

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2024**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2024



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

QUARTERLY STATEMENT

AS OF JUNE 30, 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*

ERIK A. ANDERSON #
*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

CRAIG LAWRENCE DESANTO	FRANK MICHAEL HARTE	ANTHONY RAMSEY MALLOY
ERIC ANSEL FELDSTEIN	THOMAS ALEXANDER HENDRY	MICHAEL KELLY MCDONNELL #
ROBERT MICHAEL GARDNER	JODI LYNN KRAVITZ	AMY MILLER

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
B74211AF1570433...

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:
Thomas A Hendry
569AB0805FAE404...

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this
__ day of August 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 JUNE 30, 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	102,263,231,739		102,263,231,739	102,055,938,253
2. Stocks:				
2.1 Preferred stocks	43,264,984		43,264,984	43,512,713
2.2 Common stocks	688,556,759		688,556,759	615,258,682
3. Mortgage loans on real estate:				
3.1 First liens	15,338,076,041		15,338,076,041	15,156,089,176
3.2 Other than first liens.....	330,190,158		330,190,158	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)	90,024,711		90,024,711	91,166,137
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(189,336,482)), cash equivalents (\$2,596,135,103) and short-term investments (\$52,768,737)	2,459,567,358		2,459,567,358	1,695,809,620
6. Contract loans (including \$188,881 premium notes)	1,007,438,123	41,261,181	966,176,942	927,584,607
7. Derivatives	1,375,871,712		1,375,871,712	1,196,422,700
8. Other invested assets	3,639,976,553	5,203,655	3,634,772,898	3,338,621,735
9. Receivables for securities	76,311,653		76,311,653	15,694,487
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	104,951,585		104,951,585	137,225,563
12. Subtotals, cash and invested assets (Lines 1 to 11)	127,417,461,376	46,464,836	127,370,996,540	125,601,165,298
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	1,052,735,560		1,052,735,560	1,005,030,352
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	423,372,594	85	423,372,509	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	41,220,612		41,220,612	39,467,658
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	732,079		732,079	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	1,450,846,932	796,212,746	654,634,186	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	36,564,874		36,564,874	36,854,012
24. Health care (\$) and other amounts receivable	22,060,823	22,060,823		
25. Aggregate write-ins for other than invested assets	11,752,140,329	115,982,984	11,636,157,345	11,121,091,961
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	142,240,274,338	980,721,474	141,259,552,864	138,909,313,692
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	58,603,481,905		58,603,481,905	55,405,324,258
28. Total (Lines 26 and 27)	200,843,756,243	980,721,474	199,863,034,769	194,314,637,950
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	104,951,585		104,951,585	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)	104,951,585		104,951,585	137,225,563
2501. Interest in annuity contracts	11,127,369,486		11,127,369,486	10,774,330,335
2502. Admitted disallowed IMR	486,674,397		486,674,397	327,969,923
2503. Miscellaneous	135,582,253	115,970,128	19,612,125	17,471,452
2598. Summary of remaining write-ins for Line 25 from overflow page	2,514,193	12,856	2,501,337	1,320,251
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,752,140,329	115,982,984	11,636,157,345	11,121,091,961

STATEMENT AS OF JUNE 30, 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 \$ 113,746,012,730 less \$ included in Line 6.3 (including \$ 59,716,343 Modco Reserve)	113,746,012,730	112,989,918,073
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	1,797,866,244	1,582,948,836
4. Contract claims:		
4.1 Life	1,128,676,858	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 \$ 62,274,142 ceded	62,274,142	72,848,644
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 6,602,933 , accident and health \$ and deposit-type contract funds \$	6,602,933	6,121,180
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	6,533,445	13,931,431
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,086,739,232) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,124,591,932)	(1,113,952,922)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	42,244,203	59,548,069
15.1 Current federal and foreign income taxes, including \$ (12,502,066) on realized capital gains (losses)	6,572,868	22,610,604
15.2 Net deferred tax liability		
16. Unearned investment income	11,002,317	27,566,319
17. Amounts withheld or retained by reporting entity as agent or trustee	1,895,451	5,130,346
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	284,299,016	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	92,746,016	95,895,014
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid	890,000,000	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,028,694,276	1,939,024,108
24.02 Reinsurance in unauthorized and certified (\$) companies	9,319,367	9,469,551
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	200,728,910	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	239,860,631	233,052,175
24.09 Payable for securities	348,227,362	276,083,830
24.10 Payable for securities lending	1,004,204,244	677,685,982
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	12,345,657,341	11,616,586,363
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	133,128,827,081	129,997,169,839
27. From Separate Accounts Statement	58,570,233,359	55,388,332,353
28. Total liabilities (Lines 26 and 27)	191,699,060,440	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	486,674,397	327,969,923
35. Unassigned funds (surplus)	3,194,724,622	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 \$ 33,248,546 in Separate Accounts Statement)	8,138,974,329	8,904,135,758
38. Totals of Lines 29, 30 and 37	8,163,974,329	8,929,135,758
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	199,863,034,769	194,314,637,950
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	11,127,369,486	10,774,330,335
2502. Derivatives-collateral liability	1,198,676,604	823,165,074
2503. Liability for interest on claims	8,869,715	7,299,279
2598. Summary of remaining write-ins for Line 25 from overflow page	10,741,536	11,791,675
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,345,657,341	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 disallowed IMR	486,674,397	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)	486,674,397	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	8,885,776,710	9,145,948,270	16,696,733,580
2. Considerations for supplementary contracts with life contingencies	30,474,730	24,958,801	46,590,702
3. Net investment income	2,649,704,371	2,444,380,822	5,212,744,065
4. Amortization of Interest Maintenance Reserve (IMR)	(9,554,248)	4,998,247	2,534,534
5. Separate Accounts net gain from operations excluding unrealized gains or losses	29,145,340	25,787,878	60,464,291
6. Commissions and expense allowances on reinsurance ceded	592,886	342,462	381,972
7. Reserve adjustments on reinsurance ceded	(955,260)	(8,110,181)	(8,572,554)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	454,173,555	439,092,816	881,917,176
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	142,368,103	119,851,465	246,665,714
9. Totals (Lines 1 to 8.3)	12,181,726,187	12,197,250,580	23,139,459,480
10. Death benefits	1,096,579,204	1,130,106,213	2,272,142,903
11. Matured endowments (excluding guaranteed annual pure endowments)	1,121,647	1,445,110	2,726,569
12. Annuity benefits	2,020,544,192	1,839,621,981	3,664,382,492
13. Disability benefits and benefits under accident and health contracts	96,971	62,570	107,929
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	7,889,550,088	5,632,296,009	12,036,663,400
16. Group conversions	40,367	102,026	144,891
17. Interest and adjustments on contract or deposit-type contract funds	34,027,027	24,818,833	52,621,948
18. Payments on supplementary contracts with life contingencies	26,176,044	24,843,785	49,899,066
19. Increase in aggregate reserves for life and accident and health contracts	756,094,656	3,229,715,243	3,326,069,277
20. Totals (Lines 10 to 19)	11,824,230,196	11,883,011,770	21,404,758,475
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	309,002,612	313,846,497	559,583,113
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	499,238,836	495,111,514	1,025,240,226
24. Insurance taxes, licenses and fees, excluding federal income taxes	63,727,854	52,927,467	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	(799,283,242)	(660,498,330)	(648,101,076)
27. Aggregate write-ins for deductions	17,239	79,624	87,684
28. Totals (Lines 20 to 27)	11,896,933,495	12,084,478,542	22,466,187,329
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	284,792,692	112,772,038	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)	284,792,692	112,772,038	673,272,151
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	109,888,360	69,819,700	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)	174,904,332	42,952,338	405,371,356
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 34,241,283 (excluding taxes of \$ (44,727,002) transferred to the IMR)	59,138,439	(55,515,444)	187,632,202
35. Net income (Line 33 plus Line 34)	234,042,771	(12,563,106)	593,003,558
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,929,135,758	8,536,451,399	8,536,451,399
37. Net income (Line 35)	234,042,771	(12,563,106)	593,003,558
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (15,294,182)	161,462,222	(2,463,883)	(518,726,926)
39. Change in net unrealized foreign exchange capital gain (loss)	(119,708,714)	177,786,361	250,396,048
40. Change in net deferred income tax	102,308,181	92,529,015	188,831,794
41. Change in nonadmitted assets	(161,850,150)	(238,497,009)	(88,537,430)
42. Change in liability for reinsurance in unauthorized and certified companies	150,184	5,357,603	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	(89,670,168)	(203,355,948)	(48,981,492)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	10,793,604	23,173,394	58,211,169
47. Other changes in surplus in Separate Accounts Statement	(12,888,700)	(28,344,423)	(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	(890,000,000)		
53. Aggregate write-ins for gains and losses in surplus	199,341	(806,283)	(193,340)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(765,161,429)	(187,184,279)	392,684,359
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,163,974,329	8,349,267,120	8,929,135,758
DETAILS OF WRITE-INS			
08.301. Intercompany income other	56,795,670	45,673,201	95,339,676
08.302. Sundry income	44,424,941	37,821,004	79,052,784
08.303. Fee income from deposit contract	39,469,428	34,979,977	70,272,398
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	1,678,064	1,377,283	2,000,856
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	142,368,103	119,851,465	246,665,714
2701. Fines, penalties and fees from regulatory authorities	17,239	79,624	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)	17,239	79,624	87,684
5301. Change in special reserves on certain group annuity separate accounts	193,341	(806,283)	(193,340)
5302. Annuity benefits dir	6,000		
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	199,341	(806,283)	(193,340)

STATEMENT AS OF JUNE 30, 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	8,923,453,247	9,089,086,152	16,729,848,674
2. Net investment income	2,419,098,395	2,250,057,494	4,878,258,577
3. Miscellaneous income	594,302,446	561,186,550	1,129,540,603
4. Total (Lines 1 to 3)	11,936,854,088	11,900,330,196	22,737,647,854
5. Benefit and loss related payments	10,946,050,681	8,675,387,513	18,054,960,733
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(791,198,710)	(638,446,822)	(634,817,542)
7. Commissions, expenses paid and aggregate write-ins for deductions	835,488,260	809,280,006	1,547,930,226
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (11,486,238) tax on capital gains (losses)	115,881,091	105,463,985	234,775,979
10. Total (Lines 5 through 9)	11,106,221,322	8,951,684,682	19,202,849,396
11. Net cash from operations (Line 4 minus Line 10)	830,632,766	2,948,645,514	3,534,798,458
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,896,143,591	5,244,724,824	11,297,658,972
12.2 Stocks	211,158,520	240,349,792	857,677,678
12.3 Mortgage loans	1,188,219,403	696,122,554	1,887,406,773
12.4 Real estate			
12.5 Other invested assets	223,150,204	47,110,639	173,192,763
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(828,034)	955,655	2,136,867
12.7 Miscellaneous proceeds	498,729,288	106,954,757	(36,792,866)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,016,572,972	6,336,218,221	14,181,280,187
13. Cost of investments acquired (long-term only):			
13.1 Bonds	9,223,508,344	10,856,871,404	19,256,288,897
13.2 Stocks	225,311,521	33,003,388	111,343,785
13.3 Mortgage loans	1,423,702,841	674,913,467	1,877,745,386
13.4 Real estate			
13.5 Other invested assets	459,607,421	198,744,022	427,538,761
13.6 Miscellaneous applications	67,967,293	164,787,376	244,179,081
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,400,097,420	11,928,319,657	21,917,095,910
14. Net increase (or decrease) in contract loans and premium notes	58,622,651	28,590,560	65,583,976
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(442,147,099)	(5,620,691,996)	(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	195,985,360	66,567,182	109,646,122
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	179,286,709	(624,386,247)	(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)	375,272,069	(557,819,065)	(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)	763,757,736	(3,229,865,547)	(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)	2,459,567,356	3,170,928,633	1,695,809,620

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

20.0001. Transfer of bond investment to bond investment	398,143,022		556,146,908
20.0002. Depreciation/ amortization on fixed assets	43,574,585		92,187,260
20.0003. Capitalized interest on bonds	27,392,012	32,810,749	59,815,132
20.0004. Transfer/exchange of bond investment to equity investment	24,638,021	(15,148,323)	22,701,940
20.0005. Low income housing tax credit unfunded commitments	12,514,542	32,950,033	9,750,770
20.0006. Capitalized interest on mortgage loans	10,529,967	8,279,531	16,624,613
20.0007. Transfer between equity investment to equity investment	562,473	96,882	31,561,488
20.0008. Dividend reinvestment of equities	342,721	31,102	360,262
20.0009. Transfer of mortgage loans to other invested assets		962,744	481,372
20.0010. Distribution of shares from other invested assets to equity		(96,882)	96,882

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Transfer from mortgage loan asset to mortgage loan asset .....	.....	.....	.....	2,246,465
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	1,018,315,672	865,915,080	2,531,529,732
2. Group life	7,282,272	28,111,537	42,030,615
3. Individual annuities	7,524,928,924	7,858,835,519	13,468,641,963
4. Group annuities	48,800	23,500	23,500
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	8,550,575,668	8,752,885,636	16,042,225,810
9. Deposit-type contracts	345,499,962	238,849,073	451,700,359
10. Total (Lines 8 and 9)	8,896,075,630	8,991,734,709	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 June 30, 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	\$ 234,042,771	\$ 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>\$ 234,042,771</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	\$ 8,163,974,329	\$ 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>\$ 8,163,974,329</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 June 30, 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 June 30, 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	59,621	720	—	58,901
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	59,621	720	—	58,901
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>\$ 18,333</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>\$ 18,333</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						
12544TAH7	\$ 296,119	\$ 223,954	\$ 72,165	\$ 223,954	\$ 292,802	6/30/2024
12628KAF9	407,220	404,385	2,835	404,385	354,718	6/30/2024
12628LAJ9	74,844	73,738	1,106	73,738	68,204	6/30/2024
12667FJ55	565,770	565,128	642	565,128	492,845	6/30/2024
12667G6W8	710,965	705,201	5,764	705,201	616,933	6/30/2024
12668AMN2	770,663	768,650	2,013	768,650	679,448	6/30/2024
126694DT2	150,740	141,953	8,787	141,953	111,212	6/30/2024
17029PAA3	619,464	606,817	12,647	606,817	606,817	6/30/2024
17309BAB3	77,457	76,023	1,434	76,023	69,275	6/30/2024
17309YAF4	310,610	309,320	1,290	309,320	269,831	6/30/2024
36228F3Q7	2,464	2,450	14	2,450	2,437	6/30/2024
3622E8AC9	1,492,517	1,441,512	51,005	1,441,512	1,244,530	6/30/2024
3622E8AF2	705,961	680,211	25,750	680,211	602,164	6/30/2024
3622ELAG1	148,517	147,926	591	147,926	130,676	6/30/2024
3622EUAB2	265,504	261,982	3,522	261,982	248,732	6/30/2024
3622EUAC0	574,899	567,305	7,594	567,305	542,929	6/30/2024
362334MD3	33,778	32,943	835	32,943	28,801	6/30/2024
36242DD26	288,073	262,251	25,822	262,251	246,224	6/30/2024
36244SAC2	2,047,056	2,043,667	3,389	2,043,667	1,800,783	6/30/2024
36244SAF5	1,272,037	1,244,360	27,677	1,244,360	1,118,712	6/30/2024
45660LSY6	1,614,557	1,593,676	20,881	1,593,676	1,465,353	6/30/2024
46628SAE3	1,112,478	1,085,487	26,991	1,085,487	1,015,901	6/30/2024
46628SAG8	789,910	771,053	18,857	771,053	731,982	6/30/2024
46630MAG7	232,978	232,068	910	232,068	196,712	6/30/2024
57643MCG7	65,822	65,797	25	65,797	65,690	6/30/2024
61749EAD9	1,312,114	1,279,788	32,326	1,279,788	1,139,207	6/30/2024
61749EAE7	375,023	365,987	9,036	365,987	328,874	6/30/2024
61749EAH0	412,782	403,088	9,694	403,088	353,797	6/30/2024
61750YAB5	29,822	29,670	152	29,670	28,566	6/30/2024
61750YAD1	776,345	771,973	4,372	771,973	721,455	6/30/2024
61750YAE9	108,559	107,977	582	107,977	102,990	6/30/2024
61750YAJ8	209,559	208,405	1,154	208,405	195,945	6/30/2024
61751DAE4	225,328	224,613	715	224,613	192,208	6/30/2024
61751JAH4	641,576	633,628	7,948	633,628	578,726	6/30/2024
61751JAJ0	638,084	630,212	7,872	630,212	578,568	6/30/2024
61752RAH5	221,271	219,257	2,014	219,257	201,807	6/30/2024
61752RAJ1	489,697	485,340	4,357	485,340	450,421	6/30/2024
61752RAM4	471,176	466,734	4,442	466,734	434,516	6/30/2024
65537BAC4	1,233,233	1,232,107	1,126	1,232,107	1,037,203	6/30/2024
65537BAF7	803,132	802,326	806	802,326	677,706	6/30/2024
69336RBS8	10,147	9,326	821	9,326	3,658	6/30/2024
75970HAD2	96,229	94,796	1,433	94,796	93,001	6/30/2024
76110VSU3	11,525	10,550	975	10,550	9,507	6/30/2024
76114QAC9	48,810	48,729	81	48,729	42,765	6/30/2024
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

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
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
Subtotal - General Account	XXX	XXX	5,509,075	XXX	XXX	
Guaranteed Separate Accounts						
12628KAF9	53,115	52,746	369	52,746	46,268	6/30/2024
17309YAF4	202,435	201,590	845	201,590	175,854	6/30/2024
3622E8AC9	31,755	30,670	1,085	30,670	26,479	6/30/2024
36244SAC2	112,002	111,819	183	111,819	98,614	6/30/2024
36244SAF5	105,894	103,018	2,876	103,018	93,226	6/30/2024
61749EAD9	58,315	56,879	1,436	56,879	50,631	6/30/2024
61749EAE7	28,848	28,153	695	28,153	25,298	6/30/2024
61749EAH0	88,453	86,376	2,077	86,376	75,814	6/30/2024
61750YAE9	27,139	26,994	145	26,994	25,748	6/30/2024
61750YAJ8	78,584	78,152	432	78,152	73,479	6/30/2024
61751DAE4	32,190	32,088	102	32,088	27,458	6/30/2024
75970HAD2	11,159	10,994	165	10,994	10,814	6/30/2024
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

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
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
Guaranteed Separate Accounts	XXX	XXX	188,941	XXX	XXX	
Grand Total	XXX	XXX	\$ 5,698,016	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 June 30, 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	\$ 3,266,780,148	\$ 63,016,196	\$17,559,963,753	\$ 2,154,885,754	\$20,826,743,901	\$ 2,217,901,950
Guaranteed Separate Accounts	153,229,530	2,206,014	1,147,823,064	163,346,450	1,301,052,594	165,552,464
Total	\$ 3,420,009,678	\$ 65,222,210	\$18,707,786,817	\$ 2,318,232,204	\$22,127,796,495	\$ 2,383,454,414

- (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.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At June 30, 2024, the carrying value and fair value of securities held under agreements to purchase and resell was \$460,189,000, 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%.

NOTES TO FINANCIAL STATEMENTS

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter 2024	Second Quarter 2024
a. Maximum Amount		
1. Open - no maturity	\$ —	\$ —
2. Overnight	\$ 465,344,000	\$ 476,698,000
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	\$ 460,189,000
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	Second Quarter 2024
a. Maximum Amount	\$ 465,344,000	\$ 476,698,000
b. Ending Balance	\$ 465,344,000	\$ 460,189,000

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV	\$ —	\$ 460,189,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 460,189,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

	First Quarter 2024	Second Quarter 2024
a. Maximum Amount		
1. Cash	\$ —	\$ —
2. Securities (FV)	\$ 474,651,969	\$ 486,231,960
3. Securities (BACV)	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX
b. Ending Balance		
1. Cash	\$ —	\$ —
2. Securities (FV)	\$ 474,651,969	\$ 469,393,332
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	\$ 469,393,332	\$ 469,393,332

(9) At June 30, 2024, the Company did not have a recognized receivable for return of collateral.

(10) At June 30, 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	32	11
Aggregate Amount of Investment Income	\$ 3,730,651	\$ 207,480

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	509,712,221	486,674,397	23,037,824	—
(3) Calculated adjusted capital and surplus				
	Total			
Prior Period General Account Capital & Surplus	\$9,091,377,242			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	\$ 85,341,762			
EDP Equipment & Operating System Software (admitted)	\$ —			
Net DTAs (admitted)	\$ 621,863,052			
Net Negative (disallowed) IMR (admitted)	\$ 363,136,194			
Adjusted Capital & Surplus	<u>\$8,021,036,234</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	6.4 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$ 327,368,000	\$ 405,496,090		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	\$ 27,011,989	\$ 26,126,700		
Fair Value Derivative Gains & Losses Amortized Over Current Period	\$ 11,116,118	\$ 12,458,800		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	\$ 343,263,871	\$ 419,163,990		

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. In June 2024, the Company declared and recorded a dividend distribution payable of \$890,000,000 to its parent company, New York Life Insurance Company ("NYLIC"). The dividend distribution will be paid in the 3rd quarter of 2024.

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	\$ 7,062,977,643	\$ 7,062,977,643	\$ —

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 June 30, 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	\$ 2,779,788,512	\$ 2,779,788,512	\$ 5,000,000
2. Current year general account	\$ 2,779,788,512	\$ 2,779,788,512	\$ 5,000,000
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 June 30, 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 through the six months ended June 30, 2024 that were 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	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		1	66,472	69,048	1,477
		<u>1</u>	<u>\$ 66,472</u>	<u>\$ 69,048</u>	<u>\$ 1,477</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 June 30, 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	\$ —	\$ 15,165,102	\$ 28,099,882	\$ —	\$ 43,264,984
1. Preferred stocks	—	15,165,102	28,099,882	—	43,264,984
2. Bonds					
SVO identified bond ETF	95,808,824	—	—	—	95,808,824
U.S. corporate	—	17,870,260	—	—	17,870,260
Non-agency commercial mortgage-backed securities	—	14,188,209	—	—	14,188,209
Non-agency residential mortgage-backed securities	—	64,735	—	—	64,735
Non-agency asset-backed securities	—	1	—	—	1
Total bonds	95,808,824	32,123,205	—	—	127,932,029
3. Common stocks	655,080,937	2,308	33,473,516	—	688,556,761
4. Derivative assets					
Foreign currency swaps	—	256,511,366	—	—	256,511,366
Inflation swaps	—	—	—	—	—
Interest rate swaps	—	582,082,871	—	—	582,082,871
Equity options	—	291,588,828	—	—	291,588,828
Interest rate options	—	31,443,858	—	—	31,443,858
Foreign currency forwards	—	2,044,947	—	—	2,044,947
Futures	6,125	—	—	—	6,125
Total derivative assets	6,125	1,163,671,870	—	—	1,163,677,995
5. Separate accounts assets	49,961,063,116	9,232,266	21,371	2,193,892,735	52,164,209,488
6. Other invested assets	—	7,354,160	59,968,672	—	67,322,832
Total assets at fair value	\$ 50,711,959,002	\$ 1,227,548,911	\$ 121,563,441	\$ 2,193,892,735	\$ 54,254,964,089
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 192,331,595	\$ —	\$ —	\$ 192,331,595
Foreign currency swaps	—	15,653,258	—	—	15,653,258
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	1,049,916	—	—	1,049,916
Inflation swaps	—	—	—	—	—
Futures	73,500	—	—	—	73,500
Bond Forwards	—	20,684,885	—	—	20,684,885
Total derivative liabilities	73,500	229,719,654	—	—	229,793,154
2. Separate accounts liabilities - derivatives ⁽¹⁾	—	2,254,073	—	—	2,254,073
Total liabilities at fair value	\$ 73,500	\$ 231,973,727	\$ —	\$ —	\$ 232,047,227

⁽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 June 30, 2024:

	Balance at 04/01/2024	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 06/30/2024
Assets:										
Preferred stocks	\$ 28,099,882	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 28,099,882
Bonds:										
Non-agency asset-backed securities	1	—	(1)	—	—	—	—	—	—	—
Total Bonds	1	—	(1)	—	—	—	—	—	—	—
Common stocks	\$ 33,473,516	—	—	—	—	—	—	—	—	33,473,516
Separate accounts assets	\$ 19,910	—	—	1,461	—	—	—	—	—	21,371
Other invested assets	70,583,993	2,572,405	—	(10,744,604)	(518,148)	7,913,368	—	(9,838,342)	—	59,968,672
Total	\$132,177,302	\$ 2,572,405	\$ (1)	\$ (10,743,143)	\$ (518,148)	\$ 7,913,368	\$ —	\$ (9,838,342)	\$ —	\$121,563,441

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 \$2,572,405 for the three months ended June 30, 2024, which relate to 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.

