/29/2024	110.5625	110.7969	78,120	78,120		(234,380)	(234,380)	655,770	B0311	1,000	
TYM4	200	20,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/13/2024	110.9375	110.7969	15,624	15,624		28,124	28,124	131,154	B0311	1,000	
TYM4	250	25,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/21/2024	110.3594	110.7969	19,530	19,530		(109,375)	(109,375)	163,943	B0311	1,000	
TYM4	125	12,500,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	110.7344	110.7969	9,765	9,765		(7,813)	(7,813)	81,971	B0311	1,000	
UXYM4	1,850	185,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	113.7813	114.6094	(28,916)	(28,916)		(1,532,041)	(1,532,041)	1,213,175	B0311	1,000	
UXYM4	500	50,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/29/2024	114.2813	114.6094	(7,815)	(7,815)		(164,065)	(164,065)	327,885	B0311	1,000	
UXYM4	100	10,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/04/2024	114.4219	114.6094	(1,563)	(1,563)		(18,750)	(18,750)	65,577	B0311	1,000	
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/07/2024	115.4688	114.6094	(4,689)	(4,689)		257,811	257,811	196,731	B0311	1,000	
UXYM4	700	70,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/13/2024	114.7031	114.6094	(10,941)	(10,941)		65,625	65,625	459,039	B0311	1,000	
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/14/2024	113.7656	114.6094	(4,689)	(4,689)		(253,125)	(253,125)	262,308	B0311	1,000	
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/18/2024	113.3860	114.6094	(6,252)	(6,252)		(489,352)	(489,352)	261,356	B0311	1,000	
UXYM4	200	20,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/19/2024	113.6170	114.6094	(3,126)	(3,126)		(198,486)	(198,486)	131,154	B0311	1,000	
UXYM4	65	6,500,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/21/2024	113.9063	114.6094	(1,016)	(1,016)		(45,703)	(45,703)	42,625	B0311	1,000	
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	114.4219	114.6094	(6,252)	(6,252)		(75,000)	(75,000)	262,308	B0311	1,000	
UXYM4	250	25,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/25/2024	114.1094	114.6094	(3,908)	(3,908)		(125,000)	(125,000)	163,943	B0311	1,000	
UXYM4	200	20,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/26/2024	114.1719	114.6094	(3,126)	(3,126)		(87,500)	(87,500)	131,154	B0311	1,000	
UXYM4	500	50,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/27/2024	114.6094	114.6094	(7,815)	(7,815)				327,885	B0311	1,000	
UXYM4	100	10,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/28/2024	114.6406	114.6094	3,125	3,125		3,125	3,125	65,577	B0311	1,000	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
1609999999. Subtotal - Short Futures - Hedging Other													575,085	575,085				(6,134,344)	(6,134,344)	8,812,601	XXX	XXX
1649999999. Subtotal - Short Futures													575,085	575,085				(6,134,344)	(6,134,344)	8,812,601	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1709999999. Subtotal - Hedging Other													1,851,189	1,851,189				(1,959,211)	(1,959,211)	15,609,113	XXX	XXX
1719999999. Subtotal - Replication																					XXX	XXX
1729999999. Subtotal - Income Generation																					XXX	XXX
1739999999. Subtotal - Other																					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
1759999999 - Totals													1,851,189	1,851,189				(1,959,211)	(1,959,211)	15,609,113	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merrill Lynch	953	(7,578)	(6,625)
Royal Bank of Canada	415,611	1,442,203	1,857,813
Total Net Cash Deposits	416,564	1,434,625	1,851,189

(a)

Code	Description of Hedged Risk(s)
310	Interest Rate Hedge Program
.....
.....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges
0062	Equity Linked Benefits