(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 June 30, 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 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

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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	\$94,008,785,898	\$102,263,231,739	\$ 95,808,824	\$89,347,181,676	\$ 4,565,795,398	\$ —	\$ —
Preferred stocks	43,264,984	43,264,984	—	15,165,102	28,099,882	—	—
Common stocks	688,556,759	688,556,759	655,080,936	2,308	33,473,515	—	—
Mortgage loans	14,663,431,561	15,668,266,198	—	—	14,663,431,561	—	—
Cash, cash equivalents and short-term investments	2,459,567,358	2,459,567,358	204,096,824	2,255,470,534	—	—	—
Derivatives	1,476,549,140	1,375,871,712	6,125	1,476,543,015	—	—	—
Derivatives - collateral	100,011,222	100,011,222	—	100,011,222	—	—	—
Other invested assets ¹	546,945,700	523,466,168	—	207,718,078	339,227,622	—	—
Investment income due and accrued	1,052,735,560	1,052,735,560	—	1,052,735,560	—	—	—
Separate accounts assets	57,942,053,806	58,580,444,081	49,980,599,569	4,808,178,314	959,383,188	2,193,892,735	—
Total assets	<u>\$172,981,901,988</u>	<u>\$182,755,415,781</u>	<u>\$50,935,592,278</u>	<u>\$99,263,005,809</u>	<u>\$20,589,411,166</u>	<u>\$2,193,892,735</u>	<u>\$ —</u>
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,406,997,732	\$ 1,458,682,372	\$ —	\$ —	\$ 1,406,997,732	\$ —	\$ —
Derivatives	251,328,148	239,860,631	73,500	251,254,648	—	—	—
Derivatives - collateral	1,198,676,604	1,198,676,604	—	1,198,676,604	—	—	—
Payable to parent and affiliate	200,728,910	200,728,910	—	200,728,910	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	1,004,204,244	1,004,204,244	—	1,004,204,244	—	—	—
Separate accounts liabilities - derivatives	13,066,749	10,817,039	—	13,066,749	—	—	—
Total liabilities	<u>\$ 4,075,002,387</u>	<u>\$ 4,112,969,800</u>	<u>\$ 73,500</u>	<u>\$ 2,667,931,155</u>	<u>\$ 1,406,997,732</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 \$2,156,545,049 and a fair value of \$2,173,150,446 at June 30, 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 \$745,941,720 at June 30, 2024. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

Preferred Stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow 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.

Common Stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. The fair value of these securities is primarily based on unadjusted quoted prices in active markets that are readily and regularly available and are classified as Level 1. Common stocks that do not trade in an active market and are valued based on prices obtained from independent pricing vendors using unadjusted quoted prices in active markets for similar securities that are readily and regularly available are classified as level 2. Common stocks priced through an internal valuation where significant inputs are deemed to be unobservable, including securities issued by government organizations where fair value is fixed, are classified as Level 3.

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

NOTES TO FINANCIAL STATEMENTS

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.

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 June 30, 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:

6/30/2024					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,911,164,471	\$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Private Equity	Venture Capital	216,151,118	—	Quarterly	95 days or less
Hedge Fund	Fixed Income Arbitrage	60,878,521	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	5,697,447	—	Monthly	30 days
Hedge Fund	Sector Investing	1,179	—	Monthly	30 days
		<u>\$ 2,193,892,736</u>	<u>\$ —</u>		

21. Other Items

- A. No change.

NOTES TO FINANCIAL STATEMENTS

B. Not applicable.

C. Not applicable.

D - E Not applicable.

F - G. No change.

H - I. Not applicable.

22. Events Subsequent

At August 12, 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 JUNE 30, 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
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 JUNE 30, 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: \$ 25,249,292

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: \$ 661,763,218
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 | \$ 3,135,443,734 |
| 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 | \$ 2,062,267,113 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 5,066,003,715 | \$ 5,197,710,847 |
| 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. \$ 1,037,259,446
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 1,036,198,367
- 16.3 Total payable for securities lending reported on the liability page. \$ 1,004,204,244

STATEMENT AS OF JUNE 30, 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: 2

-Filings that have been submitted but not yet rated by the SVO: 2

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]

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- | | 1
Amount |
|---|---|
| 1.1 Long-Term Mortgages In Good Standing | |
| 1.11 Farm Mortgages | \$..... |
| 1.12 Residential Mortgages | \$.....3,929,244 |
| 1.13 Commercial Mortgages | \$.....15,530,454,402 |
| 1.14 Total Mortgages in Good Standing | \$..... <u>15,534,383,646</u> |
| 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 Total Mortgages in Good Standing with Restructured Terms..... | \$..... <u>45,576,923</u> |
| 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 Farm Mortgages | \$..... |
| 1.32 Residential Mortgages | \$..... |
| 1.33 Commercial Mortgages | \$.....88,305,629 |
| 1.34 Total Mortgages with Interest Overdue more than Three Months | \$..... <u>88,305,629</u> |
| 1.4 Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 Farm Mortgages | \$..... |
| 1.42 Residential Mortgages | \$..... |
| 1.43 Commercial Mortgages | \$..... |
| 1.44 Total Mortgages in Process of Foreclosure | \$..... |
| 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$..... <u>15,668,266,198</u> |
| 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 Farm Mortgages | \$..... |
| 1.62 Residential Mortgages | \$..... |
| 1.63 Commercial Mortgages | \$..... |
| 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | \$..... <u> </u> |
| 2. Operating Percentages: | |
| 2.1 A&H loss percent |% |
| 2.2 A&H cost containment percent |% |
| 2.3 A&H expense percent excluding cost containment expenses |% |
| 3.1 Do you act as a custodian for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 3.2 If yes, please provide the amount of custodial funds held as of the reporting date | \$ |
| 3.3 Do you act as an administrator for health savings accounts? | Yes [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] |
| 3.4 If yes, please provide the balance of the funds administered as of the reporting date | \$ |
| 4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] |
| 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [<input type="checkbox"/>] No [<input type="checkbox"/>] |

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?
- Yes [] No [] N/A []
- 5.2 If no, explain:

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 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	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	12,914,041	64,606,635		77,520,676	3,706,684
2. Alaska	AK	L	3,944,519	34,630,228		38,574,747	532,739
3. Arizona	AZ	L	13,247,407	158,386,594		171,634,001	7,139,911
4. Arkansas	AR	L	4,616,641	30,079,308		34,695,949	505,620
5. California	CA	L	136,139,289	881,951,780		1,018,091,069	23,119,393
6. Colorado	CO	L	8,616,310	136,739,022		145,355,332	3,813,296
7. Connecticut	CT	L	41,139,541	98,482,153		139,621,694	7,728,854
8. Delaware	DE	L	4,549,451	28,513,341		33,062,792	1,143,344
9. District of Columbia	DC	L	2,686,673	8,581,848		11,268,521	706,488
10. Florida	FL	L	58,859,179	431,914,813		490,773,992	25,880,670
11. Georgia	GA	L	16,736,849	99,830,806		116,567,655	14,702,907
12. Hawaii	HI	L	3,858,151	67,569,995		71,428,146	3,592,523
13. Idaho	ID	L	1,811,045	37,031,101		38,842,146	895,479
14. Illinois	IL	L	45,798,564	204,194,426		249,992,990	7,907,471
15. Indiana	IN	L	52,339,718	53,840,167		106,179,885	2,907,743
16. Iowa	IA	L	8,097,875	78,302,992		86,400,867	2,577,955
17. Kansas	KS	L	6,283,126	46,497,800		52,780,926	577,359
18. Kentucky	KY	L	5,646,683	52,230,425		57,877,108	3,940,940
19. Louisiana	LA	L	15,747,946	137,436,530		153,184,476	3,612,991
20. Maine	ME	L	1,734,734	37,428,794		39,163,528	901,815
21. Maryland	MD	L	18,900,720	116,137,092		135,037,812	7,459,774
22. Massachusetts	MA	L	40,105,090	375,457,875		415,562,965	23,992,560
23. Michigan	MI	L	17,909,768	127,452,910		145,362,678	4,848,184
24. Minnesota	MN	L	31,550,833	93,951,272		125,502,105	6,652,443
25. Mississippi	MS	L	7,730,430	35,288,540		43,018,970	3,141,530
26. Missouri	MO	L	11,682,845	156,697,030		168,379,875	10,271,469
27. Montana	MT	L	2,473,115	22,554,138		25,027,253	703,980
28. Nebraska	NE	L	4,967,658	39,811,355		44,779,013	1,054,360
29. Nevada	NV	L	8,162,852	50,924,248		59,087,100	248,432
30. New Hampshire	NH	L	4,334,849	64,768,616		69,103,465	3,387,893
31. New Jersey	NJ	L	37,675,969	308,154,974		345,830,943	13,011,557
32. New Mexico	NM	L	3,874,171	57,271,575		61,145,746	1,764,888
33. New York	NY	L	121,482,846	1,150,975,944		1,272,458,790	28,928,383
34. North Carolina	NC	L	14,819,483	152,705,733		167,525,216	13,746,770
35. North Dakota	ND	L	1,850,033	18,051,758		19,901,791	383,742
36. Ohio	OH	L	19,729,733	216,846,763		236,576,496	12,109,898
37. Oklahoma	OK	L	6,106,659	57,664,126		63,770,785	1,148,774
38. Oregon	OR	L	6,368,295	80,085,538		86,453,833	3,638,260
39. Pennsylvania	PA	L	28,559,384	267,201,699		295,761,083	16,138,839
40. Rhode Island	RI	L	2,602,440	26,190,938		28,793,378	4,348,356
41. South Carolina	SC	L	9,936,414	95,880,298		105,816,712	5,763,001
42. South Dakota	SD	L	8,377,913	48,966,099		57,344,012	1,331,075
43. Tennessee	TN	L	10,557,800	90,803,298		101,361,098	5,342,941
44. Texas	TX	L	80,661,520	574,947,282		655,608,802	37,050,512
45. Utah	UT	L	5,633,019	62,248,523		67,881,542	1,209,221
46. Vermont	VT	L	2,009,255	32,210,193		34,219,448	1,244,530
47. Virginia	VA	L	35,287,437	194,137,578		229,425,015	10,188,204
48. Washington	WA	L	22,849,330	186,093,527		208,942,857	6,567,552
49. West Virginia	WV	L	1,565,469	20,517,182		22,082,651	922,801
50. Wisconsin	WI	L	5,514,509	90,120,553		95,635,062	2,777,070
51. Wyoming	WY	L	1,701,228	22,388,086		24,089,314	243,580
52. American Samoa	AS	N					
53. Guam	GU	L	10,027	127,628		137,655	
54. Puerto Rico	PR	N	47,728	1,500		49,228	
55. U.S. Virgin Islands	VI	L	9,252			9,252	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	607,804	3,983		611,787	
58. Aggregate Other Aliens	OT	XXX	4,442,643	91,112		4,533,755	
59. Subtotal	XXX		1,024,866,263	7,524,977,724		8,549,843,987	345,514,761
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		23,440			23,440	
94. Aggregate or other amounts not allocable by State	XXX		705,122			705,122	
95. Totals (Direct Business)	XXX		1,025,594,825	7,524,977,724		8,550,572,549	345,514,761
96. Plus Reinsurance Assumed	XXX		630,425,814			630,425,814	
97. Totals (All Business)	XXX		1,656,020,639	7,524,977,724		9,180,998,363	345,514,761
98. Less Reinsurance Ceded	XXX		288,019,847			288,019,847	
99. Totals (All Business) less Reinsurance Ceded	XXX		1,368,000,792	7,524,977,724		8,892,978,516	345,514,761
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		4,442,643	91,112		4,533,755	
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		4,442,643	91,112		4,533,755	
9401. Parent Company Contribution for Employee Benefit Plans	XXX		705,122			705,122	
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		705,122			705,122	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....53
 2. R - Registered - Non-domiciled RRGs.....
 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
 4. Q - Qualified - Qualified or accredited reinsurer.....
 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 CLO 27 Ltd. (CYM)
 Flatiron CLO 28 Ltd. (CYM)
 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 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)
 Madison-LPP Kernersville GP LLC
 Madison-LPP Kernersville LP
 Madison-LPP Kernersville JV LP
 Madison-SS Kernersville QRS, Inc
 REEP-OFC 600 TOWNSEND CA LLC (DE)
 REEP-OFC 600 TOWNSEND 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)
 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)
 MSVEF Investor LLC (DE)
 MSVEF Feeder LP (DE)
 MSVEF REIT 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)

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)
 MSVEF-CR Gramercy Owner GP LLC (DE)
 MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC 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-MF THE MEADOWS WA LLC (DE)
 MADISON-ACG THE MEADOWS OWNER LLC (DE)
 MADISON-ACG THE MEADOWS JV LLC (DE)
 MADISON-MOB Lee Highway VA 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-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

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)

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)
 NYL Investments Europe 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 CLO IX Blocker LLC (DE)
 MCF CLO 10 Blocker 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)

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 DL Levered Fund 2023-1 LLC (DE) Apogem DL Levered Fund SPV 2023-1 LLC (DE) Apogem Umbrella (CYM) Apogem Direct Lending Nighthawk Fund (CYM) Apogem US Direct Lending Limited I (CYM) MCF Senior Debt Fund 2020 GP LLC (DE) 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)</p>	<p>GPP PD V B Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar 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)</p>
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

NYLCAP Select Manager II GenPar, L.P. (CYM)
 NYLCAP Select Manager Fund II, L.P. (CYM)
 NYLCAP India Funding LLC (DE)
 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)
 NYLCAP India Funding III LLC (DE)
 NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
 NYLIM Jacob Ballas India Fund III, LLC (MUS)
 NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
 NYLIM Jacob Ballas India (FII) III, LLC (MUS)
 Evolvence Asset Management, Ltd. (CYM)
 EIF Managers Limited (MUS)
 EIF Managers II Limited (MUS)
 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 PAMP 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)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<ul style="list-style-type: none"> CCP IV Co-Investment LP (GBR) EPISO 3 Co-Investment LP (GBR) EPISO 4 Co-Investment LLP (GBR) EPISO 4 (GP) LLP (UK) EPISO 4 Incentive Partners LLP (GBR) CCP 5 Co-Investment LLP (GBR) Tristan (Holdings) Limited UK Tristan Capital Limited (GBR) Tristan Capital Partners LLP (GBR) CCP III (GP) LLP (GBR) CCP III Incentive Partners (GP) Limited (GBR) CCP III Incentive Partners LP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners III (GP) Limited (GBR) CCP III (GP) LLP (GBR) Curzon Capital Partners III LP (LUX) Curzon Capital Partners III Sarl (LUX) CCP III Polska Holding Sarl (LUX) CCP III Netherlands Holding BV (NLD) Nova Investment Sp. z.o.o. Sarl (POL) CCP III Falcon Holding Sarl (LUX) Stadtgalerie Written GmbH (DEU) Stadtgalerie Written Marketing GmbH (DEU) CCP III Dartford JV Sarl (LUX) CCP III Dartford I Sarl (LUX) Curzon Capital Partners IV GP (GBR) CCP IV (GP) LLP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners IV LP (GBR) Curzon Capital Partners IV S.a.r.l. (LUX) CCP IV Bolt Finco S.a.r.l. (LUX) CCP IV IREF 1 Holding Sarl (LUX) CCP IV IREF 1 (ITA) CCP IV IREF 2 Holding Sarl (ITA) CCP IV Bolt 1 Sarl (LUX) Stratford City Offices Jersey Unit Bolt Nominee 1 Limited (UK) Bolt Nominee 2 Limited (UK) CCP IV Bolt 2 Sarl (LUX) CCP IV Erneside Holding Sarl (ITA) CCP IV Erneside Sarl (LUX) CCP IV France Investments Sarl (LUX) OPPCI CCP IV France Investments (FRA) SCI Escape Cordeliers (FRA) CCP IV Omagh Sarl (LUX) CCP IV Garden Tower Holding Sarl (LUX) CCP IV Solvent Sarl (LUX) The Forum, Solent, Management Company Limited (UK) SBP Management Limited (UK) 	<ul style="list-style-type: none"> CCP IV Kent Holding Sarl (LUX) CCP IV Kent Sarl (LUX) CCP IB (GP) Sarl CCP IV Kerin Luxembourg Sarl (PUX) CCP IV SCSp (LUX) Kerin Holding Sarl (LUX) CCP IV UK Holding Sarl (Lux) Cardiff Gate RP Limited Sarl (LUX) Rotherham Foundry RP Limited Sarl (LUX) Warrington Riverside RP Limited Sarl (LUX) Birmingham Ravenside RP Limited RP Limited Sarl (LUX) Walsall Bescot RP Limited Sarl (LUX) RW Sofas Limited Sarl (LUX) Milton Keynes RP Limited Sarl Bangor Springhill RP Limited Sar I (LUX) EPISO 3 Incentive Partners (GP) Limited (GBR) EPISO 3 Incentive Partners LP (GBR) EPISO 3 (GP) LLP (GBR) European Property Investors Special Opportunities 3 LP (GBR) EPISO 3 LP (UK) EPISO 3 Luxembourg Holding S.a.r.l (LUX) EPISO 3 Wave Holding S.a.r.l (LUX) EPISO 4 (GP) II Sarl (LUX) EPISO 4 Student Housing SCSp (LUX) EPISO 4 (GP) LLP (GBR) European Property Investors Special Opportunities 4 LP (UK) EPISO 4 Caesar Holding Sarl (LUX) Trophy Value Added Fund EPISO 4 Luxembourg Holding Sarl (LUX) Powise Power Station BV (NLD) EP Office 1 Spzoo (POL) EP Office 2 Spzoo (POL) EP Retail Spzoo (POL) EP Apartments Spzoo (POL) EP Hotel Spzoo (POL) EPISO 4 Seed Holding Sarl (LUX) EPISO 4 Seed Sarl (LUX) EPISO 4 Flower Holding Sarl (LUX) EPISO 4 Flower Sarl (LUX) EPISO 4 Twilight GP Limited (UK) EPISO 4 Twilight LP (UK) 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)
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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 style="text-align: center;">SCI VDF (FRA)</p> <p>EPISO 4 Switch Holding S.a.r.l</p> <p style="padding-left: 20px;">E4 Switch Norway AS (NO)</p> <p>EPISO 4 Pilgrim Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">TP Property S,a,r,l. (LUX)</p> <p style="padding-left: 40px;">TB Property (Plymouth) Limited (UK)</p> <p style="padding-left: 40px;">TB Property Developments (Plymouth) Limited (UK)</p> <p>EPISO 4 Lynx Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">EPISO 4 Lynx S.a.r.l (LUX)</p> <p style="padding-left: 20px;">EPISO 4 Lynx Marketing S.a.r.l (LUX)</p> <p>CCP 5 Pool Partnership GP Limited (NJ)</p> <p style="padding-left: 20px;">CCP 5 Pool Partnership SLP (NJ)</p> <p>CCP 5 GP LLP (GBR)</p> <p style="padding-left: 20px;">Curzon Capital Partners 5 Long-Life LP (GBR)</p> <p style="padding-left: 20px;">CCP 5 (GP) S.a.r.l (LUX)</p> <p style="padding-left: 40px;">Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 1 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 2 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 3 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 4 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 5 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 6 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 7 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 8 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 9 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 10 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 11 Limited (NJ)</p> <p style="padding-left: 40px;">CCP 5 Long-Life Luxembourg S.á.r.l (LUX)</p> <p>CCP 5 LL GP Sarl (LUX)</p> <p style="padding-left: 20px;">Curzon Capital Partners 5 Long Life SCSp (LUX)</p> <p>EPISO 5 Incentive Partners GP Limited (NJ)</p> <p style="padding-left: 20px;">EPISO 5 Incentive Partners SLP (NJ)</p> <p>EPISO 5 (GP) Sarl (LUX)</p> <p style="padding-left: 20px;">European Property Investors Special Opportunities 5 LP (LUX)</p> <p style="padding-left: 40px;">EPISO 5 Luxembourg Holding S.a.r.l. (LUX)</p> <p style="padding-left: 60px;">EPISO 5 Portfolio GP S.a.r.l. (LUX)</p> <p style="padding-left: 80px;">EPISO 5 Silver JV SCSp (LUX)</p> <p style="padding-left: 80px;">Sterling Square Holdings S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">European Property Investors Special Opportunities 5 SCSP-SICAV-SIF (LUX)</p> <p>EPISO 5 Co-Investment SCSp (LUX)</p> <p>EPISO 6 (GP) S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">EPISO 6 Co-Investment SCSp (LUX)</p> <p style="padding-left: 40px;">European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)</p> <p style="padding-left: 60px;">EPISO 6 UK Investment Holding Limited (UK)</p> <p style="padding-left: 80px;">EPISO 6 Pegasus Holding Limited (UK)</p> <p style="padding-left: 100px;">Pegasus Affordable Housing LLP (UK)</p> <p style="padding-left: 100px;">Pegasus Affordable Limited (UK)</p> <p style="padding-left: 100px;">Zen Housing Limited (UK)</p> <p style="padding-left: 40px;">EPISO 6 Waterfall Top Holdings Limited (UK)</p> <p style="padding-left: 60px;">Waterfall HoldCo Limited (UK)</p>	<p style="text-align: right;">Waterfall PropCo Limited (UK)</p> <p>EPISO 6 Luxembourg Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">EPISO 6 Spectre JV S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)</p> <p>EPISO 6 Curado Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">Claybrook S.L. (ESP)</p> <p style="padding-left: 20px;">Barnfield Spain, S.L. (ESP)</p> <p>EPISO 6 Macbeth Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">Macbeth 4 SRL (BEL)</p> <p style="padding-left: 20px;">Montague 1 Sarl (LUX)</p> <p style="padding-left: 20px;">EPISO 6 Moomin Holding Sarl (LUX)</p> <p>EPISO 6 Siem Holding Sarl (LUX)</p> <p style="padding-left: 20px;">EPISO 6 Siem Sarl (LUX)</p> <p>EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)</p> <p style="padding-left: 20px;">BCRE Leipzig Wohnen Nord B.V.</p> <p style="padding-left: 20px;">BCRE Leipzig Wohnen Ost B.V.</p> <p style="padding-left: 20px;">BCRE Leipzig West Ost B.V.</p> <p style="padding-left: 20px;">TAG Leipzig-Immobilien GmbH</p> <p>EPISO 6 Panther Co-Investment SCSp (NJ)</p> <p>EPISO 6 Panther (Jersey) GP Limited</p> <p style="padding-left: 20px;">EPISO 6 Panther (Jersey) JV SLP</p> <p style="padding-left: 20px;">EPISO 6 Panther (Jersey) Holdco Limited</p> <p style="padding-left: 20px;">EPISO 6 Panther Property Limited (Jersey)</p> <p style="padding-left: 20px;">Raag St, Andrews Hotel Limited (UK)</p> <p style="padding-left: 20px;">RaagG Hotels Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Pub Westminster Limited (UK)</p> <p style="padding-left: 20px;">RAAG OBS Limited (Jersey)</p> <p style="padding-left: 20px;">QMK OBS Limited (IRL)</p> <p style="padding-left: 20px;">Raag Dublin Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Dublin Limited (IRE)</p> <p style="padding-left: 20px;">Raag Kensington Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Kensington Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Kensington Limited (UK)</p> <p style="padding-left: 20px;">Raag Westminster Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Westminster Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Westminster Limited (UK)</p> <p style="padding-left: 20px;">Raag Liverpool Street Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Liverpool Street Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Liverpool Street Limited (UK)</p> <p style="padding-left: 20px;">Raag Kings Cross Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Kings Cross Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK KX Limited (UK)</p> <p style="padding-left: 20px;">Raaq Paddington Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Paddington Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Paddington Limited (UK)</p> <p style="padding-left: 20px;">Raag Canary Wharf Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Canary Wharf Limited (UK)</p> <p style="padding-left: 20px;">Raag Shoreditch Limited (Jersey)</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)

QMK Shoreditch Limited (UK)
 Raag Aberdeen (Jersey)
 QMK Management Limited (UK)
 Raag 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 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)
 EPIISO 4 (GP) S.à.r.l. (LUX)
 EPIISO 4 SCSp (LUX)
 EPIISO 4 (GP) II S.à.r.l. (LUX)
 EPIISO 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)
 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 CIG (LUX)
 Cordius (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 High Yield (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 ESG Market Neutral
 Candriam Equities L Europe Optimum Quality
 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)
 Candriam M Impact Finance (LUX)
 Candriam M Multi Strategies (LUX)
 Candriam Money Market (LUX)
 Candriam Money Market Euro AAA
 Candriam Multi-Strategies (FRA)
 Candriam Risk Arbitrage (LUX)
 Candriam Sustainable (LUX)

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

New York Life Investment Management Holdings LLC (continued)

Candriam Sustainable Bond Global (LUX)
Candriam Sustainable Bond Global Convertible
Candriam Sustainable Bond Impact (LUX)
Candriam Sustainable Equity Children
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-MARQUETTE FARMINGTON OWNER LLC (DE)
REEP-IND Forest Park NJ LLC (DE)	REEP-MF BELLEVUE STATION WA LLC (DE)
FP Building 4 LLC (DE)	REEP-LP BELLEVUE STATION JV LLC (DE)
FP Building 1-2-3 LLC (DE)	REEP-HINE ENCLAVE POINT AZ LLC (DE)
FP Building 17, LLC (DE)	REEP-HINES ENCLAVE POINT JV LLC (DE)
FP Building 20, LLC (DE)	REEP-MF WILDHORSE RANCH TX LLC (DE)
FP Mantua Grove LLC (DE)	REEP-WP WILDHORSE RANCH JV LLC (DE)
FP Lot 1.01 LLC (DE)	REEP-IND ROMULUS MI LLC (Delaware)
REEP-IND NJ LLC (DE)	REEP-NPD ROMULUS JV LLC
NJIND JV LLC (DE)	REEP-MF SOUTH MAIN TX LLC (DE)
NJIND Hook Road LLC (DE)	REEP-AO SOUTH MAIN JV LLC (DE)
NJIND Bay Avenue LLC (DE)	REEP-AO SOUTH MAIN OWNER 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 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)	
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)	

STATEMENT AS OF JUNE 30, 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	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			27-0166422				NYLIFE Real Estate Holdings, LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
.0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	..NY	..IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
.0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	..PA	..IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			06-1252418				LINA Benefit Payments, Inc.	..DE	..NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	..NO	
			47-2379075				New York Life Benefit Payments LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
			47-2530753				NYL Real Assets LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							NYL Emerging Manager LLC	..DE	..NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	..NO	
							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 CLO 27 Ltd.	..CYM	..OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	..NO	4
							Flatiron CLO 28 Ltd.	..CYM	..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	4
							Flatiron RR LLC, Retention Series	..DE	..NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	..NO	4
							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	

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							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	
							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 Corporation	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 Corporation	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	

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			37-1768259			REEP-IND 4700 NaII TX LLC	REEP-IND 4700 NaII TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877			REEP-IND Aegean MA LLC	REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						REEP-IND Alpha TX LLC	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	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	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	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	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	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	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	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	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	REEP-IND Fridley MN LLC	MIN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193			REEP-IND Kent LLC	REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723			REEP-IND LYMAN MA LLC	REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530			REEP-IND MCP II NC LLC	REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915			REEP-IND MCP IV NC LLC	REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121			REEP-IND MCP V NC LLC	REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						REEP-IND MCP VII NC LLC	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	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	REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						REEP-IND STANFORD COURT	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	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	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	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	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	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	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	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	REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263			REEP-WP Gateway TAB JV LLC	REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
						REEP-WP Gateway TAB JV LLC	REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
						REEP-MF Mount Vernon GA LLC	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	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	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	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	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	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	REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026			REEP-MF Wallingford WA LLC	REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
						REEP-MF STEWART AZ HOLDER LLC	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	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	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	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	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	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	REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	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 II 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	
							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	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND 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	
							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	CYV	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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							Government Energy Savings Trust 2003-A	..NY.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							UFI-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-SW 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	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Gramercy OH LP	..DE.....	NIA.....	MSVEF-MF Gramercy JV GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-CR Gramercy JV LP	..DE.....	NIA.....	MSVEF-MF Gramercy JV GP LLC	Ownership.....	75.000	New York Life Insurance Company	..NO.....	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	..DE.....	NIA.....	MSVEF-CR Gramercy JV LP (Delaware)	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
			93-2308168				MSVEF-CR Gramercy Owner LP	..DE.....	NIA.....	MSVEF-CR Gramercy JV LP (Delaware)	Ownership.....	99.900	New York Life Insurance Company	..NO.....	
			93-2308168				MSVEF-CR Gramercy Owner LP	..DE.....	NIA.....	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership.....	0.100	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.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	
							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	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
		26-1483563					Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		13-3853547					New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		13-3808042			0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		27-0145686			0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		13-3929029					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	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	NO	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors 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	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	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	

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							MNCVAD 11- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD 11-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD 11-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 11-SEAGATE HARBORS LLC	DE	NIA	MNCVAD 11-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	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	
			93-239069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	35.000	New York Life Insurance Company	NO	
							MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-239069				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2469180							Madison Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT II LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419							New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	MSSDF REIT LLC	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	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC	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	
										Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	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	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MC PF 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				MC PF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MC PF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MC PF 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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							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	DE.....	NIA.....	MADISON-IND POWAY CA LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-MF GRANARY FLATS TX LLC	DE.....	NIA.....	MADISON-LPC POWAY JV LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-AO GRANARY FLATS JV LLC	DE.....	NIA.....	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-AO GRANARY FLATS JV LLC (Delaware)	DE.....	NIA.....	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			87-3125674				MADISON-AO GRANARY FLATS OWNER LLC	DE.....	NIA.....	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-MF THE MEADOWS WA LLC	DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-ACG THE MEADOWS OWNER LLC	DE.....	NIA.....	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	DE.....	NIA.....	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership.....	90.000	New York Life Insurance Company	NO.....	
							MADISON-ACG THE MEADOWS JV LLC	DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-MOB Lee Highway VA LLC	DE.....	NIA.....	Madison Core Property Fund LP	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 Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE.....	NIA.....	MADISON-IND CLAWITER CA LLC	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 Newport 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.....	
							MIREF 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 LP	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 Core Property Fund LLC	Ownership.....	92.500	New York Life Insurance Company	NO.....	

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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)	*
			83-4019048				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 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	
			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	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Crozet JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							New York Life Investment Management 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	MackKay Shields 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	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	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 GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL 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 - MackKay Shields								
							Structured Products Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields								
							Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	

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							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				MacKay Shields High Yield Active Core Fund GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	..DE.....	.....NIA.....	MacKay Shields High Yield Active Core Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			98-0540507				MacKay Shields Credit Strategy Fund Ltd	..CYM.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			13-4357172	3859263			MacKay Shields Credit Strategy Partners LP	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	..BMU.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..0.180 ..	New York Life Insurance Company	.. NO.....	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	..DE.....	.....NIA.....	MacKay Shields Core Fixed Income Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	..DE.....	.....NIA.....	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			98-1108933				MacKay Shields (International) Ltd.	..GBR.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			98-1108959				MacKay Shields (Services) Ltd.	..GBR.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			98-1108940				MacKay Shields UK LLP	..GBR.....	.....NIA.....	MacKay Shields (International) Ltd.	Ownership.....	..99.000 ..	New York Life Insurance Company	.. NO.....	
			98-1108940				MacKay Shields UK LLP	..GBR.....	.....NIA.....	MacKay Shields (Services) Ltd.	Ownership.....	..1.000 ..	New York Life Insurance Company	.. NO.....	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
							MacKay Municipal California Opportunities Fund, L.P.	..DE.....	.....NIA.....	MacKay Municipal Managers California Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	..DE.....	.....NIA.....	MacKay Municipal New York Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
					0001700100		MacKay Municipal Opportunity HL Fund LP	..DE.....	.....NIA.....	MacKay Municipal New York Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			81-2575585				MacKay Municipal Capital Trading GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P.	..DE.....	.....NIA.....	MacKay Municipal Capital Trading GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	..DE.....	.....NIA.....	MacKay Municipal Capital Trading GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			81-4932734				MacKay Municipal Managers Strategic Opportunities GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			37-1846456		0001701742		MacKay Municipal Strategic Opportunities Fund LP	..DE.....	.....NIA.....	MacKay Municipal Managers Strategic Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	..DE.....	.....NIA.....	MacKay Shields Intermediate Bond Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			13-4080466				MacKay Shields General Partner (L/S) LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			02-0633343				MacKay Shields Long/Short Fund (Master)	..DE.....	.....NIA.....	MacKay Shields General Partner (L/S) LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
							MacKay Municipal Managers Opportunities Allocation GP LLC	..DE.....	.....NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	..DE.....NIA.....	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	.. NO.....	

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			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	
			83-3010096				MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				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	
			84-2046842		0001783642		MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							NYL Investment Europe 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	

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			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
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			81-4067250				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	
			82-1943737				MCF CLO V 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
			99-1698517				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	
							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	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	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	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	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	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	

STATEMENT AS OF JUNE 30, 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)	*
							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.....	
							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 ...	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP .....	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV GenPar LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
					0001652367		GoldPoint Mezzanine Partners IV, LP .....	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP Mezz IV A Blocker LP (GPMBA) .....	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							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 (GPMBB) .....	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP Mezz IV C Blocker LP (GPMBC) .....	..DE.....	..NIA.....	GoldPoint Mezzanine Partners IV, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP Mezz IV D Blocker LP (GPMBD) .....	..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, LLCDE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance CompanyNO.....	

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STATEMENT AS OF JUNE 30, 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)	*
							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.....	
					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.....	

STATEMENT AS OF JUNE 30, 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	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)	*
							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	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		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	
							NYLCAAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAAP 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	
							NYLCAAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Mezzanine Partners III, LP	DE	NIA	NYLCAAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager GenPar, LP	DE	NIA	NYLCAAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAAP 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	
							NYLCAAP 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	NYLCAAP 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	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence 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	

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STATEMENT AS OF JUNE 30, 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)	*
							Apogem Heritage Fund VI (S)	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	
							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 LP	DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	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	
			83-1688912		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	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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, 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, 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	
			47-5442078				PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII, 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, 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
			47-4479441				PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	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	

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							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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, 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	
			81-4614299		0001691962		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 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	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	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	NYLCAH Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAH Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Ceresstra Investment Management LLP	MUS	NIA	NYLCAH 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	
							WIFHG, 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	WIFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							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	

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			02-0811751		0001483922	IndexIQ LLC	IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
			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 CBRE Real Assets ETF	IQ CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.250	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	94.800	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	43.990	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	96.640	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	77.000	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	96.550	New York Life Insurance Company	NO	
						IQ MacKay Securitized Income ETF	IQ MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	78.660	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	76.100	New York Life Insurance Company	NO	
						IQ CBRE NexGen Renewal Estate ETF	IQ CBRE NexGen Renewal Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	89.120	New York Life Insurance Company	NO	
						IQ Clean Oceans ETF	IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.340	New York Life Insurance Company	NO	
						IQ Cleaner Transport ETF	IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.530	New York Life Insurance Company	NO	
						IQ Engender Equality ETF	IQ Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.770	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	17.340	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	84.510	New York Life Insurance Company	NO	
						IQ Healthy Hearts ETF	IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.270	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	83.380	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	99.170	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	69.280	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	76.120	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	

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							TCP Co-Investment SCSp	.LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited	.GBR	NIA	TCP Co-Investment SCSp (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 LP	.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 LP	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 LP	.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	
							Curzon Capital Partners III Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	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		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							Stadtgalerie Written Marketing GmbH		NIA	CCP III Falcon Holding Sarl	Ownership	100.000	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	
							CCP IV Incentive 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	
							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	

STATEMENT AS OF JUNE 30, 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	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)	*
							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		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	
							EPIISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Incentive Partners LP	.GBR	NIA	EPIISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 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	EPIISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 L.P.	.GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Luxembourg Holding S.a.r.l.	.LUX	NIA	EPIISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Wave Holding S.a.r.l.	.LUX	NIA	EPIISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) II Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Student Housing SCSp	.LUX	NIA	EPIISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 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	EPIISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 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	EPIISO 4 Caesar Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPIISO 4 Luxembourg Holding Sarl	.LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Powilse Power Station BV	.NLD	NIA	EPIISO 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	
							EPIISO 4 Seed Holding Sarl	.LUX	NIA	EPIISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Seed Sarl	.LUX	NIA	EPIISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Flower Holding Sarl	.LUX	NIA	EPIISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 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)	*
							EPISO 4 Flower Sarl	.LUX	NIA	EPISO 4 Flower Holding Sarl	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 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 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	.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	
							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	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	.NJ	NIA	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	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	.NJ	NIA	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	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	.NJ	NIA	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	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	.NJ	NIA	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	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	.NJ	NIA	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	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	

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STATEMENT AS OF JUNE 30, 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 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	
							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	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	.GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							Pegasus Affordable Housing LLP	.GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	.GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Zen Housing Limited	.GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	62.000	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	
							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	85.000	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 Emerald Holdings S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp	.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	

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STATEMENT AS OF JUNE 30, 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	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)	*
							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	.NJ.	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 Paddington Holdings Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	.NJ.	NIA.	Raag Paddington 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	
							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 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	

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STATEMENT AS OF JUNE 30, 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	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)	*
							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	TOP 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	2.690	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.230	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	
							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	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 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	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)	*
							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	11.420	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	4.600	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	0.510	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.210	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable EMU Equity	.LUX	NIA	Cordius CIG	Ownership	11.050	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	.LUX	NIA	Cordius CIG	Ownership	0.410	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	.LUX	NIA	Cordius CIG	Ownership	0.210	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.920	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	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.540	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	0.020	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 High Yield	.LUX	NIA	Cordius CIG	Ownership	0.080	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	
							Candriam Diversified Futures	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.320	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 ESG Market Neutral	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.970	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	.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	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	21.620	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	4.830	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	

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STATEMENT AS OF JUNE 30, 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 L Multi-Asset Premia .....	.LUX	NIA	Cordius CIG	Ownership.....	0.040	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.....	0.250	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.....	0.650	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	Ownership.....	19.920	New York Life Insurance Company	NO	
							Candriam Sustainable .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	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	Ownership.....	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	19.200	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.....	0.010	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.....	17.420	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax .....	.LUX	NIA	Cordius CIG	Ownership.....	17.460	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.....	23.820	New York Life Insurance Company	NO	
							NYLIM GF .....	.LUX	NIA	New York Life Investment Management LLC	Ownership.....	27.220	New York Life Insurance Company	NO	
							NYLIM GF .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	0.000	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	New York Life Investment Management Holdings LLC	Ownership.....	34.090	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap .....	.LUX	NIA	New York Life Investment Management Holdings LLC	Ownership.....	99.990	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap .....	.LUX	NIA	Cordius CIG	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 Insurance and Annuity Corporation	Ownership.....	0.000	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds .....	.LUX	NIA	New York Life Investment Management Holdings LLC	Ownership.....	26.270	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 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 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.....	81.180	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.....	29.130	New York Life Insurance Company	NO.....	
							Ausbil Long Short Focus Fund .....	.AUS.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	23.630	New York Life Insurance Company	NO.....	
			56-2412827		0000914898		NYLIFE Distributors LLC .....	.DE.....	NIA.....	Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
				3663273			Huntsville NVL LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-IND Forest Park NJ LLC .....	.DE.....	NIA.....	NVLife 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.....	NVLife 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.....	NVLife 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 Marina Landing WA LLC .....	.DE.....	NIA.....	NVLife 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.....	
							REEP-MF Mira Loma II TX LLC .....	.DE.....	NIA.....	NVLife 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.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-MF Woodridge IL LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-OF Centerpointe VA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-RTL SASI GA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-RTL Bradford PA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-OFC Royal Centre GA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-RTL CTC NY LLC .....	.DE.....	NIA.....	NVLife 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.....	NVLife 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.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	

STATEMENT AS OF JUNE 30, 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)	*
			30-1018932				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	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU 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-MU SOUTH GRAHAM NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU 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	NVLife 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 IA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NVLife 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	NVLife 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	NVLife 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	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	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 JUNE 30, 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.	NO

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.	YES
--	-----

Explanation:

- 1.
- 2.
- 3.
- 5.
- 6.
- 7.
- 8.

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]	
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	

STATEMENT AS OF JUNE 30, 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	2,501,332		2,501,332	1,320,246
2505. Amount due for undelivered securities	12,861	12,856	5	5
2597. Summary of remaining write-ins for Line 25 from overflow page	2,514,193	12,856	2,501,337	1,320,251

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other payable	7,746,042	8,069,469
2505. Deferred gains liability	2,995,494	3,528,866
2506. Reserves required on certain group annuity separate accounts		193,340
2597. Summary of remaining write-ins for Line 25 from overflow page	10,741,536	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	1,678,064	1,377,283	2,000,856
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,678,064	1,377,283	2,000,856

STATEMENT AS OF JUNE 30, 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	1,141,426	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	90,024,712	91,166,138
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	90,024,712	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	1,021,020,373	1,604,322,774
2.2 Additional investment made after acquisition	141,745,356	273,422,612
3. Capitalized deferred interest and other	10,529,967	18,871,078
4. Accrual of discount	3,940,192	7,502,551
5. Unrealized valuation increase/(decrease)	(47,344,077)	(72,403,127)
6. Total gain (loss) on disposals		10
7. Deduct amounts received on disposals	927,282,292	1,889,171,867
8. Deduct amortization of premium and mortgage interest points and commitment fees	37,750	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	18,236,372	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)	15,668,266,199	15,483,930,802
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,668,266,199	15,483,930,802
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,668,266,199	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	307,353,690	194,544,585
2.2 Additional investment made after acquisition	139,739,189	265,928,258
3. Capitalized deferred interest and other		
4. Accrual of discount	17,851	1,109,888
5. Unrealized valuation increase/(decrease)	112,674,056	(143,551,444)
6. Total gain (loss) on disposals	9,990,251	(2,433,227)
7. Deduct amounts received on disposals	223,150,204	181,606,461
8. Deduct amortization of premium and depreciation	28,202,525	50,098,003
9. Total foreign exchange change in book/adjusted carrying value	3,073,858	1,964,259
10. Deduct current year's other than temporary impairment recognized	24,259,391	59,277,956
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,639,976,553	3,342,739,779
12. Deduct total nonadmitted amounts	5,203,655	4,118,044
13. Statement value at end of current period (Line 11 minus Line 12)	3,634,772,898	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	9,899,819,613	20,013,956,896
3. Accrual of discount	116,874,054	211,417,273
4. Unrealized valuation increase/(decrease)	(40,992,157)	(158,373,483)
5. Total gain (loss) on disposals	11,752,911	193,347,872
6. Deduct consideration for bonds and stocks disposed of	9,534,376,275	12,770,242,590
7. Deduct amortization of premium	34,384,793	72,581,209
8. Total foreign exchange change in book/adjusted carrying value	(122,146,321)	246,418,130
9. Deduct current year's other than temporary impairment recognized	19,933,847	55,439,647
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,730,651	4,446,878
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	102,995,053,482	102,714,709,646
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	102,995,053,482	102,714,709,646

STATEMENT AS OF JUNE 30, 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)	65,198,009,109	40,424,311,164	40,705,319,898	(119,859,225)	65,198,009,109	64,797,141,150		63,955,395,171
2. NAIC 2 (a)	34,338,713,682	2,338,429,791	2,091,176,973	176,083,275	34,338,713,682	34,762,049,775		35,090,242,233
3. NAIC 3 (a)	2,839,228,084	246,055,188	99,710,051	129,700,848	2,839,228,084	3,115,274,069		2,571,262,520
4. NAIC 4 (a)	1,998,403,874	202,328,717	322,036,883	(135,539,902)	1,998,403,874	1,743,155,806		1,840,642,384
5. NAIC 5 (a)	293,597,759	7,425,423	29,913,292	(18,433,624)	293,597,759	252,676,266		302,130,564
6. NAIC 6 (a)	34,902,667		1,180,247	6,602,827	34,902,667	40,325,247		22,913,315
7. Total Bonds	104,702,855,175	43,218,550,283	43,249,337,344	38,554,199	104,702,855,175	104,710,622,313		103,782,586,187
PREFERRED STOCK								
8. NAIC 1								65,032
9. NAIC 2	15,243,000			(254,000)	15,243,000	14,989,000		15,347,799
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	169,198	9,514		(2,609)	169,198	176,103		
13. NAIC 6	28,099,882				28,099,882	28,099,882		28,099,882
14. Total Preferred Stock	43,512,080	9,514		(256,609)	43,512,080	43,264,985		43,512,713
15. Total Bonds and Preferred Stock	104,746,367,254	43,218,559,797	43,249,337,344	38,297,590	104,746,367,254	104,753,887,297		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 \$ 2,358,110,613 ; NAIC 2 \$ 89,279,961 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	52,768,737	xxx	52,425,555	26,104	41,352

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	43,908,214	2,126,480,871
2. Cost of short-term investments acquired	67,222,700	542,026,399
3. Accrual of discount	937,822	36,388,490
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		(888,754)
6. Deduct consideration received on disposals	59,300,000	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)	52,768,736	43,908,214
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	52,768,736	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	156,281,936
3. Unrealized Valuation increase/(decrease)	114,050,656
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(82,725,431)
6. Considerations received/(paid) on terminations	13,439,905
7. Amortization	(1,042,761)
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)	1,136,078,447
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	1,136,078,447

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)	(483,939)
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	101,563
3.14 Section 1, Column 18, prior year	(7,677,999)
.....	7,779,561
.....	7,779,561
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	101,563
3.24 Section 1, Column 19, prior year plus	(7,677,999)
3.25 SSAP No. 108 adjustments	
.....	7,779,561
.....	7,779,561
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)	(67,376)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(67,376)