E07.2

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		2,333,942	(482,753)	2,333,942	2,333,942	(482,753)	2,333,942	15,609,113	15,609,113
BARCLAYS BANK PLC	Y	Y	44,500,000		38,060,544	(6,720)	43,747,568	(6,890)	5,111,470			
BANK OF AMERICA, NA	Y	Y	75,977,276		78,254,169	(2,282,008)	78,322,102	(4,227,567)	7,801,134			7,796,019
BANK OF MONTREAL	Y	Y				(9,760)		(9,942)	5,428			
BNP PARIBAS	Y	Y	111,663,000		117,119,324	(500,941)	4,955,383	(500,941)	4,955,383			546,289
CANADIAN IMPERIAL BANK OF COMMERCE	Y	Y	420,000		481,182		61,182	(30,050)	10,131			100,091
CITIBANK, N.A.	Y	Y	68,060,000		50,593,143	(2,184,294)	67,718,762	(2,800,122)	8,356,587			
CREDIT AGRICOLE CIB	Y	Y	4,360,000		3,288,808		3,974,576	(7,665)	1,306,829			235,636
CREDIT SUISSE INTERNATIONAL	Y	Y	690,000		779,405	(39,118)	50,287	(39,118)	50,287			
GOLDMAN SACHS INTERNATIONAL	Y	Y	25,030,000		24,362,502		24,214,580		154,794			
JP MORGAN CHASE	Y	Y	99,430,000		89,309,252	(2,992,886)	99,133,271	(2,541,411)	11,471,882			
MIZUHO CAPITAL MARKETS LLC	Y	Y	10,920,000		8,893,625		10,183,523	(19,410)	1,579,258			
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	9,520,000		9,634,721		114,721					
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	5,440,000		4,676,816	(44,369)	7,530,688	(2,066,168)	24,519			597,446
MUFG SECURITIES EMEA PLC	Y	Y	9,421,306		8,541,532		8,866,358		1,028,517			148,743
NATWEST MARKETS PLC	Y	Y	19,510,000		19,173,980		19,173,980		877,023			541,003
NOBURA GLOBAL FINANCIAL PRODUCTS INC	Y	Y	79,150,000		82,519,824	(388,123)	2,981,701	(2,250,325)	582,716			
ROYAL BANK OF CANADA	Y	Y	34,130,000		46,987,697	(7,076,162)	5,781,535	(9,226,719)	7,105,218			7,105,218
SOCIETE GENERALE	Y	Y	97,730,000		95,554,549	(10,806,666)	107,246,458	(12,704,462)	11,317,105			
TORONTO DOMINION BANK	Y	Y			1,052,562	(2,967,179)		(4,174,109)	1,165,956			
UBS AG, LONDON	Y	Y	8,644,000		11,374,841	(1,255,753)	1,475,088	(3,065,641)	3,061,465			3,061,465
WELLS FARGO BANK, N.A.	Y	Y			78,610,420	(21,769,086)	56,841,335	(117,513,776)	13,144,379			13,144,379
0299999999 - Total NAIC 1 Designation			704,595,582		769,268,897	(52,323,064)	72,261,231	811,062,789	(161,184,317)	5,737,756	76,751,147	34,489,012
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			389,079,625		567,293,903	(181,370,687)	3,268,781	571,542,369	(183,122,217)	5,240,435	433,093,032	426,649,315
0999999999 - Gross Totals			1,093,675,207		1,338,896,742	(234,176,504)	77,863,954	1,384,939,100	(344,789,288)	13,312,133	525,453,292	476,747,440
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,338,896,742	(234,176,504)						