STATEMENT AS OF JUNE 30, 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
067390*8	CD SWAP Replication	2.B	25,000,000	55,274,402	27,795,667	10/21/2023	12/20/2028	CD SWAP	185,906	528,367	912810-SS-8	TREASURY BOND	1.A	55,088,496	27,267,300
12607@xa3	CD SWAP Replication	2.B	50,000,000	78,101,138	44,034,653	05/20/2022	06/20/2027	CD SWAP	103,671	936,548	912810-SS-8	TREASURY BOND	1.A	49,239,903	27,375,000
12607@xa3	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,757,565	15,723,105
12607@VB3	CD SWAP Replication	2.B	50,000,000	134,373,066	74,999,624	03/24/2022	06/20/2027	CD SWAP		400,773	912810-SS-8	TREASURY BOND	1.A	49,751,304	27,375,000
12607@VB3	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	10,206,132	5,625,576
12607@VB3	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,349,719	13,687,500
12607@VB3	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,665,139	27,375,000
12776*AA5	CD SWAP Replication	2.B	50,000,000	108,480,045	55,537,850	09/28/2022	12/20/2027	CD SWAP	(125,863)	1,003,250	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,515,719	27,267,300
12776*AA5	CD SWAP Replication	2.B						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,090,189	27,267,300
12607@NUJ	CD SWAP Replication	2.B	50,000,000	55,597,624	28,092,343	12/07/2021	12/20/2026	CD SWAP		509,128	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,088,496	27,267,300
12607@RXO	CD SWAP Replication	2.B	50,000,000	109,425,892	60,917,863	01/20/2022	12/20/2026	CD SWAP		825,043	912810-SP-4	TREASURY BOND	1.A	19,066,413	10,516,668
12607@RXO	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,237,486	11,251,152
12607@RXO	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,750,653	27,375,000
12607@RXO	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,843,770	10,950,000
05565AC*2	IR SWAP CLO Replication	2.B	150,000,000	183,041,927	182,513,900	01/17/2024	01/17/2026	OD SWAP	8,133	(1,723,917)	29247B-AA-5	EMPIR 2023-2A	1.A FE	38,280,000	38,561,347
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			00901Q-AA-0	AIMCO 2023-20A	1.A FE	12,073,791	12,160,919
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			06763M-AA-3	BABSON CLO LTD BABS_N_23-4	1.A FE	35,250,000	35,503,405
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			06793Z-AA-1	BABSON CLO LTD BABS_N_23-3	1.A FE	1,830,000	1,843,024
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			29247B-AA-5	EMPIR 2023-2A	1.A FE	2,644,542	2,649,407
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			362943-AA-0	GALAXY CLO LTD GALX_N_23-32	1.A FE	34,750,000	34,994,682
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	14,700,000	14,722,634
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	1.A FE	1,250,000	1,251,925
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000	2,519,445
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000	7,959,748
05565AC*2	IR SWAP CLO Replication	2.B						OD SWAP			92920F-AA-8	VOYA CLO LTD VOYA_23-1	1.A FE	31,843,460	32,071,281
65540@AA6	IR SWAP CLO Replication	2.B	100,000,000	107,527,614	108,403,362	03/08/2024	03/08/2026	OD SWAP		(447,392)	00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	1.F FE	2,700,000	2,703,376
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			00901F-AE-6	AIMCO CLO LTD AIMCO_21-16	1.F FE	2,200,000	2,205,932
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			05684P-AG-1	BAIN CAPITAL CREDIT CLO BCC_21-6	1.F FE	3,100,000	3,106,946
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	1.F FE	2,400,000	2,405,644
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			143119-AG-0	CARLYLE US CLO LTD CGMS_2022-2	1.F FE	4,500,000	4,508,632
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000	5,077,973
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			33883P-AG-2	FLAT_21-1A	1.F FE	1,971,443	2,005,749
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			46147K-AC-6	INVESCO CLO LTD INVCO_23-2	1.F FE	4,431,000	4,476,911
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			48206K-AG-1	JUNIPER VALLEY PARK CLO LTD JNPPK_23-1	1.F FE	2,377,000	2,378,725
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,950,000	1,936,379
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	5,629,548	5,989,623
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			55293L-AL-7	MCF CLO LLC MCFCL_23-1	1.F FE	5,478,000	5,615,730
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	1.F FE	2,043,500	2,076,996
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	3,100,000	3,106,514
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	1.F FE	5,064,000	5,136,935
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	2,275,000	2,278,806
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			69702E-AE-5	PALMER SQUARE CLO LTD PLMPS_21-4	1.F FE	2,850,000	2,858,023
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			72134C-AG-6	PIKES PEAK CLO PIPK_23-14	1.F FE	6,391,000	6,484,257
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	1.F FE	3,300,000	3,308,483
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	1.F FE	4,600,000	4,604,513
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			88238C-AC-6	TCIFC_23-1	1.F FE	2,532,000	2,570,449
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			89532T-AJ-5	TRESTLES CLO LTD TREST_20-3A	1.F FE	2,836,623	2,847,257
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			92919A-AE-4	VOYA CLO VOYA_21-2	1.F FE	2,835,000	2,839,715
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			00901Q-AE-2	AIMCO 2023-20A	1.F FE	3,947,500	3,994,650
65540@AA6	IR SWAP CLO Replication	2.B						OD SWAP			06763M-AE-5	BABSON CLO LTD BABS_N_23-4	1.F FE	5,000,000	5,082,469

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STATEMENT AS OF JUNE 30, 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	
65540@AA6	IR SWAP CLO Replication	2.B						CD SWAP				29002Q-AN-9 .	ELMWOOD CLO VII LTD ELMW7_20-4A ..	1.F FE	3,000,000	3,008,004
65540@AA6	IR SWAP CLO Replication	2.B						CD SWAP				33882C-AE-7 .	FLAT 2023-2A	1.F FE	3,841,000	3,907,755
65540@AA6	IR SWAP CLO Replication	2.B						CD SWAP				362943-AE-2 .	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000	5,057,115
65540@AA6	IR SWAP CLO Replication	2.B						CD SWAP				617936-AG-4 .	MSEV 2023-20A	1.F FE	4,175,000	4,235,554
65540@AA6	IR SWAP CLO Replication	2.B						CD SWAP				67578R-AG-6 .	OCF CLO LTD OCF_23-30	1.F FE	3,000,000	3,041,641
999999999 - Totals				831,821,708	582,295,262	XXX	XXX	XXX	1,609,319	2,883,490	XXX	XXX	XXX	830,212,389	579,411,772	

STATEMENT AS OF JUNE 30, 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	9	1,104,501,454					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	8,101,333	XXX		XXX		XXX	8,836,349
4. Less: Closed or Disposed of Transactions.....			1	275,145,127					1	275,145,127
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	65,556	XXX	5,635,951	XXX		XXX		XXX	5,701,507
7. Ending Inventory	9	1,104,501,454	8	831,821,709					8	831,821,709

STATEMENT AS OF JUNE 30, 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.....	1,136,078,450
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(67,375)
3. Total (Line 1 plus Line 2)	1,136,011,075
4. Part D, Section 1, Column 6	1,375,871,707
5. Part D, Section 1, Column 7	(239,860,631)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	1,225,288,367
8. Part B, Section 1, Column 13	(67,375)
9. Total (Line 7 plus Line 8)	1,225,220,992
10. Part D, Section 1, Column 9	1,476,549,140
11. Part D, Section 1, Column 10	(251,328,148)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	534,093,986
14. Part B, Section 1, Column 20	870,500
15. Part D, Section 1, Column 12	534,964,486
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	76,049,721,512	100,182,907,187
3. Accrual of discount	57,084,529	105,617,771
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	8,264	(24,942)
6. Deduct consideration received on disposals	75,385,237,766	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)	2,596,135,104	1,874,558,565
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,596,135,104	1,874,558,565

STATEMENT AS OF JUNE 30, 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									
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.07/11/2023	07/05/2024	6,662	12,474,195	1838 / (1906.88)	296,592		457,786	XXX	457,786	106,071						B062										
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.07/11/2023	07/05/2024	26,337	116,779,970	4391.28 / (4476.85)	1,536,237		2,251,322	XXX	2,251,322	379,675							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.07/18/2023	07/12/2024	33,377	149,671,313	4421.19 / (4547.34)	3,005,933		4,200,845	XXX	4,200,845	789,751							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.07/18/2023	07/12/2024	7,135	13,856,848	1897.53 / (1986.66)	409,763		592,247	XXX	592,247	151,827							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.07/25/2023	07/19/2024	81,588	371,003,073	4520.4 / (4574.15)	3,074,236		4,364,855	XXX	4,364,855	933,184							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.08/01/2023	07/26/2024	76,052	347,352,300	4536.22 / (4598.38)	3,280,883		4,694,363	XXX	4,694,363	1,046,950							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.08/15/2023	08/09/2024	77,243	346,257,582	4455 / (4510.41)	2,828,639		4,233,596	XXX	4,233,596	811,671							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.08/22/2023	08/16/2024	4,154	7,815,564	1832 / (1930.91)	239,561		371,906	XXX	371,906	67,552							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.08/22/2023	08/16/2024	31,065	137,091,864	4352.39 / (4473.74)	2,493,588		3,723,375	XXX	3,723,375	642,521							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.08/29/2023	08/23/2024	22,435	41,686,810	1840.84 / (1875.39)	508,377		708,917	XXX	708,917	122,734							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.08/29/2023	08/23/2024	51,588	227,429,309	4365.72 / (4451.42)	3,086,510		4,355,958	XXX	4,355,958	748,474							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.09/06/2023	08/30/2024	18,119	34,373,827	1869.09 / (1925.14)	595,934		881,046	XXX	881,046	144,286							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.09/06/2023	08/30/2024	139,232	627,691,272	4491.95 / (4524.53)	2,978,172		4,449,009	XXX	4,449,009	892,555							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.09/12/2023	09/06/2024	64,560	288,530,261	4441.94 / (4496.42)	2,359,022		3,442,882	XXX	3,442,882	650,455							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.10/03/2023	09/27/2024	114,189	489,908,492	4264.27 / (4316.39)	3,715,710		5,813,435	XXX	5,813,435	858,201							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.10/10/2023	10/04/2024	37,926	162,374,859	4219.52 / (4343.2)	3,191,473		4,571,810	XXX	4,571,810	673,535							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.10/10/2023	10/04/2024	18,392	31,938,076	1720 / (1753.04)	393,773		569,566	XXX	569,566	72,897							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.10/31/2023	10/25/2024	15,732	26,160,271	1635.84 / (1689.9)	500,278		800,866	XXX	800,866	88,329							B062									
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	BNP PARIBAS ...	ROMUI/SFPUBMPRO8K5P83	.11/28/2023	11/22/2024	226,499	1,031,091,398	4538 / (4566.6)	4,326,131		6,094,749	XXX	6,094,749	1,286,069							B062									
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		661,466	XXX	661,466	78,240							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		8,622,028	XXX	8,622,028	2,282,443							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		632,354	XXX	632,354	13,479							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		8,568,199	XXX	8,568,199	2,504,356							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		433,866	XXX	433,866	62,618							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		6,556,511	XXX	6,556,511	1,449,004							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		6,228,468	XXX	6,228,468	1,388,453							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		766,766	XXX	766,766	98,923							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		6,227,610	XXX	6,227,610	1,441,223							B062									

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STATEMENT AS OF JUNE 30, 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	02/27/2024	02/24/2025	12,360	24,872,708	1991.31 / (2033.4)		319,877		328,926		328,926	9,049						B062		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/27/2024	02/24/2025	28,362	143,202,149	4959.56 / (5138.61)		3,398,618		4,167,740		4,167,740	769,122							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/19/2024	03/14/2025	92,643	476,953,957	5113.49 / (5183.11)		4,231,932		5,099,634		5,099,634	867,702							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/26/2024	03/21/2025	179,934	940,558,202	5205.79 / (5248.69)		5,041,751		5,903,821		5,903,821	862,070							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/02/2024	03/26/2025	9,552	20,109,969	2064.88 / (2145.75)		408,348		404,151		404,151	(4,197)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/02/2024	03/26/2025	56,553	296,395,970	5204.69 / (5277.37)		2,592,390		3,119,871		3,119,871	527,482							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/09/2024	04/03/2025	51,670	269,036,389	5144.19 / (5269.45)		4,098,464		4,964,932		4,964,932	866,468							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/23/2024	04/21/2025	50,914	255,481,870	4963.83 / (5071.99)		3,644,424		4,451,805		4,451,805	807,380							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/30/2024	04/25/2025	62,407	317,163,607	5029.64 / (5134.72)		4,327,301		5,198,728		5,198,728	871,426							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	05/14/2024	05/09/2025	77,521	404,120,849	5177.17 / (5248.93)		3,658,991		4,205,408		4,205,408	546,416							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	06/04/2024	05/30/2025	43,090	88,935,175	2051.57 / (2076.31)		590,333		605,277		605,277	14,944							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	06/18/2024	06/12/2025	46,765	253,945,407	5354.35 / (5506.14)		4,898,634		4,845,656		4,845,656	(52,978)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	CANADIAN IMPERIAL BANK OF COMMERCE ...	02/21/2024	02/14/2025	6,096	12,277,039	1957.87 / (2070.03)		372,222		427,475		427,475	55,253							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	09/19/2023	09/13/2024	16,335	30,325,029	1834.37 / (1878.52)		420,953		641,805		641,805	101,124							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	09/26/2023	09/20/2024	10,268	18,537,180	1765 / (1845.67)		470,993		766,068		766,068	114,787							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	10/03/2023	09/27/2024	20,696	36,847,676	1759.27 / (1801.58)		484,700		813,272		813,272	112,971							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	11/21/2023	11/15/2024	245,904	1,108,104,900	4489.43 / (4523.07)		5,663,169		7,832,382		7,832,382	1,567,247							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	12/19/2023	12/13/2024	4,995	9,761,454	1871 / (2037.49)		527,586		580,242		580,242	36,982							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	01/17/2024	01/09/2025	15,199	29,942,714	1947.81 / (1992.28)		349,344		455,447		455,447	106,103							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	03/19/2024	03/14/2025	18,034	36,931,558	2018 / (2077.77)		604,958		636,565		636,565	31,607							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL	06/04/2024	05/30/2025	71,921	379,701,166	5235 / (5323.84)		4,221,604		4,684,880		4,684,880	463,276							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	J.P. MORGAN CHASE ...	12/05/2023	11/29/2024	5,971	10,941,977	1773.52 / (1891.52)		431,524		591,149		591,149	66,373							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL	07/25/2023	07/19/2024	18,675	36,802,729	1950.82 / (1990.57)		473,000		627,307		627,307	138,770							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL	12/12/2023	12/06/2024	18,123	33,921,000	1844 / (1899.42)		599,038		797,681		797,681	77,614							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL	03/12/2024	03/06/2025	21,415	44,437,517	2054.02 / (2096.11)		513,318		496,954		496,954	(16,364)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL	04/09/2024	04/03/2025	14,438	30,026,348	2045.96 / (2113.39)		548,991		536,960		536,960	(12,030)							B062	

STATEMENT AS OF JUNE 30, 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	MORGAN STANLEY AND CO. INTERNATIONAL PLC	04/16/2024	04/11/2025	8,654	17,537,894	1962 / (2091.13)		580,638		684,937		684,937	104,298						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	04/23/2024	04/21/2025	22,291	43,591,611	1935 / (1976.14)		560,101		624,975		624,975	64,873							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	04/30/2024	04/25/2025	22,783	45,567,937	1973.62 / (2026.55)		685,711		773,112		773,112	87,400							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/07/2024	05/02/2025	25,737	131,471,416	4996.96 / (5219.57)		3,887,607		4,490,857		4,490,857	603,250							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/14/2024	05/09/2025	36,008	74,406,211	2052.76 / (2080)		575,962		554,579		554,579	(21,384)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/21/2024	05/15/2025	49,258	260,505,859	5221 / (5356.2)		4,476,567		4,880,953		4,880,953	404,386							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/21/2024	05/16/2025	34,649	72,712,832	2084.31 / (2112.8)		573,652		528,203		528,203	(45,449)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/29/2024	05/23/2025	19,437	40,382,603	2045.04 / (2110.19)		693,415		703,603		703,603	10,188							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/11/2024	06/06/2025	22,490	46,010,829	2019.54 / (2072.13)		653,424		699,065		699,065	45,640							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/18/2024	06/13/2025	13,337	27,140,061	1999.79 / (2070.1)		535,881		564,311		564,311	28,430							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/25/2024	06/20/2025	130,163	711,884,876	5444 / (5494.36)		4,369,572		4,376,919		4,376,919	7,347							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/25/2024	06/20/2025	74,417	150,640,101	2015.68 / (2032.86)		750,868		785,870		785,870	35,002							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	08/01/2023	07/26/2024	13,067	25,933,618	1947.92 / (2021.41)		595,463		746,193		746,193	129,734							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	08/15/2023	08/09/2024	11,268	21,833,553	1910 / (1965.32)		367,111		529,897		529,897	100,490							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	09/12/2023	09/06/2024	12,384	23,093,188	1843 / (1886.52)		330,653		478,818		478,818	76,481							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	09/19/2023	09/13/2024	61,689	276,157,594	4437 / (4516.22)		3,172,048		4,769,067		4,769,067	911,002							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	09/26/2023	09/20/2024	30,681	134,316,662	4288.02 / (4467.67)		3,420,318		5,381,713		5,381,713	896,533							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	10/17/2023	10/11/2024	71,782	312,879,434	4323.52 / (4393.97)		3,336,427		4,903,772		4,903,772	811,436							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	10/24/2023	10/18/2024	21,980	94,807,103	4209.86 / (4416.81)		2,763,545		4,405,698		4,405,698	689,018							B062

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STATEMENT AS OF JUNE 30, 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)		
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	4163.97 / (4413.06)	3,836,144			5,384,261		5,384,261	825,874						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	1637 / (1754.55)	447,012			655,192		655,192	74,557							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	4341 / (4424.31)	3,600,409			4,851,602		4,851,602	836,328							B062	
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			670,264		670,264	77,288							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			772,728		772,728	92,778							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			6,520,763		6,520,763	1,389,913							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			6,017,807		6,017,807	1,313,697							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			8,413,427		8,413,427	2,107,637							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			595,131		595,131	46,562							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			3,841,376		3,841,376	1,003,193							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			5,163,153		5,163,153	1,475,894							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			576,126		576,126	71,457							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			4,532,835		4,532,835	1,014,092							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			6,835,077		6,835,077	1,488,908							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			533,657		533,657	44,223							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			413,662		413,662	1,949							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			4,877,470		4,877,470	795,571							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			613,397		613,397	(27,410)							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			710,751		710,751	86,715							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			4,828,777		4,828,777	640,257							B062	

E06.3

STATEMENT AS OF JUNE 30, 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	SOCIETE GENERALE	02/06/2024	01/31/2025	11,407	22,505,555	1928.65 / (2017.27)		561,110		679,741		679,741	118,630						B062		
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE	03/05/2024	02/28/2025	53,881	275,099,413	5051.71 / (5159.66)		3,775,980		4,686,849		4,686,849	910,868							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	SOCIETE GENERALE	04/16/2024	04/11/2025	31,775	163,873,843	5254.64 / (5254.64)		3,766,291		4,812,728		4,812,728	1,046,437							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	08/08/2023	08/02/2024	8,828	17,500,495	1946 / (2018.77)		363,537		491,286		491,286	78,069							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	08/08/2023	08/02/2024	31,565	143,116,026	4466.7 / (4601.32)		2,760,991		4,210,797		4,210,797	884,704							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	10/17/2023	10/11/2024	8,711	15,297,300	1710.47 / (1801.71)		484,767		734,832		734,832	94,675							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	05/07/2024	05/01/2025	7,396	15,003,747	2084.04 / (2084.04)		496,641		499,754		499,754	3,113							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	05/29/2024	05/22/2025	170,821	906,678,579	5288.28 / (5327.26)		4,330,312		4,835,652		4,835,652	505,340							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	06/11/2024	06/06/2025	54,936	293,256,608	5281 / (5395.3)		4,172,389		4,487,259		4,487,259	314,870							B062	
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										100,790,080	123,171,913		291,588,828	XXX	291,588,828	50,968,939					XXX	XXX		
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	10/22/2014	10/15/2024	306,000,000	USD 5.62% / (USD 6.62%)		311,821		(15,574)			15,486			(15,574)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	02/18/2015	02/11/2025	97,000,000	USD 4.94% / (USD 4.94%)		172,175		391,240	494,776		494,776	162,573		(8,599)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2025	82,000,000	USD 3.64% / (USD 4.64%)		132,000		181,453	461,008		461,008	268,118		(7,304)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2026	82,000,000	USD 3.69% / (USD 4.69%)		128,000		(6,375)	374,105		374,105	201,528		(6,375)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/03/2015	08/05/2024	155,000,000	USD 4.49% / (USD 5.5%)		215,000		89,524			(35,091)			(11,894)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/03/2015	08/05/2025	155,000,000	USD 4.44% / (USD 5.44%)		225,000		(11,204)	527,792		527,792	389,024		(11,204)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2024	219,000,000	USD 4.188% / (USD 5.188%)		327,800		297,411	417,750		417,750	241,479		(18,150)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2025	219,000,000	USD 4.178% / (USD 5.178%)		330,898		(16,491)	800,761		800,761	517,982		(16,491)					B053	
017999999. Subtotal - Purchased Options - Hedging Other - Caps										1,842,694	909,983		3,076,191	XXX	3,076,191	1,761,098		(95,591)			XXX	XXX		
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	06/13/2023	06/15/2026	30,000,000	2.8% / (SOFR)		1,130,250			575,795		575,795	(479,823)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	12/15/2023	12/15/2026	50,000,000	2.7% / (SOFR)		1,552,500			1,014,070		1,014,070	(646,955)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	03/07/2024	03/07/2025	200,000,000	6.54% / (5.54%)		300,000			203,532		203,532	(96,468)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/01/2024	02/03/2025	100,000,000	SOFR / (5.36%)		299,000			206,105		206,105	(92,895)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/20/2024	02/25/2025	300,000,000	SOFR / (5.75%)		1,065,000			391,893		391,893	(673,107)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/26/2024	02/26/2025	250,000,000	SOFR / (5.27%)		1,481,250			723,021		723,021	(758,229)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	06/08/2022	06/14/2027	50,000,000	2.1% / (0.25%)		2,225,000			697,674		697,674	(389,091)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	06/29/2023	06/29/2026	50,000,000	3% / (1.5%)		2,061,250			1,041,981		1,041,981	(779,992)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	02/02/2024	02/03/2025	100,000,000	SOFR / (5.03%)		540,000			357,192		357,192	(182,808)							B0311	

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STATEMENT AS OF JUNE 30, 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	5.54% / (4.54%)		900,000		1,010,797		1,010,797	110,797						B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	02/13/2024	02/13/2025		250,000,000	6.26% / (5.26%)		731,250		357,822		357,822	(373,428)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	02/20/2024	02/20/2025		300,000,000	6.22% / (5.22%)		906,000		483,168		483,168	(422,832)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	04/04/2024	10/04/2024		150,000,000	SOFR / (4.9%)		280,500		103,795		103,795	(176,705)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	06/07/2022	06/10/2025		100,000,000	2.3% / (0.25%)	4,440,000			383,515		383,515	(990,151)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	08/21/2023	08/21/2026		25,000,000	3.3% / (1.6%)	1,662,500			1,452,950		1,452,950	(862,998)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	01/31/2024	01/30/2026		150,000,000	SOFR / (5%)		1,875,000		1,863,104		1,863,104	(11,896)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	02/07/2024	02/09/2026		150,000,000	SOFR / (5.37%)		1,642,500		1,326,815		1,326,815	(315,685)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	02/20/2024	02/20/2025		100,000,000	SOFR / (4.4%)		280,000		312,417		312,417	32,417							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/01/2024	03/05/2025		100,000,000	SOFR / (6.18%)		194,000		79,213		79,213	(114,787)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/04/2024	03/04/2025		150,000,000	6.66% / (5.66%)		238,500		122,761		122,761	(115,739)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/07/2024	03/07/2025		200,000,000	SOFR / (5.57%)		619,000		383,594		383,594	(235,406)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	01/25/2024	01/25/2029		75,000,000	2.64% / (SOFR)		3,157,500		3,611,368		3,611,368	453,868							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	03/01/2024	03/03/2025		150,000,000	SOFR / (5.68%)		502,500		238,071		238,071	(264,429)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	08/26/2025		250,000,000	SOFR / (5.74%)		1,616,250		969,773		969,773	(646,477)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	02/26/2025		250,000,000	6.73% / (5.73%)		411,250		173,928		173,928	(237,322)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/29/2024	02/28/2025		150,000,000	6.7% / (5.2%)		523,500		296,432		296,432	(227,068)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	03/08/2024	12/09/2024		100,000,000	SOFR / (5.59%)		173,500		73,781		73,781	(99,719)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	05/02/2023	05/01/2026		50,000,000	2.8% / (1.55%)	2,375,000			892,305		892,305	(786,963)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	05/09/2023	05/11/2026		50,000,000	2.75% / (SOFR)	2,680,000			1,045,147		1,045,147	(927,261)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	02/06/2024	08/06/2025		100,000,000	5.25% / (4.25%)		910,000		1,094,580		1,094,580	184,580							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC	02/16/2024	02/18/2025		500,000,000	6.78% / (5.78%)		855,000		300,709		300,709	(554,291)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	01/26/2024	07/28/2025		100,000,000	5.68% / (4.68)		925,000		839,096		839,096	(85,904)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	02/27/2024	02/27/2025		250,000,000	SOFR / (5.78%)		847,500		331,869		331,869	(515,631)							B0311	

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STATEMENT AS OF JUNE 30, 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	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBUI1	03/08/2024	03/10/2025	100,000,000	SOFR / (5.57%)		295,000			196,373		196,373	(98,627)							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			770,182		770,182	(169,818)								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			593,363		593,363	(506,637)								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			180,166		180,166	(340,334)								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			982,343		982,343	(627,657)								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			209,622		209,622	(279,378)								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			431,347		431,347	(296,153)								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			38,000		38,000	(436,000)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/04/2024	10/04/2024	150,000,000	2.9% / (SOFR)		315,000			107,024		107,024	(207,976)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFX109	06/13/2022	06/15/2026	100,000,000	2.2% / (0.25%)	4,725,000				1,013,509		1,013,509	(918,037)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFX109	02/13/2024	11/13/2024	100,000,000	SOFR / (5.31%)		387,000			81,942		81,942	(305,058)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFX109	02/16/2024	11/18/2024	500,000,000	SOFR / (5.83%)		1,145,000			157,495		157,495	(987,505)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFX109	02/26/2024	11/26/2024	250,000,000	SOFR / (5.29%)		952,500			267,166		267,166	(685,334)								B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCLJFX109	03/06/2024	03/05/2025	200,000,000	SOFR / (5.57%)		645,000			380,862		380,862	(264,138)								B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										22,851,500	30,874,500		28,367,667	XXX	28,367,667	(17,405,051)					XXX	XXX		
0219999999. Subtotal - Purchased Options - Hedging Other										125,484,274	154,046,413	909,983	323,032,686	XXX	323,032,686	35,324,987		(95,591)			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										100,790,080	123,171,913		291,588,828	XXX	291,588,828	50,968,939					XXX	XXX		
0449999999. Total Purchased Options - Put Options														XXX									XXX	XXX
0459999999. Total Purchased Options - Caps										1,842,694		909,983	3,076,191	XXX	3,076,191	1,761,098		(95,591)			XXX	XXX		
0469999999. Total Purchased Options - Floors														XXX								XXX	XXX	
0479999999. Total Purchased Options - Collars														XXX									XXX	XXX
0489999999. Total Purchased Options - Other										22,851,500	30,874,500		28,367,667	XXX	28,367,667	(17,405,051)					XXX	XXX		
0499999999. Total Purchased Options										125,484,274	154,046,413	909,983	323,032,686	XXX	323,032,686	35,324,987		(95,591)			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
0969999999. Total Written Options - Collars														XXX									XXX	XXX
0979999999. Total Written Options - Other														XXX									XXX	XXX

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STATEMENT AS OF JUNE 30, 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)
098999999. 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)			(14,595)			302,203					83,438		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)			122			20,147					5,563		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)			(5,427)			120,881					33,375		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)			(905)			20,147					5,563		B031
099999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(20,805)	XXX	463,377						127,938	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G03696AMB	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/29/2012	04/01/2028	58,000,000	USD 4.187% / (GBP 4.394%)			206,954	11,247,183		10,646,166	395,747				562,044		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	15,069,200	USD 4.935% / (GBP 4.63%)			81,738	2,301,796		2,537,260	(31,979)				223,547		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	7,609,200	USD 4.935% / (GBP 4.63%)			41,274	1,162,293		1,281,191	(16,148)				112,880		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	58,784,800	USD 4.935% / (GBP 4.63%)			318,859	8,979,282		9,897,825	(124,749)				872,055		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	1,492,000	USD 4.935% / (GBP 4.63%)			8,093	227,901		251,214	(3,166)				22,133		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	2,313,000	USD 4.574% / (GBP 4.07%)			14,071	416,851		458,510	(24,440)				28,809		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	1,542,000	USD 4.574% / (GBP 4.07%)			9,381	277,901		305,674	(16,293)				19,206		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	13,492,500	USD 4.574% / (GBP 4.07%)			82,083	2,431,630		2,674,643	(142,566)				168,054		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%)			250,555	2,390,599		6,603,812	(3,229,482)				1,106,243		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%)			210,261	2,006,146		5,541,796	(2,710,121)				928,338		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AE6	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	10/25/2023	11/08/2028	317,280	USD 6.509% / (EUR 4.71%)			2,800	(4,245)		(2,436)	9,870				3,313		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%)			685,294	1,843,215		1,766,698	2,401,675				630,140		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%)			18,775	50,499		48,403	65,799				17,264		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/18/2024	05/07/2034	6,396,000	USD 6.675% / (EUR 4.69%)			89,601	(34,503)		166,333	(34,503)				100,407		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/18/2024	05/07/2034	8,528,000	USD 6.675% / (EUR 4.69%)			119,468	(46,004)		221,777	(46,004)				133,876		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/18/2024	05/07/2034	1,066,000	USD 6.675% / (EUR 4.69%)			14,933	(5,750)		27,722	(5,750)				16,734		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/18/2024	05/07/2034	4,264,000	USD 6.675% / (EUR 4.69%)			59,734	(23,002)		110,889	(23,002)				66,938		B023

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STATEMENT AS OF JUNE 30, 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	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/23/2024	05/23/2034	13,908,700	USD 6.173% / (EUR 4.26%)				193,720	(24,056)		380,658	(24,056)				218,829	B023	
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/23/2024	05/23/2034	16,583,450	USD 6.173% / (EUR 4.26%)				230,974	(28,682)		453,861	(28,682)				260,911	B023	
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/23/2024	05/23/2034	3,209,700	USD 6.173% / (EUR 4.26%)				44,705	(5,551)		87,844	(5,551)				50,499	B023	
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/23/2024	05/23/2034	9,094,150	USD 6.173% / (EUR 4.26%)				126,663	(15,729)		248,892	(15,729)				143,080	B023	
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/30/2024	06/18/2034	29,796,250	USD 5.6845% / (EUR 4%)				(245,396)	323,112		740,785	323,112				470,474	B023	
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/30/2024	06/18/2034	7,584,500	USD 5.6845% / (EUR 4%)				(62,464)	82,247		188,564	82,247				119,757	B023	
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/30/2024	06/18/2034	24,378,750	USD 5.6845% / (EUR 4%)				(200,778)	264,364		606,097	264,364				384,933	B023	
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL N06HPCNC06TUTQYE16	10/26/2023	11/08/2030	422,240	USD 7.06% / (EUR 5.19%)				3,848	(6,460)		(1,818)	13,160				5,325	B023	
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUJISFPUBMPR08K5P83	01/10/2024	04/15/2039	7,041,000	USD 6.1525% / (CHF 2.71%)				(423,555)	363,947		(27,184)	363,947				135,436	B023	
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUJISFPUBMPR08K5P83	01/10/2024	04/15/2039	21,123,000	USD 6.1525% / (CHF 2.71%)				(1,270,665)	1,091,840		(81,552)	1,091,840				406,309	B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,356,450	USD 5.6975% / (GBP 5.57%)				76,515	2,381,344		2,563,679	(97,248)				148,398	B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,036,550	USD 5.6975% / (GBP 5.57%)				74,359	2,314,264		2,491,462	(94,509)				144,218	B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,676,350	USD 5.6975% / (GBP 5.57%)				78,670	2,448,424		2,635,895	(99,988)				152,578	B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	799,750	USD 5.6975% / (GBP 5.57%)				5,388	167,700		180,541	(6,848)				10,451	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	4,285,500	USD 4.355% / (GBP 4.09%)				28,541	1,125,251		1,206,565	(47,218)				83,600	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	857,100	USD 4.355% / (GBP 4.09%)				5,708	225,050		241,313	(9,444)				16,720	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	9,428,100	USD 4.355% / (GBP 4.09%)				62,790	2,475,553		2,654,443	(103,879)				183,920	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%)				13,629	562,626		579,291	(2,293)				34,249	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%)				2,726	112,525		115,858	(459)				6,850	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%)				29,983	1,237,777		1,274,440	(5,045)				75,348	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%)				12,043	450,101		510,494	10,700				38,548	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%)				3,011	112,525		127,624	2,675				9,637	B023	

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STATEMENT AS OF JUNE 30, 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#AX6	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2044		4,285,500	USD 4.6425% / (GBP 4.38%)			30,108	1,125,251		1,276,236	26,750				96,370		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	10/14/2016	03/31/2039		7,282,266	USD 3.10325% / (GBP 2.3%)			26,984	(254,584)		39,210	69,370				139,883		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA	10/14/2016	03/31/2039		15,084,693	USD 3.10325% / (GBP 2.3%)			55,896	(527,352)		81,221	143,695				289,757		B023	
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA	07/18/2018	10/18/2048		5,688,760	USD 4.572% / (AUD 4.98%)			7,813	546,314		720,902	111,648				140,265		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA	05/22/2019	06/25/2031		6,124,090	USD 3.845% / (AUD 3.64%)			10,263	180,224		365,892	(153,408)				80,951		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA	05/22/2019	06/25/2031		6,743,380	USD 3.845% / (AUD 3.64%)			11,301	198,449		402,892	(168,921)				89,137		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA	05/22/2019	06/25/2031		3,027,640	USD 3.845% / (AUD 3.64%)			5,074	89,100		180,890	(75,842)				40,021		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA	05/22/2019	06/25/2031		9,839,830	USD 3.845% / (AUD 3.64%)			16,490	289,574		587,894	(246,486)				130,067		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA	09/22/2020	12/21/2035		3,761,600	USD 2.704% / (EUR 1.38%)			27,311	331,998		303,272	105,279				63,732		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA	09/22/2020	12/21/2035		1,880,800	USD 2.704% / (EUR 1.38%)			13,656	165,999		151,636	52,639				31,866		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA	09/22/2020	12/21/2035		6,230,150	USD 2.704% / (EUR 1.38%)			45,234	549,872		502,295	174,368				105,556		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			43,934	460,833		442,130	149,224				70,227		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA	10/30/2020	01/07/2031		6,901,820	USD 3.0735% / (EUR 1.62%)			55,151	578,492		555,014	187,324				88,157		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA	10/30/2020	01/07/2031		5,498,060	USD 3.0735% / (EUR 1.62%)			43,934	460,833		442,130	149,224				70,227		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA	10/30/2020	01/07/2031		8,890,480	USD 3.0735% / (EUR 1.62%)			71,042	745,176		714,934	241,299				113,559		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA	10/05/2021	11/16/2056		5,444,000	USD 3.318% / (GBP 2.51%)			26,854	387,602		1,046,164	42,801				154,946		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA	10/05/2021	11/16/2056		2,041,500	USD 3.318% / (GBP 2.51%)			10,070	145,351		392,311	16,050				58,105		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			3,357	48,450		130,770	5,350				19,368		B023	
Currency Swap	INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA	10/07/2021	01/07/2032		398,406	USD 2.857% / (CAD 3.19%)			(81)	33,003		8,072	13,786				5,465		B023	
Currency Swap	INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA	10/07/2021	01/07/2032		1,115,538	USD 2.857% / (CAD 3.19%)			(227)	92,408		22,602	38,602				15,302		B023	
Currency Swap	INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA	10/07/2021	01/07/2032		2,151,394	USD 2.857% / (CAD 3.19%)			(437)	178,215		43,589	74,447				29,510		B023	

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STATEMENT AS OF JUNE 30, 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	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%				(81)	33,003		8,072	13,786				5,465		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%				(49)	19,802		4,843	8,272					3,279		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%				(81)	33,003		8,072	13,786					5,465		B023	
Currency Swap	VICAT SA F9731FAK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	5,240,250	USD 3.256% / EUR 1.57%				47,216	417,373		573,158	(50,438)					92,366		B023	
Currency Swap	VICAT SA F9731FAK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	4,075,750	USD 3.256% / EUR 1.57%				36,723	324,623		445,789	(39,230)					71,840		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%				5,553	84,001		125,036	(18,664)					20,879		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%				33,316	504,003		750,215	(111,983)					125,272		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%				16,658	252,002		375,107	(55,992)					62,636		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%				16,658	252,002		375,107	(55,992)					62,636		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%				27,763	420,003		625,179	(93,319)					104,394		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%				9,570	178,411		223,802	(6,930)					36,502		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%				504	9,390		11,779	(365)					1,921		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%				7,052	131,461		164,907	(5,106)					26,896		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%				1,511	28,170		35,337	(1,094)					5,763		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%				2,015	37,560		47,116	(1,459)					7,685		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%				504	9,390		11,779	(365)					1,921		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%				58,600	228,597		201,957	236,878					124,084		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%				3,256	12,700		11,220	13,160					6,894		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%				46,392	180,972		159,883	187,528					98,233		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	1,324,200	USD 3.754% / EUR 2.38%				9,767	38,099		33,660	39,480					20,681		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	1,655,250	USD 3.754% / EUR 2.38%				12,208	47,624		42,074	49,349					25,851		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%				3,256	12,700		11,220	13,160					6,894		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	5,186,450	USD 3.919% / EUR 2.58%				37,544	149,223		127,284	154,628					92,629		B023	

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STATEMENT AS OF JUNE 30, 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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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%)			8,787	34,924		29,790	36,190				21,679		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		4,745,050	EUR 2.58%			34,349	136,523		116,451	141,469				84,746		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%)			3,195	12,700		10,833	13,160				7,883		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		17,017,000	GBP 3.23%			87,605	583,707		1,324,801	(460,309)				245,552		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		1,701,700	USD 4.095% / (GBP 3.23%)			8,761	58,371		132,480	(46,031)				24,555		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		61,523,000	GBP 3.23%			316,727	2,110,326		4,789,665	(1,664,195)				887,765		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			17,521	116,741		264,960	(92,062)				49,110		B023
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		1,701,700	GBP 3.23%			8,761	58,371		132,480	(46,031)				24,555		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		1,601,700	USD 4.725% / (EUR 3.27%)			11,617	(5,926)		(9,035)	49,349				25,256		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	EUR 3.27%			3,872	(1,975)		(3,012)	16,450				8,419		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		19,220,400	USD 4.725% / (EUR 3.27%)			139,403	(71,109)		(108,423)	592,194				303,067		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	EUR 3.27%			3,872	(1,975)		(3,012)	16,450				8,419		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%)			(9,262)	(186,149)		(341,557)	16,050				28,087		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%)			(9,262)	(186,149)		(341,557)	16,050				28,087		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		456,000	GBP 6.31%			(2,470)	(49,640)		(91,082)	4,280				7,490		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%)			(6,913)	(47,739)		(191,953)	23,540				44,154		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%)			(2,828)	(19,530)		(78,526)	9,630				18,063		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%)			(48,106)	(169,591)		(1,360,467)	171,203				305,610		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV M4282*AK2	D1	Currency	BANK OF AMERICA, NA	10/25/2023	02/01/2034		15,882,000	USD 6.77% / (EUR 5%)			474,588	(194,257)		(31,264)	(223,999)				246,008		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV M4282*ALO	D1	Currency	BANK OF AMERICA, NA	10/25/2023	02/01/2036		5,294,000	USD 6.87% / (EUR 5.11%)			157,946	(64,752)		(10,694)	(65,074)				90,143		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%)			28,446	385,843		682,521	(139,600)				134,403		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%)			6,604	89,571		158,442	(32,407)				31,201		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%)			25,906	351,393		621,582	(127,136)				122,403		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%)			2,032	27,560		48,752	(9,971)				9,600		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB	08/10/2023	09/05/2030		1,101,800	USD 5.616% / (EUR 4.38%)			7,594	30,050		12,341	32,900				13,702		B023

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Currency Swap	INTERTEK FINANCE PLC 461127H*6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/14/2023	12/21/2027		26,328,000	USD 5.463% / (EUR 3.89%)			221,367	605,989		593,402	789,592				245,455		B023
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%)			9,224	25,250		24,725	32,900				10,227		B023
Currency Swap	WALES & WEST UTILITIES LTD 69421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		9,882,600	USD 5.94% / (GBP 5.5%)			61,543	22,624		337,695	40,447				219,478		B023
Currency Swap	WALES & WEST UTILITIES LTD 69421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		4,814,600	USD 5.94% / (GBP 5.5%)			29,983	11,022		164,518	19,705				106,925		B023
Currency Swap	WALES & WEST UTILITIES LTD 69421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		17,864,700	USD 5.94% / (GBP 5.5%)			111,252	40,898		610,449	73,116				396,749		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	04/03/2024	04/11/2039		21,036,600	USD 5.827% / (EUR 4.08%)			(77,953)	137,466		702,236	137,466				404,497		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	04/03/2024	04/11/2039		32,364,000	USD 5.827% / (EUR 4.08%)			(119,928)	211,486		1,080,364	211,486				622,303		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	04/03/2024	04/11/2039		8,630,400	USD 5.827% / (EUR 4.08%)			(31,981)	56,396		288,097	56,396				165,948		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%)			11,226	16,874		24,184	16,874				21,061		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%)			33,677	50,623		72,551	50,623				63,183		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%)			7,484	11,250		16,123	11,250				14,041		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		5,112,300	USD 4.045% / (GBP 3.79%)			32,914	1,320,002		1,348,476	32,101				82,042		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		852,050	USD 4.045% / (GBP 3.79%)			5,486	220,000		224,746	5,350				13,674		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		11,076,650	USD 4.045% / (GBP 3.79%)			71,314	2,860,004		2,921,697	69,551				177,757		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2033		2,603,700	USD 4.20375% / (AUD 4.65%)			5,215	399,795		406,935	(2,072)				38,589		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2033		1,104,600	USD 4.20375% / (AUD 4.65%)			2,213	169,610		172,639	(879)				16,371		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2033		3,392,700	USD 4.20375% / (AUD 4.65%)			6,796	520,945		530,249	(2,700)				50,283		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2033		315,600	USD 4.20375% / (AUD 4.65%)			632	48,460		49,326	(251)				4,677		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		15,858,900	USD 4.4425% / (AUD 5%)			28,000	2,435,113		2,663,502	291,444				386,818		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			3,204	278,645		304,779	33,349				44,263		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		5,365,200	USD 4.4425% / (AUD 5%)			9,473	823,819		901,085	98,598				130,864		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		394,500	USD 4.4425% / (AUD 5%)			697	60,575		66,256	7,250				9,622		B023
Currency Swap	SEVERN TRENT WATER LTD 68056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038		29,128,500	USD 4.53% / (GBP 2.97%)			241,423	686,262		5,003,654	(3,800,680)				551,991		B023
Currency Swap	GROSVENOR LTD 641338AFO	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/08/2018	11/07/2033		5,920,200	USD 4.468% / (GBP 2.95%)			47,306	105,343		695,975	(503,339)				90,570		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049		6,461,500	USD 5.028% / (GBP 3.21%)			60,836	141,003		1,840,536	(1,570,193)				160,195		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049		1,938,450	USD 5.028% / (GBP 3.21%)			18,251	42,301		552,161	(471,058)				48,059		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039		1,212,440	USD 4.615% / (AUD 4.72%)			1,991	77,095		147,497	(64,981)				23,369		B023

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STATEMENT AS OF JUNE 30, 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	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	2,852,800	USD 4.615% / AUD 4.72%				4,685	181,400		347,052	(152,897)				54,986		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	142,640	AUD 4.615% / USD 4.72%				234	9,070		17,353	(7,645)				2,749		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	563,040	USD 3.771% / AUD 3.66%				1,210	28,760		42,625	(11,255)				7,496		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	2,181,780	USD 3.771% / AUD 3.66%				4,687	111,445		165,171	(43,614)				29,048		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	563,040	USD 3.771% / AUD 3.66%				1,210	28,760		42,625	(11,255)				7,496		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	6,967,620	USD 3.771% / AUD 3.66%				14,970	355,904		527,482	(139,284)				92,766		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	1,389,000	USD 3.362% / GBP 2.07%				9,924	124,901		436,539	10,700				42,237		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	694,500	USD 3.362% / GBP 2.07%				4,962	62,450		218,269	5,350				21,118		B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	2,083,500	USD 3.362% / GBP 2.07%				14,886	187,351		654,808	16,050				63,355		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	EUR 1.84% / USD 3.552%				11,782	146,850		198,925	(44,509)				25,132		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	3,655,800	EUR 1.84% / USD 3.552%				35,347	440,549		596,775	(133,527)				75,397		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	4,874,400	EUR 1.84% / USD 3.552%				47,129	587,398		795,700	(178,035)				100,529		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	EUR 1.84% / USD 3.552%				11,782	146,850		198,925	(44,509)				25,132		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				11,741	146,850		180,246	(23,518)				25,860		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,827,900	EUR 1.56% / USD 3.299%				17,612	220,274		270,369	(35,277)				38,790		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				11,741	146,850		180,246	(23,518)				25,860		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	4,874,400	EUR 1.56% / USD 3.299%				46,965	587,398		720,984	(94,072)				103,441		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				11,741	146,850		180,246	(23,518)				25,860		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	EUR 1.56% / USD 3.299%				11,741	146,850		180,246	(23,518)				25,860		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%				6,470	119,401		176,831	(36,201)				24,202		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%				22,645	417,902		618,908	(126,705)				84,709		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%				29,116	537,302		795,738	(162,906)				108,911		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%				12,940	238,801		353,661	(72,403)				48,405		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	2,075,250	USD 2.911% / GBP 2.1%				10,297	179,101		283,652	(72,274)				37,424		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	5,534,000	USD 2.911% / GBP 2.1%				27,458	477,602		756,405	(192,730)				99,797		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	6,225,750	USD 2.911% / GBP 2.1%				30,890	537,302		850,956	(216,821)				112,272		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	3,458,750	USD 2.911% / GBP 2.1%				17,161	298,501		472,753	(120,456)				62,373		B023