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Toronto Dominion	Cash	PT3Q8789TSUIDF371261	Cash Collateral	3,410,000		3,410,000		V
Wells Fargo Bank	Cash	KB1H1DSPRFMYMCFXT09	Cash Collateral	38,500,000		38,500,000		V
CME	Cash	8NAV4770Y26Q87Y00P81	Cash Collateral	63,198,268		63,198,268		IV
Royal Bank Of Canada WFC Branch	Cash	E571P3U3RHI GC71XBUI1	Cash Collateral	29,106,186		29,106,186		IV
CBT	Cash	549300EX04Q2QBFQTQ27	Cash Collateral	15,195,688		15,195,688		V
CME	Cash	8NAV4770Y26Q87Y00P81	Cash Collateral	163,800		163,800		V
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	605,337	1,931,700	1,041,179	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	476,667	1,521,100	819,867	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	427,562	1,364,400	735,407	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	970,350	3,096,500	1,669,002	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	423,363	1,351,000	728,184	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	296,824	947,200	510,537	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	589,606	1,881,500	1,014,122	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	895,956	2,859,100	1,541,045	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	412,395	1,316,000	709,319	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	328,130	1,047,100	564,383	02/15/2051	I
0199999999 - Total				155,000,132	17,315,600	158,906,987	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573	Cash Collateral	44,500,000		XXX		V
BNP Paribas	Cash	ROMUJF8UBMPR08K5P83	Cash Collateral	111,663,000		XXX		V
Credit Agricole CIB	Cash	1VUV7VQFKU0QSJ21A208	Cash Collateral	4,360,000		XXX		V
Canadian Imperial Bank of Commerce	Cash	21G119DL770XOHC3ZE78	Cash Collateral	420,000		XXX		V
Citibank	Cash	E570DZVZ7FF32TIEFA76	Cash Collateral	68,060,000		XXX		V
Credit Suisse International	Cash	E58DKGJUYJYLJN8C3868	Cash Collateral	690,000		XXX		V
Goldman Sachs International	Cash	W22LROWP21HZNB6K528	Cash Collateral	25,030,000		XXX		V
JP Morgan Chase	Cash	7H6GLYDRUGGFU57RNE97	Cash Collateral	99,430,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.	Cash	K5HU16E3LMSVCCJJJ255	Cash Collateral	8,650,000		XXX		V
Morgan Stanley And Co. International PLC	Cash	4PQUHNSJPF6FNF3BB653	Cash Collateral	9,520,000		XXX		V
Morgan Stanley Capital Services, Inc.	Cash	17331LVC2KQKX57XV54	Cash Collateral	5,440,000		XXX		V
MIZUHO CORPORATE BANK LTD	Cash	0V6W8S6X2D1J857QP30	Cash Collateral	10,920,000		XXX		V
Nomura Bank	Cash	023V05H267GRS05BHJ81	Cash Collateral	79,150,000		XXX		V
Royal Bank of Canada	Cash	E571P3U3RHI GC71XBUI1	Cash Collateral	34,130,000		XXX		V
Royal Bank of Scotland	Cash	549300IWHU4E1HRP28H10	Cash Collateral	19,510,000		XXX		V
Société Générale	Cash	02NEE81BX4R0TD8PU41	Cash Collateral	97,730,000		XXX		V
UBS AG, London	Cash	BFM8T61CT2L1QCEMIK50	Cash Collateral	8,644,000		XXX		V
CME	Cash	8NAV4770Y26Q87Y00P81	Cash Collateral	128,201,974		XXX		I
Royal Bank of Canada WFC Branch	Cash	E571P3U3RHI GC71XBUI1	Cash Collateral	260,329,482		XXX		I
Bank of America, NA	US Treasury	B4TYDEB66KMZ0031MB27	USTR Note	79,980,134	94,479,000	XXX	05/15/2031	V
Mitsubishi UFJ Securities (USA), Inc.	US Treasury	K5HU16E3LMSVCCJJJ255	USTR Note	787,117	815,900	XXX	11/15/2028	V
Citibank	Fx Bond	E570DZVZ7FF32TIEFA76	Foreign Bonds	10,217,242	9,130,415	XXX	10/25/2038	I
Goldman Sachs International	Fx Bond	W22LROWP21HZNB6K528	Foreign Bonds	25,829	25,495	XXX	04/15/2024	I
Goldman Sachs International	Fx Bond	W22LROWP21HZNB6K528	Foreign Bonds	245,734	244,505	XXX	07/31/2033	I
Wells Fargo Bank	US Bond	KB1H1DSPRFMYMCFXT09	Corp Bond	1,608,990	1,367,641	XXX	01/01/2029	I

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Wells Fargo Bank	US Bond	776696-10-6	Corp Bond	1,610,732	1,369,123	XXX	01/01/2029	I
Wells Fargo Bank	US Bond	74531E-AA-0	Corp Bond	1,605,950	1,513,524	XXX	12/01/2027	I
Wells Fargo Bank	US Bond	74340X-BL-4	Corp Bond	1,598,843	1,513,699	XXX	02/01/2029	I
Wells Fargo Bank	US Bond	713448-EG-9	Corp Bond	1,602,572	1,513,849	XXX	03/01/2029	I
Wells Fargo Bank	US Bond	654106-AJ-2	Corp Bond	127,902	120,247	XXX	03/27/2027	I
Wells Fargo Bank	US Bond	64110L-10-6	Corp Bond	1,610,639	1,369,043	XXX	01/01/2029	I
Wells Fargo Bank	US Bond	574599-10-6	Corp Bond	947	805	XXX	01/01/2029	I
Wells Fargo Bank	US Bond	4581X0-CM-8	Corp Bond	977	976	XXX	01/15/2025	I
Wells Fargo Bank	US Bond	172908-10-5	Corp Bond	537,944	457,253	XXX	01/01/2029	I
Wells Fargo Bank	US Bond	053484-AC-5	Corp Bond	1,599,119	1,513,850	XXX	12/01/2028	I
0299999999 - Total				1,119,539,127	115,435,325	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									