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STATEMENT AS OF JUNE 30, 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	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%)				19,671	290,702		699,774	32,101				106,857		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%)				6,557	96,901		233,258	10,700					35,619		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 3.295% / (GBP 2.51%)				3,279	48,450		116,629	5,350					17,810		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,185,750	USD 3.905% / (GBP 3.18%)				5,063	48,061		86,232	(19,467)					16,775		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	527,000	USD 3.905% / (GBP 3.18%)				2,250	21,360		38,326	(8,652)					7,455		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	6,719,250	USD 3.905% / (GBP 3.18%)				28,692	272,343		488,650	(110,310)					95,057		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	527,000	USD 3.905% / (GBP 3.18%)				2,250	21,360		38,326	(8,652)					7,455		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,185,750	USD 3.905% / (GBP 3.18%)				5,063	48,061		86,232	(19,467)					16,775		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%)				(1,525)	(28,049)		(97,117)	18,190					40,007		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%)				(7,354)	(135,295)		(468,449)	87,742					192,977		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%)				103,309	447,841		651,987	613,633					80,281		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%)				59,034	255,909		372,564	350,648					45,875		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	49,856,504	USD 6.31% / (JPY 1.84%)				1,146,058	3,418,608		7,965,976	6,548,343					944,790		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	23,026,096	USD 6.31% / (JPY 1.84%)				529,304	1,578,875		3,679,065	3,024,335					436,349		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	17,419,742	USD 6.31% / (JPY 1.84%)				400,430	1,194,453		2,783,293	2,287,975					330,107		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	12,293,933	USD 6.44% / (JPY 2.12%)				274,574	842,982		2,231,685	1,614,732					270,516		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	5,679,770	USD 6.44% / (JPY 2.12%)				126,852	389,456		1,031,033	746,003					124,978		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	4,298,205	USD 6.44% / (JPY 2.12%)				95,996	294,723		780,242	564,543					94,578		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%)				12,890	177,374		151,619	69,042					25,951		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%)				17,187	236,499		202,159	92,056					34,602		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%)				12,890	177,374		151,619	69,042					25,951		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL	06/23/2021	09/23/2031	699,950	USD 2.94% / (GBP 2.34%)				2,926	67,900		78,418	(2,555)					9,414		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL	06/23/2021	09/23/2031	699,950	USD 2.94% / (GBP 2.34%)				2,926	67,900		78,418	(2,555)					9,414		B023	

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STATEMENT AS OF JUNE 30, 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	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%				2,926	67,900		78,418	(2,555)				9,414		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%				5,853	135,801		156,835	(5,110)				18,828		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%				2,926	67,900		78,418	(2,555)				9,414		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%				2,926	67,900		78,418	(2,555)				9,414		B023	
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%				87,100	2,357,564		2,846,739	(402,705)				169,084		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%				57,640	1,560,152		1,883,872	(266,496)				111,894		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%				382,983	10,366,346		12,517,280	(1,770,718)				743,470		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%				46,785	1,377,513		1,498,009	(60,618)				98,569		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%				9,174	270,101		293,727	(11,886)				19,327		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%				18,347	540,201		587,455	(23,772)				38,654		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%				515,552	15,179,651		16,507,473	(667,987)				1,086,188		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%				241,569	1,315,677		3,322,858	(1,503,097)				656,696		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%				250,801	1,365,958		3,449,846	(1,560,540)				681,793		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%				135,402	737,450		1,862,494	(842,500)				368,084		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%				10,001	54,471		137,571	(62,230)				27,188		B023	
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048	2,615,600	USD 4.1645% / GBP 2.86%				21,000	87,401		633,849	(495,629)				64,306		B023	
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%				48,244	182,702		1,066,768	(782,907)				113,912		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	4,041,160	USD 4.625% / GBP 2.94%				36,684	122,452		1,223,677	(1,025,314)				109,483		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	12,834,000	USD 4.316% / GBP 2.89%				94,153	193,006		1,427,945	(1,034,488)				200,096		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	29,518,200	USD 4.316% / GBP 2.89%				216,551	443,913		3,284,274	(2,379,323)				460,221		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / GBP 2.89%				9,415	19,301		142,795	(103,449)				20,010		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%				89,325	173,705		1,854,943	(1,461,831)				221,624		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%				208,424	405,312		4,328,200	(3,410,939)				517,123		B023	

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STATEMENT AS OF JUNE 30, 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	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%)			9,925	19,301		206,105	(162,426)				24,625		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		2,279,970	USD 3.65% / (AUD 3.57%)			3,940	76,065		130,180	(42,149)				30,513		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		2,556,330	USD 3.65% / (AUD 3.57%)			4,418	85,285		145,959	(47,258)				34,212		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		1,174,530	USD 3.65% / (AUD 3.57%)			2,030	39,185		67,062	(21,713)				15,719		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		3,661,770	USD 3.65% / (AUD 3.57%)			6,328	122,164		209,077	(67,694)				49,006		B023	
Currency Swap	BUUK 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%)			28,614	(273,067)		539,008	50,291				128,803		B023	
Currency Swap	BUUK 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%)			38,964	(371,836)		733,969	68,481				175,391		B023	
Currency Swap	BUUK 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%)			1,218	(11,620)		22,937	2,140				5,481		B023	
Currency Swap	BUUK 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%)			1,218	(11,620)		22,937	2,140				5,481		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034		24,342,950	USD 3.1571% / (GBP 2.27%)			107,720	198,651		1,601,402	(948,985)				392,777		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034		13,509,700	USD 3.1571% / (GBP 2.27%)			59,782	110,246		888,736	(526,662)				217,981		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%)			3,849	25,475		19,129	16,450				6,875		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%)			26,945	178,323		133,901	115,149				48,126		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%)			3,849	25,475		19,129	16,450				6,875		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%)			30,794	203,798		153,030	131,599				55,001		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%)			3,954	25,475		20,432	16,450				7,940		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%)			31,631	203,798		163,457	131,599				63,520		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%)			3,954	25,475		20,432	16,450				7,940		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%)			31,631	203,798		163,457	131,599				63,520		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%)			5,399	74,851		116,258	16,050				33,278		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%)			1,800	24,950		38,753	5,350				11,093		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%)			8,999	124,751		193,763	26,750				55,464		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 %)			(7,367)	(44,160)		(70,709)	14,848				10,363		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 %)			(30,695)	(183,999)		(294,621)	61,866				43,179		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 %)			(9,823)	(58,880)		(94,279)	19,797				13,817		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%)			974,907	4,361,831		6,162,349	5,522,699				654,185		B023	

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STATEMENT AS OF JUNE 30, 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	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/16/2023	07/13/2027	14,902,125	USD % / (GBP %)				6,353	(583,093)		(598,979)	145,779				129,820		B023	
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/16/2023	07/13/2027	21,288,750	USD % / (GBP %)				9,130	(832,990)		(857,113)	208,256				185,457		B023	
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	4,694,000	USD 5.8875% / (CHF 2.62%)				(284,150)	242,631		25,113	242,631				80,622		B023	
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	4,694,000	USD 5.8875% / (CHF 2.62%)				(284,150)	242,631		25,113	242,631				80,622		B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	3,420,630	USD 6.09% / (GBP 5.84%)				(58,520)	7,561		25,849	7,561				76,131		B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	12,288,930	USD 6.09% / (GBP 5.84%)				(210,239)	27,165		92,866	27,165				273,506		B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	380,070	USD 6.09% / (GBP 5.84%)				(6,502)	840		2,872	840				8,459		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	2,917,080	USD 6.053% / (EUR 4.29%)				(21,585)	23,354		102,519	23,354				79,866		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	8,751,240	USD 6.053% / (EUR 4.29%)				(64,754)	70,061		307,558	70,061				239,597		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	2,484,920	USD 6.053% / (EUR 4.29%)				(18,387)	19,894		87,331	19,894				68,034		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	216,080	USD 6.053% / (EUR 4.29%)				(1,599)	1,730		7,594	1,730				5,916		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 2.997% / (GBP 2.86%)				160,299	701,501		2,315,542	(1,224,103)				375,022		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 2.997% / (GBP 2.86%)				153,919	673,581		2,223,381	(1,175,382)				360,095		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044	1,871,480	USD 4.645% / (AUD 4.85%)				3,398	135,070		244,302	37,699				41,441		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044	1,655,540	USD 4.645% / (AUD 4.85%)				3,006	119,485		216,113	33,349				36,660		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049	2,015,440	USD 4.725% / (AUD 4.9%)				4,020	145,460		272,374	40,599				50,001		B023	
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049	1,871,480	USD 4.725% / (AUD 4.9%)				3,733	135,070		252,919	37,699				46,429		B023	
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049	10,208,000	USD 4.75% / (GBP 2.97%)				93,283	95,204		2,729,997	85,601				252,953		B023	
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049	3,828,000	USD 4.75% / (GBP 2.97%)				34,981	35,702		1,023,749	32,101				94,857		B023	
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043	10,907,200	USD 5.803% / (GBP 5.98%)				(4,839)	162,355		(368,538)	90,952				239,799		B023	
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043	5,132,800	USD 5.803% / (GBP 5.98%)				(2,277)	76,402		(173,430)	42,801				112,846		B023	
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043	13,473,600	USD 5.803% / (GBP 5.98%)				(5,978)	200,556		(455,253)	112,352				296,222		B023	

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STATEMENT AS OF JUNE 30, 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	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		5,132,800	USD 5.803% / GBP 5.98%			(2,277)	76,402		(173,430)	42,801				112,846		B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		4,682,720	USD 5.7115% / GBP 5.47%			(21,328)	5,552		21,915	5,552				89,581		B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		126,560	USD 5.7115% / GBP 5.47%			(576)	150		592	150				2,421		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		1,080,400	USD 6.007% / EUR 4.29%			(5,841)	8,650		31,051	8,650				24,064		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		3,349,240	USD 6.007% / EUR 4.29%			(18,107)	26,814		96,257	26,814				74,598		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		864,320	USD 6.007% / EUR 4.29%			(4,673)	6,920		24,841	6,920				19,251		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		108,040	USD 6.007% / EUR 4.29%			(584)	865		3,105	865				2,406		B023	
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		1,624,500	USD 5.9965% / EUR 4.38%			11,175	16,874		29,774	16,874				27,817		B023	
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		2,707,500	USD 5.9965% / EUR 4.38%			18,626	28,124		49,623	28,124				46,362		B023	
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		4,264,000	USD 6.641% / EUR 4.65%			59,774	(23,002)		87,006	(23,002)				59,763		B023	
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		5,330,000	USD 6.641% / EUR 4.65%			74,717	(28,752)		108,757	(28,752)				74,703		B023	
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		1,066,000	USD 6.641% / EUR 4.65%			14,943	(5,750)		21,751	(5,750)				14,941		B023	
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		3,198,000	USD 6.641% / EUR 4.65%			44,830	(17,251)		65,254	(17,251)				44,822		B023	
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		14,627,250	USD 5.7945% / EUR 4.1%			(120,408)	158,619		417,523	158,619				253,091		B023	
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		3,792,250	USD 5.7945% / EUR 4.1%			(31,217)	41,123		108,247	41,123				65,616		B023	
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		12,460,250	USD 5.7945% / EUR 4.1%			(102,570)	135,119		355,667	135,119				215,596		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZUHO CAPITAL MARKETS LLC RBOPEZSDG0C03J56CEU02	04/09/2019	07/11/2039		2,283,840	USD 4.2075% / AUD 4.35%			3,210	146,720		262,339	(104,977)				44,283		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZUHO CAPITAL MARKETS LLC RBOPEZSDG0C03J56CEU02	04/09/2019	07/11/2039		14,559,480	USD 4.2075% / AUD 4.35%			20,463	935,338		1,672,409	(669,227)				282,303		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZUHO CAPITAL MARKETS LLC RBOPEZSDG0C03J56CEU02	04/09/2019	07/11/2039		21,482,370	USD 4.2075% / AUD 4.35%			30,194	1,380,082		2,467,623	(987,438)				416,536		B023	
Currency Swap	NFM CABIN INTERMEDIATE 1 LP/NFM CA 63002#AA2	D1	Currency	MI ZUHO CAPITAL MARKETS LLC RBOPEZSDG0C03J56CEU02	01/31/2024	07/31/2033		16,423,000	USD 5.8825% / CAD 5.583%			(39,081)	345,242		82,683	345,242				247,579		B023	

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STATEMENT AS OF JUNE 30, 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	DIPLOMA PLC 25455XA83	D1	Currency	MIZUHO CAPITAL MARKETS LLC	02/28/2024	03/20/2034	1,083,000	USD 5.886% / (EUR 4.27%)				7,445	11,250		18,444	11,250				16,888		B023	
Currency Swap	DIPLOMA PLC 25455XA83	D1	Currency	MIZUHO CAPITAL MARKETS LLC	02/28/2024	03/20/2034	1,624,500	USD 5.886% / (EUR 4.27%)				11,168	16,874		27,665	16,874				25,331		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/19/2023	03/08/2035	3,116,478	USD 5.4275% / (JPY 2.13%)				57,947	629,844		568,369	350,648				50,955		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/19/2023	03/08/2035	4,869,497	USD 5.4275% / (JPY 2.13%)				90,542	984,131		888,076	547,887				79,617		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/19/2023	03/08/2035	5,064,277	USD 5.4275% / (JPY 2.13%)				94,164	1,023,497		923,599	569,802				82,802		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/19/2023	03/08/2035	2,142,579	USD 5.4275% / (JPY 2.13%)				39,839	433,018		390,753	241,070				35,032		B023	
Currency Swap	HEATHROW AIRPORT LTD 64378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	04/27/2023	07/27/2038	21,182,000	USD 5.736% / (GBP 5.94%)				(28,015)	(307,691)		(1,336,168)	181,903				397,440		B023	
Currency Swap	HEATHROW AIRPORT LTD 64378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	04/27/2023	07/27/2038	6,853,000	USD 5.736% / (GBP 5.94%)				(9,064)	(99,547)		(432,290)	58,851				128,584		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	241,119	USD 3.7325% / (CAD 3.68%)				519	21,877		13,900	14,596				3,030		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	1,527,086	USD 3.7325% / (CAD 3.68%)				3,286	138,552		88,036	92,440				19,192		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	642,983	USD 3.7325% / (CAD 3.68%)				1,384	58,338		37,068	38,922				8,081		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	2,652,307	USD 3.7325% / (CAD 3.68%)				5,708	240,643		152,904	160,553				33,333		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	241,119	USD 3.7325% / (CAD 3.68%)				519	21,877		13,900	14,596				3,030		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	241,119	USD 3.7325% / (CAD 3.68%)				519	21,877		13,900	14,596				3,030		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2030	3,054,171	USD 3.7325% / (CAD 3.68%)				6,573	277,104		176,071	184,879				38,384		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	241,119	USD 3.8375% / (CAD 3.79%)				526	21,877		12,958	8,272				3,478		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	1,848,577	USD 3.8375% / (CAD 3.79%)				4,036	167,721		99,347	63,418				26,661		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	803,729	USD 3.8375% / (CAD 3.79%)				1,755	72,922		43,194	27,573				11,592		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	3,214,917	USD 3.8375% / (CAD 3.79%)				7,020	291,689		172,778	110,292				46,368		B023	

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STATEMENT AS OF JUNE 30, 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#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		241,119	USD 3.8375% / CAD 3.79%			526	21,877		12,958	8,272				3,478		B023		
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		241,119	USD 3.8375% / CAD 3.79%			526	21,877		12,958	8,272					3,478		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		3,697,155	USD 3.8375% / CAD 3.79%			8,073	335,442		198,695	126,835					53,323		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		1,403,100	USD 4.2125% / GBP 2.79%			11,834	139,001		219,933	(71,561)					17,090		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		701,550	USD 4.2125% / GBP 2.79%			5,917	69,500		109,966	(35,781)					8,545		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / GBP 2.79%			17,751	208,501		329,899	(107,342)					25,635		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / GBP 2.79%			17,751	208,501		329,899	(107,342)					25,635		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036		3,253,580	USD 4.09% / GBP 2.61%			28,575	346,151		709,198	(329,774)					56,354		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036		1,414,600	USD 4.09% / GBP 2.61%			12,424	150,501		308,347	(143,380)					24,502		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036		4,385,260	USD 4.09% / GBP 2.61%			38,515	466,552		955,875	(444,478)					75,955		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036		424,380	USD 4.09% / GBP 2.61%			3,727	45,150		92,504	(43,014)					7,350		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	01/09/2034		2,570,000	USD 4.5575% / GBP 3.01%			20,633	41,801		308,913	(228,879)					39,678		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	01/09/2034		963,750	USD 4.5575% / GBP 3.01%			7,737	15,675		115,842	(85,830)					14,879		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		11,886,250	USD 4.65% / GBP 3.11%			95,095	193,330		1,522,636	(1,142,833)					191,483		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		3,533,750	USD 4.65% / GBP 3.11%			28,271	57,477		452,676	(339,761)					56,927		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		2,232,000	USD 3.771% / EUR 1.64%			25,206	88,499		222,801	(85,639)					35,180		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		669,600	USD 3.771% / EUR 1.64%			7,562	26,550		66,840	(25,692)					10,554		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		111,600	USD 3.771% / EUR 1.64%			1,260	4,425		11,140	(4,282)					1,759		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	02/20/2040		5,245,200	USD 4.126% / EUR 2.14%			54,820	207,973		608,604	(280,976)					103,757		B023	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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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%				16,329	61,949		181,286	(83,695)				30,906		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%				2,333	8,850		25,898	(11,956)				4,415		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%			(1,455)		107,217		(76,497)	96,505				42,248		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%			(582)		42,887		(30,599)	38,602				16,899		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%			(582)		42,887		(30,599)	38,602				16,899		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034	12,183,050	USD 3.13% / CAD 3.42%			(6,654)		490,136		(349,699)	441,167				193,132		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AO6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035	13,858,220	USD 3.17% / CAD 3.46%			(7,422)		557,529		(447,322)	501,827				230,356		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AO6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035	7,690,551	USD 3.17% / CAD 3.46%			(4,119)		309,398		(248,239)	278,487				127,835		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041	17,739,000	USD 2.95% / CAD 3.536%			(17,334)		1,734,323		(102,229)	603,847				369,656		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041	14,944,500	USD 2.95% / CAD 3.536%			(14,603)		1,461,108		(86,124)	508,720				311,422		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041	2,187,000	USD 2.95% / CAD 3.536%			(2,137)		213,821		(12,604)	74,447				45,574		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051	6,726,030	USD 4.045% / CAD 4.56%			(4,171)		490,806		(268,938)	233,485				174,801		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051	1,546,214	USD 4.045% / CAD 4.56%			(959)		112,829		(61,825)	53,675				40,184		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051	6,184,855	USD 4.045% / CAD 4.56%			(3,836)		451,316		(247,299)	214,699				160,736		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802#AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051	541,175	USD 4.045% / CAD 4.56%			(336)		39,490		(21,639)	18,786				14,064		B023	
Currency Swap	NFM CABIN INTERMEDIATE 2 LP/NFM CA 63002#AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/31/2024	07/31/2033	11,197,500	USD 6.9401% / CAD 6.63%				(25,236)	235,392		58,730	235,392				168,804		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%				22,751	659,800		775,104	(88,620)				48,971		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%				22,751	659,801		775,104	(88,618)				48,971		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%				102,380	2,969,105		3,487,966	(398,783)				220,368		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525% / AUD 6.28%				404	81,255		68,856	4,350				3,188		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	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525% / (AUD 6.28%)			2,561	514,615			436,087	27,549				20,190	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525% / (AUD 6.28%)			2,561	514,615			436,087	27,549				20,190	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	3,285,450	USD 4.5525% / (AUD 6.28%)			4,717	947,975			803,319	50,749				37,192	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	4,036,410	USD 4.5525% / (AUD 6.28%)			5,795	1,164,655			986,935	62,349				45,694	B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525% / (AUD 6.28%)			404	81,255			68,856	4,350				3,188	B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	563,220	USD 4.5525% / (AUD 6.28%)			809	162,510			137,712	8,700				6,376	B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	3,684,300	USD 4.17% / (EUR 1.96%)			45,511	469,049			604,604	(66,926)				56,025	B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	1,228,100	USD 4.17% / (EUR 1.96%)			15,170	156,350			201,535	(22,309)				18,675	B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	6,140,500	USD 4.17% / (EUR 1.96%)			75,851	781,748			1,007,673	(111,544)				93,375	B023	
Currency Swap	SOUTH EAST WATER LIMITED 08279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	8,596,700	USD 4.17% / (EUR 1.96%)			106,191	1,094,447			1,410,742	(156,162)				130,724	B023	
Currency Swap	SOUTH EAST WATER LIMITED 08279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042	3,951,000	USD 4.67% / (GBP 3.22%)			31,059	158,702			797,487	(557,963)				84,335	B023	
Currency Swap	SOUTH EAST WATER LIMITED 08279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042	5,926,500	USD 4.67% / (GBP 3.22%)			46,589	238,052			1,196,231	(836,944)				126,502	B023	
Currency Swap	SOUTH EAST WATER LIMITED 08279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042	22,389,000	USD 4.67% / (GBP 3.22%)			176,003	899,309			4,519,094	(3,161,789)				477,897	B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042	1,317,000	USD 4.67% / (GBP 3.22%)			10,353	52,901			265,829	(185,988)				28,112	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%)			661	20,225			30,307	(8,492)				5,078	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%)			926	28,315			42,430	(11,889)				7,110	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%)			4,365	133,485			200,028	(56,049)				33,517	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%)			265	8,090			12,123	(3,397)				2,031	B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032	3,683,160	USD 4.205% / (AUD 4.19%)			6,878	210,340			315,195	(88,320)				52,814	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%)			45,882	10,453			898,877	(743,124)				134,826	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%)			12,513	2,851			245,148	(202,670)				36,771	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%)			4,171	950			81,716	(67,557)				12,257	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%)			(57)	24,300			159,525	52,199				48,530	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%)			(21)	8,775			57,606	18,850				17,525	B023	

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STATEMENT AS OF JUNE 30, 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	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6 . SEGRO PLC	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	2,765,860	USD 3.195% / (AUD 3.28%)				(65)	27,675		181,681	59,449				55,270		B023	
Currency Swap	G7996#AJ9 SEGRO PLC	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	4,282,500	EUR 1.83%				29,192	263,436		226,210	123,374				86,917		B023	
Currency Swap	G7996#AJ9 SEGRO PLC	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	1,427,500	EUR 1.83%				9,731	87,812		75,403	41,125				28,972		B023	
Currency Swap	G7996#AJ9 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	6,566,500	EUR 1.83%				44,762	403,935		346,855	189,173				133,272		B023	
Currency Swap	L9619#AA7 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	USD 2.778% / (EUR 1.45%)				19,384	228,936		201,653	74,024				38,119		B023	
Currency Swap	L9619#AA7 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	293,375	EUR 1.45%				2,154	25,437		22,406	8,225				4,235		B023	
Currency Swap	L9619#AA7 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	EUR 1.45%				19,384	228,936		201,653	74,024				38,119		B023	
Currency Swap	L9619#AA7 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	3,520,500	USD 2.778% / (EUR 1.45%)				25,845	305,249		268,870	98,699				50,825		B023	
Currency Swap	L9619#AB5 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	2,053,625	EUR 3.085% / (USD 1.7%)				15,910	178,062		174,280	57,574				34,573		B023	
Currency Swap	L9619#AB5 YTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	586,750	USD 3.085% / (EUR 1.7%)				4,546	50,875		49,794	16,450				9,878		B023	
Currency Swap	L9619#AB5 LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	2,933,750	EUR 1.7%				22,729	254,374		248,971	82,249				49,390		B023	
Currency Swap	53278LB85 LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	3,861,000	USD 2.778% / (EUR 1.37%)				29,698	324,223		299,233	115,528				49,565		B023	
Currency Swap	53278LB85 LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	4,797,000	USD 2.778% / (EUR 1.37%)				36,898	402,823		371,774	143,535				61,580		B023	
Currency Swap	53278LB85 LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	3,861,000	EUR 1.37%				29,698	324,223		299,233	115,528				49,565		B023	
Currency Swap	53278LB85 BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	6,201,000	USD 2.778% / (EUR 1.37%)				47,698	520,722		480,586	185,545				79,604		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	5,084,750	EUR 4.666% / (EUR 2.94%)				51,040	476,223		702,163	(109,417)				103,122		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	7,095,000	EUR 4.666% / (EUR 2.94%)				71,219	664,497		979,763	(152,675)				143,891		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%)				31,256	437,502		887,780	(364,807)				101,266		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%)				62,512	875,004		1,775,560	(729,614)				202,532		B023	
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%)				107,164	1,500,007		3,043,817	(1,250,768)				347,198		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%)				8,930	125,001		253,651	(104,231)				28,933		B023	
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032	344,125	USD 3.6965% / (GBP 2.97%)				1,656	28,100		38,930	(5,782)				5,007		B023	
Currency Swap	MITIE 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%)				6,624	112,401		155,719	(23,127)				20,029		B023	

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STATEMENT AS OF JUNE 30, 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	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%)				9,936	168,601		233,579	(34,691)				30,043		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%)				1,656	28,100		38,930	(5,782)				5,007		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%)				1,782	28,100		43,830	(10,370)				5,567		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%)				7,129	112,401		175,322	(41,479)				22,268		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%)				10,693	168,601		262,982	(62,218)				33,403		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%)				1,782	28,100		43,830	(10,370)				5,567		B023	
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	40,945,713	USD 3.7225% / (GBP 2.9%)				209,655	2,434,215		4,865,928	(1,685,491)				886,776		B023	
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043	34,473,648	USD 3.7225% / (GBP 2.9%)				174,096	2,049,452		4,096,798	(1,419,075)				746,608		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%)				(393)	10,830		4,812	2,900				2,047		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%)				(1,967)	54,150		24,059	14,500				10,233		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%)				(983)	27,075		12,030	7,250				5,117		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%)				(8,457)	232,845		103,455	62,349				44,003		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%)				(3,343)	92,055		40,901	24,649				17,397		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%)				(1,967)	54,150		24,059	14,500				10,233		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%)				(393)	10,830		4,812	2,900				2,047		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%)				(787)	21,660		9,624	5,800				4,093		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%)				(2,753)	75,810		33,683	20,300				14,327		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%)				(1,377)	37,905		16,842	10,150				7,163		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%)				(12,783)	351,974		156,386	94,248				66,517		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%)				(4,917)	135,375		60,148	36,249				25,583		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%)				(2,753)	75,810		33,683	20,300				14,327		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%)				(787)	21,660		9,624	5,800				4,093		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%)				2,641	2,775		6,252	6,175				4,554		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%)				44,895	47,173		106,289	104,979				77,418		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%)				4,402	4,625		10,420	10,292				7,590		B023	
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	20,322,800	USD 4.223% / (EUR 2.6%)				165,496	173,891		391,810	386,982				285,383		B023	

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STATEMENT AS OF JUNE 30, 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	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%)			8,803	9,250		20,841	20,584				15,180		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%)			4,402	4,625		10,420	10,292				7,590		B023
Currency Swap	ROUQUETTE FRERES SA F7908#AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		13,546,000	USD 4.884% / (EUR 3.59%)			82,126	(386,756)		(622,428)	427,696				219,083		B023
Currency Swap	ROUQUETTE FRERES SA F7908#AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			6,317	(29,750)		(47,879)	32,900				16,853		B023
Currency Swap	ROUQUETTE FRERES SA F7908#AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		28,134,000	USD 4.884% / (EUR 3.59%)			170,569	(803,263)		(1,292,734)	888,291				455,019		B023
Currency Swap	ROUQUETTE FRERES SA F7908#AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			6,317	(29,750)		(47,879)	32,900				16,853		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AV3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		987,440	USD 5.467% / (GBP 5.4%)			(21)	(23,840)		(45,515)	8,560				19,835		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AV3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		2,221,740	USD 5.467% / (GBP 5.4%)			(47)	(53,639)		(102,409)	19,260				44,628		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		8,227,631	USD 5.947% / (JPY 2.02%)			170,304	767,728		1,328,147	1,051,943				180,246		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / (JPY 2.02%)			85,152	383,864		664,074	525,971				90,123		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		10,284,539	USD 5.947% / (JPY 2.02%)			212,880	959,660		1,660,184	1,314,928				225,307		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / (JPY 2.02%)			85,152	383,864		664,074	525,971				90,123		B023
Currency Swap	ESPUG FINANCE LIMITED G3122#AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2033		9,086,250	USD 6.895% / (GBP 6.67%)			(1,864)	(394,496)		(504,357)	394,544				138,618		B023
Currency Swap	ESPUG FINANCE LIMITED G3122#AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2033		605,750	USD 6.895% / (GBP 6.67%)			(124)	(26,300)		(33,624)	26,303				9,241		B023
Currency Swap	ESPUG FINANCE LIMITED G3122#AK4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		3,028,750	USD 7.273% / (GBP 6.91%)			1,324	(131,499)		(136,903)	166,511				66,555		B023
Currency Swap	ESPUG FINANCE LIMITED G3122#AK4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	USD 7.273% / (GBP 6.91%)			529	(52,599)		(54,761)	66,605				26,622		B023
Currency Swap	ESPUG FINANCE LIMITED G3122#AK4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	USD 7.273% / (GBP 6.91%)			529	(52,599)		(54,761)	66,605				26,622		B023
Currency Swap	YTG FINANCE SA L9619#AJ8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/30/2024	06/15/2044		4,603,175	USD 6.537% / (EUR 4.7%)			(62,331)	48,235		191,454	48,235				102,860		B023
Currency Swap	YTG FINANCE SA L9619#AJ8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/30/2024	06/15/2044		11,372,550	USD 6.537% / (EUR 4.7%)			(153,994)	119,170		473,004	119,170				254,124		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	BANK TORONTO DOMINION PT3QB789TSU1DF371261	04/05/2023	05/12/2035		4,616,120	USD 5.335% / (GBP 5.48%)			(3,928)	(61,048)		(219,019)	39,591				76,100		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	BANK TORONTO DOMINION PT3QB789TSU1DF371261	04/05/2023	05/12/2035		20,710,160	USD 5.335% / (GBP 5.48%)			(17,624)	(273,891)		(982,624)	177,623				341,423		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		9,355,500	USD 5.744% / (GBP 5.83%)			(9,414)	(125,246)		(383,487)	80,251				143,605		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		2,494,800	USD 5.744% / (GBP 5.83%)			(2,510)	(33,399)		(102,263)	21,400				38,295		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		9,355,500	USD 5.744% / (GBP 5.83%)			(9,414)	(125,246)		(383,487)	80,251				143,605		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		5,613,300	USD 5.744% / (GBP 5.83%)			(5,648)	(75,148)		(230,092)	48,151				86,163		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619#AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/19/2023	11/15/2053		20,920,680	USD 7.092% / (EUR 5.22%)			192,333	(299,979)		(105,631)	651,413				567,152		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619#AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/19/2023	11/15/2053		9,720,720	USD 7.092% / (EUR 5.22%)			89,367	(139,384)		(49,081)	302,677				263,525		B023

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9 .. ORION NEW ZEALAND LIMITED 07161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		7,396,200	USD 7.092% / (EUR 5.22%)			67,997	(106,053)		(37,344)	230,298				200,508		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		1,281,720	(NZD 7.48%) / (USD 6.434%)			(8,923)	(58,850)		(13,613)	52,360				19,648		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#AD0	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		815,640	(NZD 7.6%) / (USD 5.477%)			(5,762)	(37,450)		(1,877)	33,320				13,770		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		2,762,120	(JPY 1.6%) / (USD 5.477%)			(17,892)	220,158		243,553	220,158				43,064		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		1,292,232	(JPY 1.6%) / (USD 5.477%)			(8,371)	102,999		113,944	102,999				20,147		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		3,519,355	(JPY 1.6%) / (USD 5.716%)			(22,798)	280,514		310,323	280,514				54,871		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		11,959,200	(EUR 3.94%) / (USD 5.716%)			(160,326)	169,945		362,498	169,945				187,557		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		13,861,800	(EUR 3.94%) / (USD 5.716%)			(185,833)	196,981		420,168	196,981				217,396		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		2,718,000	(EUR 3.94%) / (USD 5.716%)			(36,438)	38,624		82,386	38,624				42,627		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		7,610,400	(EUR 3.94%) / (USD 5.716%)			(102,026)	108,147		230,681	108,147				119,354		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%))			29,547	50,549		75,799	98,699				41,389		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%))			393,958	673,981		1,010,648	1,315,986				551,853		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%))			226,526	387,539		581,123	756,692				317,315		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%))			29,547	50,549		75,799	98,699				41,389		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%))			6,997	28,830		29,145	19,740				1,918		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%))			3,498	14,415		14,572	9,870				959		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%))			611,762	11,438,075		9,857,632	3,716,864				530,110		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		13,014,798	(USD 3.687% / (JPY 0.65%))			210,654	3,938,582		3,394,373	1,279,864				182,538		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		13,371,367	(USD 3.687% / (JPY 0.65%))			216,425	4,046,489		3,487,370	1,314,928				187,539		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		891,425	(USD 3.687% / (JPY 0.65%))			14,428	269,766		232,491	87,662				12,503		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/06/2019	05/07/2039		2,592,800	(USD 4.503% / (GBP 3.01%))			20,690	64,601		439,242	(326,917)				49,975		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/06/2019	05/07/2039		6,482,000	(USD 4.503% / (GBP 3.01%))			51,726	161,503		1,098,104	(817,292)				124,937		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	03/12/2019	09/18/2034		779,130	(AUD 4.286% / (USD 4.286%))			1,343	44,495		74,986	(28,725)				12,457		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	03/12/2019	09/18/2034		1,345,770	(AUD 4.31% / (USD 4.286%))			2,320	76,855		129,520	(49,617)				21,516		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	03/12/2019	09/18/2034		5,028,930	(AUD 4.31% / (USD 4.286%))			8,668	287,194		483,998	(185,409)				80,403		B023

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STATEMENT AS OF JUNE 30, 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	MIRVAC GROUP FINANCE LIMITED 06235#AX0 . EVIDES NV	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		283,320	USD 4.286% / AUD 4.31%			488	16,180		27,267	(10,446)				4,530		B023	
Currency Swap	N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A.	05/27/2020	12/11/2024		11,008,000	EUR 1.25%			55,546	290,495		247,205	328,997					36,894		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	EUR 1.89%			10,835	123,692		118,330	38,290					17,631		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%			27,088	309,231		295,825	95,725					44,078		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		3,272,306	EUR 1.89%			27,088	309,231		295,825	95,725					44,078		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%			27,088	309,231		295,825	95,725					44,078		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,308,922	EUR 1.89%			10,835	123,692		118,330	38,290					17,631		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%			10,835	123,692		118,330	38,290					17,631		B023
Currency Swap	SOUTH EAST WATER LIMITED 88279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / GBP 2.04%			6,246	118,101		171,213	(32,378)					23,365		B023
Currency Swap	SOUTH EAST WATER LIMITED 88279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		2,073,300	USD 2.7865% / GBP 2.04%			9,369	177,151		256,820	(48,567)					35,048		B023
Currency Swap	SOUTH EAST WATER LIMITED 88279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		4,146,600	USD 2.7865% / GBP 2.04%			18,738	354,302		513,640	(97,133)					70,095		B023
Currency Swap	SOUTH EAST WATER LIMITED 88279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / GBP 2.04%			6,246	118,101		171,213	(32,378)					23,365		B023
Currency Swap	SOUTH EAST WATER LIMITED 88279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		691,100	USD 2.7865% / GBP 2.04%			3,123	59,050		85,607	(16,189)					11,683		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		3,123,400	USD 3.453% / GBP 2.84%			12,642	215,971		305,116	(36,194)					49,399		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		135,800	USD 3.453% / GBP 2.84%			550	9,390		13,266	(1,574)					2,148		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		2,444,400	USD 3.453% / GBP 2.84%			9,894	169,021		238,786	(28,326)					38,660		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		543,200	USD 3.453% / GBP 2.84%			2,199	37,560		53,064	(6,295)					8,591		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		679,000	USD 3.453% / GBP 2.84%			2,748	46,950		66,329	(7,868)					10,739		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		135,800	USD 3.453% / GBP 2.84%			550	9,390		13,266	(1,574)					2,148		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		544,000	EUR 4.032% / USD 2.29%			4,866	8,125		13,819	9,593					7,712		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		5,984,000	EUR 4.032% / USD 2.29%			53,527	89,372		152,010	105,523					84,829		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		544,000	EUR 4.032% / USD 2.29%			4,866	8,125		13,819	9,593					7,712		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		21,488,000	EUR 4.032% / USD 2.29%			192,212	320,928		545,854	378,922					304,614		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		1,088,000	EUR 4.032% / USD 2.29%			9,732	16,250		27,638	19,186					15,423		B023
Currency Swap	SHV NEDERLAND BV 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		544,000	EUR 4.633% / USD 2.29%			4,866	8,125		13,819	9,593					7,712		B023
Currency Swap	N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032		533,900	EUR 3.12%			4,028	(1,975)		(1,433)	16,968					7,525		B023

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STATEMENT AS OF JUNE 30, 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	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%				12,083	(5,926)		(4,300)	50,904				22,574		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%				4,028	(1,975)		(1,433)	16,968				7,525		B023													
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	18,686,500	USD 4.633% / EUR 3.12%				140,969	(69,133)		(50,164)	593,877				263,360		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%				4,028	(1,975)		(1,433)	16,968				7,525		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%				1,759	1,155		(11,339)	25,407				4,751		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%				1,173	770		(7,559)	16,938				3,167		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%				1,759	1,155		(11,339)	25,407				4,751		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%				1,759	1,155		(11,339)	25,407				4,751		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%				1,173	770		(7,559)	16,938				3,167		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%				(1,918)	(540,994)		(680,797)	107,002				183,013		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%				(2,014)	(568,044)		(714,837)	112,352				192,164		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%				(959)	(270,497)		(340,398)	53,501				91,507		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%				23,422	94,233		(174,699)	154,628				76,878		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%				9,967	40,099		(74,340)	65,799				32,714		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%				8,872	28,735		(202,668)	248,156				99,120		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%				3,845	12,452		(87,823)	107,534				42,952		B023													
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A.	06/08/2023	10/11/2035	20,056,000	USD 5.904% / GBP 6.05%				(42,776)	(169,591)		(1,439,900)	171,203				336,912		B023													
Currency Swap	VITENS NV N8354#AA2	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035	7,588,000	USD 5.904% / EUR 4.46%				57,448	85,747		22,972	230,298				127,142		B023													
Currency Swap	VITENS NV N8354#AA2	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035	3,252,000	USD 5.904% / EUR 4.46%				24,621	36,749		9,845	98,699				54,490		B023													
Currency Swap	GATX RAIL GERMANY GMBH H2832#AA8	D1	Currency	WELLS FARGO BANK, N.A.	01/24/2024	03/15/2031	54,485,000	USD 6.006% / EUR 3.9255%				287,477	897,476		468,621	897,476				705,659		B023													
Currency Swap	SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039	7,095,760	USD 6.161% / GBP 5.75%				(127,395)	16,803		174,439	16,803				136,603		B023													
Currency Swap	SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039	11,150,480	USD 6.161% / GBP 5.75%				(200,191)	26,405		274,118	26,405				214,662		B023													
Currency Swap	SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039	2,914,330	USD 6.161% / GBP 5.75%				(52,323)	6,901		71,645	6,901				56,105		B023													
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																																			
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																			
1109999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																			
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)				(1,666,239)	(6,599,614)		(6,599,614)	(1,125,260)					897,867		B0311												

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STATEMENT AS OF JUNE 30, 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)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/15/2029		68,000,000	SOFR / (3.1275%)			776,868	2,904,157		2,904,157	1,574,442				757,341		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2022	03/01/2033		100,000,000	SOFR / (3.029%)			791,712	6,799,011		6,799,011	3,661,115				1,472,580		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2022	06/26/2034		75,000,000	SOFR / (3.355%)			20,689	3,680,688		3,680,688	3,497,472				1,185,529		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2023	02/28/2025		150,000,000	4.925% / (SOFR)			(382,869)	(350,207)		(350,207)	(792,834)				611,953		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052		18,000,000	SOFR / (1.75%)		1,105,200	334,991	7,058,685		7,058,685	966,433		(18,356)		479,949		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033		140,000,000	SOFR / (2.35%)	1,942,500		2,231,407	19,023,916		19,023,916	3,836,680		(96,779)		2,048,220		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032		72,000,000	SOFR / (2%)	993,600		1,274,254	10,884,794		10,884,794	1,818,721		(49,436)		1,013,515		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032		250,000,000	SOFR / (2.25%)	3,405,000		4,112,912	35,179,525		35,179,525	6,658,584		(169,551)		3,620,480		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033		95,000,000	SOFR / (2.1%)	2,225,000		1,587,721	14,668,860		14,668,860	2,532,822		(110,854)		1,393,195		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2022	11/14/2052		39,000,000	SOFR / (1.7%)			775,303	15,620,301		15,620,301	2,031,278				1,039,087		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052		40,000,000	SOFR / (2.25%)	986,000		669,014	12,214,323		12,214,323	2,326,306		(16,369)		1,057,161		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		108,000,000	SOFR / (2.25%)	876,960		1,185,414	14,523,045		14,523,045	2,835,330		(43,668)		1,520,536		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/09/2022	06/13/2052		135,000,000	SOFR / (2.75%)	1,518,750		1,949,981	29,827,567		29,827,567	8,557,333		(25,216)		3,570,016		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/06/2022	06/08/2052		85,000,000	SOFR / (2.4%)	1,436,500		1,368,793	23,806,259		23,806,259	5,072,456		(23,854)		2,247,238		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		175,000,000	SOFR / (2.5%)	875,000		1,617,442	20,602,039		20,602,039	4,790,479		(43,570)		2,463,831		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/07/2012	11/09/2032		500,000,000	2.376% / (SOFR)			(8,317,040)	(65,798,112)		(65,798,112)	(13,295,560)				7,231,495		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2032		70,000,000	2.235% / (SOFR)			(1,204,367)	(9,654,619)		(9,654,619)	(1,802,989)				996,539		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2037		10,000,000	2.325% / (SOFR)			(167,552)	(1,936,260)		(1,936,260)	(364,310)				181,036		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/02/2012	08/06/2042		20,000,000	2.38% / (SOFR)			(329,605)	(4,721,499)		(4,721,499)	(911,545)				425,586		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%)				(4,574,986)		(4,574,986)	5,805,203				1,956,023		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%)				(2,150,172)		(2,150,172)	2,491,344				1,255,126		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		(204,223)		1,756,005					813,251		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		563,437	12,175,725		12,175,725	1,636,828		(43,764)		813,251		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%)				307,214		307,214	307,214				1,330,684		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%)				138,584		138,584	138,584				665,342		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)				(1,751,023)		(1,751,023)	(1,751,023)				1,048,890		B0311	

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STATEMENT AS OF JUNE 30, 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)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/02/2024	02/06/2051	100,000,000	3.4725% / (SOFR)					(2,320,076)		(2,320,076)	(2,320,076)					2,579,822	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034	100,000,000	(3.70816%)					329,862		329,862	329,862					1,549,856	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036	75,000,000	(3.59439%)					1,190,152		1,190,152	1,190,152					1,277,807	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033	50,000,000	(3.59089%)					313,735		313,735	313,735					733,961	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041	50,000,000	(SOFR)					(209,905)		(209,905)	(209,905)					1,019,586	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041	50,000,000	(SOFR)					(193,272)		(193,272)	(193,272)					1,019,586	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%))					1,018,324		1,018,324	1,018,324					1,704,948	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033	100,000,000	(3.60974%)					823,021		823,021	823,021					1,468,622	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034	50,000,000	(3.81676%)					(37,148)		(37,148)	(37,148)					776,032	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034	50,000,000	(3.8173%)					(38,163)		(38,163)	(38,163)					776,032	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039	50,000,000	(SOFR)					52,020		52,020	52,020					957,040	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%))					(75,876)		(75,876)	(75,876)					1,553,388	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%))					(87,151)		(87,151)	(87,151)					1,553,388	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044	50,000,000	(SOFR)					(89,025)		(89,025)	(89,025)					1,108,498	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035	50,000,000	(SOFR)					418,571		418,571	418,571					815,832	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038	50,000,000	(SOFR)					21,621		21,621	21,621					923,717	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039	50,000,000	(SOFR)					12,748		12,748	12,748					957,129	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044	50,000,000	(SOFR)					(8,028)		(8,028)	(8,028)					1,108,498	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044	50,000,000	(SOFR)					(13,672)		(13,672)	(13,672)					1,108,498	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034	50,000,000	(SOFR)					(8,812)		(8,812)	(8,812)					776,914	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034	50,000,000	(SOFR)					(6,358)		(6,358)	(6,358)					776,914	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039	100,000,000	(SOFR)					57,670		57,670	57,670					1,914,258	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039	50,000,000	(SOFR)					(296,130)		(296,130)	(296,130)					957,218	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039	50,000,000	(SOFR)					(289,964)		(289,964)	(289,964)					957,218	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	50,000,000	(SOFR)					385,567		385,567	385,567					691,806	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	50,000,000	(SOFR)					389,190		389,190	389,190					691,806	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

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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	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.7065%)				385,655		385,655	385,655				691,806		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)				(1,817,036)		(1,817,036)	(1,817,036)				8,871,070		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%)				683,183		683,183	683,183				1,730,134		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%)				660,210		660,210	660,210				1,730,134		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%)				490,147		490,147	490,147				1,943,112		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%)				434,383		434,383	434,383				1,943,112		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	SOFR / 3.89928%				(444,320)		(444,320)	(444,320)				4,787,881		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	SOFR / 3.8891%				(261,526)		(261,526)	(261,526)				2,393,940		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)				(149,438)		(149,438)	(149,438)				1,848,731		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	SOFR / 3.6943%				(984,556)		(984,556)	(984,556)				1,849,843		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	SOFR / 3.7226%				(251,237)		(251,237)	(251,237)				925,569		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	SOFR / 3.78956%				(194,059)		(194,059)	(194,059)				719,120		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	SOFR / 3.8865%				(163,420)		(163,420)	(163,420)				1,438,374		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	SOFR / 3.9042%				(122,854)		(122,854)	(122,854)				1,439,178		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)				(169,159)		(169,159)	(169,159)				1,022,520		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%)				477,400		477,400	477,400				1,559,109		B0311	
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%)				171,633		171,633	171,633				738,496		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	SOFR / (3.7424%)				248,205		248,205	248,205				694,893		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	SOFR / 3.8371%				(213,168)		(213,168)	(213,168)				1,022,604		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	SOFR / 3.8072%				(355,424)		(355,424)	(355,424)				991,660		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	SOFR / (3.7556%)				577,619		577,619	577,619				1,559,549		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	SOFR / (3.70225%)				719,415		719,415	719,415				1,170,155		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)				(352,818)		(352,818)	(352,818)				959,630		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR / (3.7466%)				793,057		793,057	793,057				1,950,533		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	SOFR / 3.7854%				(297,037)		(297,037)	(297,037)				1,439,847		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	SOFR / 3.8389%				(207,796)		(207,796)	(207,796)				1,023,106		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	03/26/2024	03/26/2034		50,000,000	SOFR / (3.7327%)				366,420		366,420	366,420				780,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR / (3.6754%)				573,788		573,788	573,788				780,433		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	SOFR / 3.8454%				(172,790)		(172,790)	(172,790)				960,076		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR / (3.6675%)				601,429		601,429	601,429				780,542		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	SOFR / 3.807%				(347,788)		(347,788)	(347,788)				1,440,248		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR / (3.80492%)				96,518		96,518	96,518				780,981		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	SOFR / 3.9254%				(74,460)		(74,460)	(74,460)				1,441,051		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR / (4.1507%)				107,751		107,751	107,751				662,085		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR / (3.78957%)				(70,445)		(70,445)	(70,445)				781,091		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	SOFR / 3.9515%				(9,421)		(9,421)	(9,421)				960,700		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	SOFR / 3.93788%				73,192		73,192	73,192				927,602		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR / (3.8447%)				(50,961)		(50,961)	(50,961)				781,200		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR / (3.78716%)				(63,191)		(63,191)	(63,191)				781,529		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	SOFR / 3.94072%				22,347		22,347	22,347				960,879		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	SOFR / 3.95506%				109,089		109,089	109,089				1,921,757		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR / (3.7995%)				(153,515)		(153,515)	(153,515)				1,172,294		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	SOFR / 3.9807%				71,070		71,070	71,070				1,921,757		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR / (3.9002%)				(258,209)		(258,209)	(258,209)				781,748		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	SOFR / 3.9909%				50,999		50,999	50,999				961,324		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	SOFR / 3.91313%				(40,284)		(40,284)	(40,284)				961,235		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR / (3.83964%)				(38,990)		(38,990)	(38,990)				781,858		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/10/2039		100,000,000	SOFR / 4.0365%				242,427		242,427	242,427				1,922,648		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR / (4.03302%)				(743,799)		(743,799)	(743,799)				781,967		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	SOFR / 4.0575%				306,974		306,974	306,974				1,922,826		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/13/2029		100,000,000	SOFR / 4.00535%				760,400		760,400	760,400				1,094,194		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	SOFR / 4.4472%				169,346		169,346	169,346				662,085		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	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	06/07/2022	06/09/2027	104,000,000	SOFR / (2.796%)			1,359,997	4,390,267		4,390,267	1,529,545				891,988		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%)			309,645	1,867,993		1,867,993	724,040				338,363		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%)			12,269,540	121,223,181		121,223,181	9,206,229				7,231,495		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)			(15,305)	(119,721)		(119,721)	(28,754)				14,853		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)			(9,417)	(31,678)		(31,678)	(4,290)				4,173		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)			(18,834)	(63,355)		(63,355)	(8,580)				8,346		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)			(37,668)	(126,711)		(126,711)	(17,160)				16,692		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%)			3,573,180	43,068,712		43,068,712	3,574,871				2,457,551		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%)			12,423,045	122,800,744		122,800,744	9,089,834				7,231,495		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)			(1,584,443)	(4,910,831)		(4,910,831)	(788,139)				770,607		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)			(507,824)	(4,813,882)		(4,813,882)	(1,162,735)				545,655		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/14/2011	11/16/2031	10,000,000	2.7625% / (SOFR)			(145,670)	(948,136)		(948,136)	(279,778)				135,864		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/14/2011	11/16/2036	15,000,000	2.82625% / (SOFR)			(213,724)	(2,053,553)		(2,053,553)	(571,335)				263,986		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/07/2012	11/09/2032	500,000,000	2.3785% / (SOFR)			(8,310,790)	(65,710,469)		(65,710,469)	(13,302,027)				7,231,495		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	09/18/2012	09/20/2032	10,000,000	2.555% / (SOFR)			(156,062)	(1,174,845)		(1,174,845)	(274,296)				143,441		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/09/2011	11/14/2036	15,000,000	2.75% / (SOFR)			(219,443)	(2,162,989)		(2,162,989)	(564,116)				263,927		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2020	03/24/2030	250,000,000	SOFR / (0.878%)			6,001,550	43,356,136		43,356,136	3,436,750				2,993,286		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	11/09/2011	11/14/2031	10,000,000	2.6825% / (SOFR)			(151,632)	(997,656)		(997,656)	(275,449)				135,813		B0311
111999999. Subtotal - Swaps - Hedging Other - Interest Rate										18,099,159		31,554,188	389,751,276	XXX	389,751,276	50,778,810		(641,418)		176,681,666	XXX	XXX
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	11,496,080	USD 4.846% / (AUD 5.043%)			19,126	1,670,857		1,670,857	129,555				255,205		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	3,492,480	USD 4.846% / (AUD 5.043%)			5,810	507,602		507,602	39,358				77,531		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL	N0Q6HPCNCU6TUTQYE16	06/06/2024	07/10/2034	13,331,625	USD 6.57% / (CAD 5.93%)				6,012		6,012	6,012				211,138		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL	N0Q6HPCNCU6TUTQYE16	06/06/2024	07/10/2034	14,062,125	USD 6.57% / (CAD 5.93%)				6,342		6,342	6,342				222,707		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL	N0Q6HPCNCU6TUTQYE16	06/06/2024	07/10/2034	5,296,125	USD 6.57% / (CAD 5.93%)				2,388		2,388	2,388				83,877		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS	ROMJISFPUBM8PRO8K5P83	06/27/2024	06/27/2050	12,547,080	USD 6.137% / (EUR 4.63%)				(145,433)		(145,433)	(145,433)				319,940		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

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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	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		11,381,960	USD 3.951% / GBP 3.77%			65,944	2,885,122		2,885,122	35,437				83,884		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		21,065,120	USD 3.951% / GBP 3.77%			122,046	5,339,628		5,339,628	65,586				155,247		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		21,065,120	USD 3.951% / GBP 3.77%			122,046	5,339,628		5,339,628	65,586				155,247		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		34,315,760	USD 3.951% / GBP 3.77%			198,817	8,698,427		8,698,427	106,841				252,903		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		1,868,680	USD 3.951% / GBP 3.77%			10,827	473,677		473,677	5,818				13,772		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	05/06/2014	09/01/2026		3,737,360	USD 3.951% / GBP 3.77%			21,653	947,353		947,353	11,636				27,544		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		232,645	USD 3.9375% / CAD 3.95%			1,035	49,216		49,216	7,118				650		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		1,395,868	USD 3.9375% / CAD 3.95%			6,210	295,293		295,293	42,707				3,901		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		1,395,868	USD 3.9375% / CAD 3.95%			6,210	295,293		295,293	42,707				3,901		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		2,791,736	USD 3.9375% / CAD 3.95%			12,419	590,586		590,586	85,415				7,801		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		232,645	USD 3.9375% / CAD 3.95%			1,035	49,216		49,216	7,118				650		B023
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		232,645	USD 3.9375% / CAD 3.95%			1,035	49,216		49,216	7,118				650		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / CAD 4.07%			1,041	46,399		46,399	5,257				1,769		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		1,395,868	USD 4.035% / CAD 4.07%			6,244	278,396		278,396	31,543				10,613		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		1,395,868	USD 4.035% / CAD 4.07%			6,244	278,396		278,396	31,543				10,613		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		2,791,736	USD 4.035% / CAD 4.07%			12,488	556,792		556,792	63,087				21,226		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / CAD 4.07%			1,041	46,399		46,399	5,257				1,769		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / CAD 4.07%			1,041	46,399		46,399	5,257				1,769		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / GBP 3.58%			2,568	109,252		109,252	2,142				4,903		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		2,982,175	USD 3.81% / GBP 3.58%			17,974	764,761		764,761	14,997				34,323		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		2,982,175	USD 3.81% / GBP 3.58%			17,974	764,761		764,761	14,997				34,323		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		5,964,350	USD 3.81% / GBP 3.58%			35,948	1,529,523		1,529,523	29,994				68,646		B023

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STATEMENT AS OF JUNE 30, 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%				2,568	109,252		109,252	2,142				4,903		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%				2,568	109,252		109,252	2,142				4,903		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	1,708,350	USD 3.39% / EUR 1.39%				18,027	101,877		101,877	43,556				7,574		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	5,125,050	USD 3.39% / EUR 1.39%				54,080	305,630		305,630	130,669				22,723		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	7,402,850	USD 3.39% / EUR 1.39%				78,115	441,465		441,465	188,744				32,822		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	569,450	USD 3.39% / EUR 1.39%				6,009	33,959		33,959	14,519				2,525		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	1,138,900	USD 3.39% / EUR 1.39%				12,018	67,918		67,918	29,038				5,050		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	7,037,000	USD 4.0655% / EUR 2.434%				62,204	387,121		387,121	187,964				54,165		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	681,000	USD 4.0655% / EUR 2.434%				6,020	37,463		37,463	18,190				5,242		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	113,500	USD 4.0655% / EUR 2.434%				1,003	6,244		6,244	3,032				874		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	227,000	USD 4.0655% / EUR 2.434%				2,007	12,488		12,488	6,063				1,747		B023
Currency Swap	81725TG83 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	USD 3.946% / EUR 1.71%				12,106	22,179		22,179	27,641				9,065		B023
Currency Swap	81725TG83 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	USD 3.946% / EUR 1.71%				12,106	22,179		22,179	27,641				9,065		B023
Currency Swap	81725TG83 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	2,151,200	USD 3.946% / EUR 1.71%				24,212	44,358		44,358	55,281				18,130		B023
Currency Swap	81725TG83 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	USD 3.946% / EUR 1.71%				12,106	22,179		22,179	27,641				9,065		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030	5,378,000	USD 5.4375% / EUR 4.32%				31,630	(105,866)		(105,866)	194,343				64,021		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	6,708,799	USD 5.1225% / CAD 5.34%				38,544	1,530,767		1,530,767	131,058				73,302		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	6,125,425	USD 5.1225% / CAD 5.34%				35,192	1,397,657		1,397,657	119,662				66,928		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	9,917,355	USD 5.1225% / CAD 5.34%				56,978	2,262,873		2,262,873	193,739				108,360		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029	16,334,468	USD 5.1225% / CAD 5.34%				93,845	3,727,084		3,727,084	319,099				178,475		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	5,730,700	USD 4.56% / GBP 4.378%				37,173	1,462,397		1,462,397	27,708				64,386		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	10,450,100	USD 4.56% / GBP 4.378%				67,787	2,666,724		2,666,724	50,526				117,410		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029	10,450,100	USD 4.56% / GBP 4.378%				67,787	2,666,724		2,666,724	50,526				117,410		B023

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STATEMENT AS OF JUNE 30, 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	CITIBANK, N.A.	05/09/2014	07/17/2029	17,023,550	USD 4.56% / GBP 4.378%				110,427	4,344,180		4,344,180	82,309				191,265		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%				6,560	258,070		258,070	4,890					11,362		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%				12,027	473,129		473,129	8,964					20,831		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	6,445,550	USD 3.97% / GBP 3.37%				37,257	1,134,658		1,134,658	28,846					57,502		B023
Currency Swap	G1652#A00 GREAT PORTLAND ESTATES PLC G2685#A4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	701,550	USD 4.101% / GBP 2.7%				5,812	97,304		97,304	2,877					6,958		B023
Currency Swap	G1652#A00 GREAT PORTLAND ESTATES PLC G2685#A4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	1,403,100	USD 4.101% / GBP 2.7%				11,623	194,609		194,609	5,754					13,915		B023
Currency Swap	G1652#A00 GREAT PORTLAND ESTATES PLC G2685#A4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	2,806,200	USD 4.101% / GBP 2.7%				23,246	389,218		389,218	11,507					27,830		B023
Currency Swap	G4133#AE3 GROSVENOR LTD	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1,158,300	USD 4.245% / GBP 2.75%				9,091	79,617		79,617	8,353					12,091		B023
Currency Swap	G4133#AE3 GROSVENOR LTD	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	128,700	USD 4.245% / GBP 2.75%				1,010	8,846		8,846	928					1,344		B023
Currency Swap	G4133#AE3 GROSVENOR LTD	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	2,316,600	USD 4.245% / GBP 2.75%				18,182	159,234		159,234	16,706					24,183		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	633,420	USD 3.666% / AUD 3.48%				1,549	41,216		41,216	5,948					7,146		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	7,601,040	USD 3.666% / AUD 3.48%				18,585	494,597		494,597	71,379					85,747		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	2,392,920	USD 3.666% / AUD 3.48%				5,851	155,706		155,706	22,471					26,994		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	633,420	USD 3.666% / AUD 3.48%				1,549	41,216		41,216	5,948					7,146		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	3,356,400	USD 3.647% / EUR 1.18%				42,030	217,326		217,326	75,207					28,747		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	5,594,000	USD 3.647% / EUR 1.18%				70,050	362,211		362,211	125,345					47,912		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	3,915,800	USD 3.647% / EUR 1.18%				49,035	253,547		253,547	87,742					33,538		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1,678,200	USD 3.647% / EUR 1.18%				21,015	108,663		108,663	37,604					14,373		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#A4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	5,005,800	USD 3.197% / EUR 1.07%				54,321	232,455		232,455	121,202					38,352		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#A4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	22,804,200	USD 3.197% / EUR 1.07%				247,460	1,058,960		1,058,960	552,142					174,714		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#A4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,668,600	USD 3.197% / EUR 1.07%				18,107	77,485		77,485	40,401					12,784		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#A4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,668,600	USD 3.197% / EUR 1.07%				18,107	77,485		77,485	40,401					12,784		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,737,500	USD 2.723% / GBP 2.06%				7,222	177,706		177,706	13,692					17,297		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,042,500	USD 2.723% / GBP 2.06%				4,333	106,624		106,624	8,215					10,378		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1,737,500	USD 2.723% / GBP 2.06%				7,222	177,706		177,706	13,692					17,297		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	4,170,000	USD 2.723% / GBP 2.06%				17,333	426,495		426,495	32,861					41,514		B023

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STATEMENT AS OF JUNE 30, 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	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028		1,042,500	USD 2.723% / (GBP 2.06%)			4,333	106,624		106,624	8,215				10,378		B023
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029		13,018,750	USD 4.812% / (EUR 3.3%)			92,296	(414,969)		(414,969)	446,296				145,514		B023
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029		520,750	USD 4.812% / (EUR 3.3%)			3,692	(16,599)		(16,599)	17,852				5,821		B023
Currency Swap	G4691#AM7 IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029		28,641,250	USD 4.812% / (EUR 3.3%)			203,051	(912,931)		(912,931)	981,851				320,131		B023
Currency Swap	G4691#AM7 THE BERKELEY TWO PARTNERSHIP	D1	Currency	CITIBANK, N.A.	06/15/2022	06/28/2029		520,750	USD 4.812% / (EUR 3.3%)			3,692	(16,599)		(16,599)	17,852				5,821		B023
Currency Swap	G1018#AC1 THE BERKELEY TWO PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037		312,900	USD 5.125% / (GBP 5.01%)			1,674	65,126		65,126	4,559				5,682		B023
Currency Swap	G1018#AC1 THE BERKELEY TWO PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037		3,441,900	USD 5.125% / (GBP 5.01%)			18,410	716,389		716,389	50,149				62,506		B023
Currency Swap	G1018#AC1 THE BERKELEY TWO PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037		1,720,950	USD 5.125% / (GBP 5.01%)			9,205	358,194		358,194	25,075				31,253		B023
Currency Swap	G1018#AC1 THE BERKELEY TWO PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037		10,325,700	USD 5.125% / (GBP 5.01%)			55,230	2,149,166		2,149,166	150,448				187,517		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037		312,900	USD 5.125% / (GBP 5.01%)			1,674	65,126		65,126	4,559				5,682		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/08/2013	01/08/2029		2,094,040	USD 4.92% / (GBP 4.41%)			15,425	487,447		487,447	8,801				22,282		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/08/2013	01/08/2029		3,382,680	USD 4.92% / (GBP 4.41%)			24,918	787,415		787,415	14,218				35,993		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/08/2013	01/08/2029		10,631,280	USD 4.92% / (GBP 4.41%)			78,313	2,474,732		2,474,732	44,685				113,122		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/08/2013	01/08/2029		9,342,640	USD 4.92% / (GBP 4.41%)			68,820	2,174,765		2,174,765	39,268				99,410		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			10,890	(6,220)		(6,220)	28,754				4,906		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	04/10/2015	05/07/2025		3,189,000	USD 3.586% / (EUR 1.53%)			32,670	(18,659)		(18,659)	86,263				14,718		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	04/10/2015	05/07/2025		4,252,000	USD 3.586% / (EUR 1.53%)			43,560	(24,878)		(24,878)	115,017				19,624		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024		35,525,500	USD 3.8475% / (EUR 2.186%)			316,888	1,952,815		1,952,815	985,461				108,027		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024		3,178,000	USD 3.8475% / (EUR 2.186%)			28,348	174,693		174,693	88,156				9,664		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024		681,000	USD 3.8475% / (EUR 2.186%)			6,075	37,434		37,434	18,891				2,071		B023
Currency Swap	G1018#AC1 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024		1,248,500	USD 3.8475% / (EUR 2.186%)			11,137	68,629		68,629	34,633				3,796		B023
Currency Swap	980745F*9 WOODWARD INC	D1	Currency	JP MORGAN CHASE	09/14/2016	09/23/2026		787,290	USD 3.0675% / (EUR 1.12%)			7,897	41,045		41,045	19,446				5,882		B023
Currency Swap	980745F*9 WOODWARD INC	D1	Currency	JP MORGAN CHASE	09/14/2016	09/23/2026		3,036,690	USD 3.0675% / (EUR 1.12%)			30,460	158,318		158,318	75,006				22,688		B023
Currency Swap	W9651*AA6 WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE	09/14/2016	09/23/2028		2,361,870	USD 3.195% / (EUR 1.31%)			23,070	140,407		140,407	58,618				24,304		B023
Currency Swap	W9651*AA6 WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE	09/14/2016	09/23/2028		8,885,130	USD 3.195% / (EUR 1.31%)			86,788	528,199		528,199	220,515				91,431		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	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	5,994,300	USD 4.15375% / (AUD 4.44%)				13,253	742,280		742,280	67,619				60,332		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	2,536,050	USD 4.15375% / (AUD 4.44%)				5,607	314,042		314,042	28,608				25,525		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	11,988,600	USD 4.15375% / (AUD 4.44%)				26,506	1,484,561		1,484,561	135,238				120,664		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	7,685,000	USD 4.15375% / (AUD 4.44%)				16,991	951,642		951,642	86,691				77,348		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	845,350	USD 4.15375% / (AUD 4.44%)				1,869	104,681		104,681	9,536				8,508		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%)				9,140	399,944		399,944	49,763				44,142		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%)				945	41,374		41,374	5,148				4,566		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%)				13,237	579,230		579,230	72,070				63,931		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%)				86,106	1,673,125		1,673,125	538,551				70,209		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%)				192,775	3,745,803		3,745,803	1,205,712				157,185		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%)				12,852	249,720		249,720	80,381				10,479		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%)				12,852	249,720		249,720	80,381				10,479		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	4,618,511	USD 3.592% / (JPY 0.28%)				64,258	1,248,601		1,248,601	401,904				52,395		B023	
Currency Swap	YIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045	6,946,560	USD 3.712% / (GBP 2.54%)				38,280	977,340		977,340	169,385				157,936		B023	
Currency Swap	YIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045	19,038,720	USD 5.917% / (GBP 5.51%)				103,564	2,806,304		2,806,304	471,120				440,620		B023	
Currency Swap	HOLMIAN LEASING LIMITED G4640#AA5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/10/2024	05/15/2029	31,317,500	USD 5.917% / (GBP 5.51%)				473,056	(82,666)		(82,666)	(82,666)				345,797		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%)				43,146	774,968		774,968	377,348				15,743		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%)				129,438	2,324,903		2,324,903	1,132,045				47,228		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%)				75,505	1,356,194		1,356,194	660,360				27,550		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%)				10,787	193,742		193,742	94,337				3,936		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331VC2KQKX57XV54	06/27/2024	06/27/2045	5,362,000	USD 6.196% / (EUR 4.67%)					(72,389)		(72,389)	(72,389)				122,875		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	5,424,300	USD 4.307% / (GBP 2.88%)				43,275	508,779		508,779	38,992				58,221		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	2,910,600	USD 4.307% / (GBP 2.88%)				23,221	273,004		273,004	20,923				31,241		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	396,900	USD 4.307% / (GBP 2.88%)				3,166	37,228		37,228	2,853				4,260		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	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	561,250	USD 3.54% / (EUR 0.9%)				7,512	33,292		33,292	12,115				3,701		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	898,000	USD 3.54% / (EUR 0.9%)				12,019	53,267		53,267	19,384				5,922		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	6,735,000	USD 3.54% / (EUR 0.9%)				90,143	399,500		399,500	145,380				44,417		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	4,265,500	USD 3.54% / (EUR 0.9%)				57,091	253,017		253,017	92,074				28,131		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	336,750	USD 3.54% / (EUR 0.9%)				4,507	19,975		19,975	7,269				2,221		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	1,010,250	USD 3.515% / (EUR 0.9%)				13,438	62,924		62,924	21,863				7,255		B023
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	1,571,500	USD 3.515% / (EUR 0.9%)				20,904	97,881		97,881	34,009				11,286		B023
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%)				155,285	727,119		727,119	252,640				83,838		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%)				98,546	461,441		461,441	160,329				53,205		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%)				7,466	34,958		34,958	12,146				4,031		B023
Currency Swap	ISPT 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%)				7,534	172,409		172,409	36,302				41,607		B023
Currency Swap	ISPT 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%)				12,225	279,758		279,758	58,905				67,514		B023
Currency Swap	ISPT 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%)				8,387	191,927		191,927	40,411				46,318		B023
Currency Swap	ISPT 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%)				3,838	87,831		87,831	18,493				21,196		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%)					117,985		117,985	117,985				143,835		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%)					62,270		62,270	62,270				75,913		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%)					168,784		168,784	168,784				205,764		B023
Currency Swap	SEVERN TRENT WATER LTD G8056#AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/05/2015	03/03/2028	50,719,550	USD 3.788% / (GBP 3.37%)				253,109	8,935,174		8,935,174	290,659				486,267		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028	11,773,600	USD 3.7175% / (GBP 3.28%)				57,606	1,737,436		1,737,436	90,778				122,207		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028	1,471,700	USD 3.7175% / (GBP 3.28%)				7,201	217,179		217,179	11,347				15,276		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028	1,471,700	USD 3.7175% / (GBP 3.28%)				7,201	217,179		217,179	11,347				15,276		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178#AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028	16,188,700	USD 3.7175% / (GBP 3.28%)				79,209	2,388,974		2,388,974	124,820				168,035		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029	3,247,420	USD 3.351% / (EUR 1.5%)				31,364	191,357		191,357	80,907				37,482		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029	6,158,900	USD 3.351% / (EUR 1.5%)				59,484	362,918		362,918	153,445				71,086		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029	1,119,800	USD 3.351% / (EUR 1.5%)				10,815	65,985		65,985	27,899				12,925		B023

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Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		2,015,640	USD 3.351% / EUR 1.5%			19,467	118,773		118,773	50,218				23,265		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	11/23/2028		9,768,000	GBP 3.346% / USD 3.346%			31,961	(102,727)		(102,727)	122,178				102,480		B023
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	11/23/2028		4,884,000	GBP 2.59% / USD 3.346%			15,981	(51,364)		(51,364)	61,089				51,240		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	10/31/2028		5,509,500	EUR 1.53% / USD 3.3226%			51,057	206,871		206,871	146,143				57,387		B023
Currency Swap	SEGRO PLC 031100H#0	D1	Currency	ROYAL BANK OF CANADA	10/14/2016	10/31/2028		2,754,750	EUR 1.53% / USD 3.74625%			25,528	103,435		103,435	73,071				28,693		B023
Currency Swap	SEGRO PLC G7996#A#8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,798,250	EUR 1.77% / USD 3.74625%			29,010	148,534		148,534	70,610				24,759		B023
Currency Swap	SEGRO PLC G7996#A#8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		2,238,600	EUR 1.77% / USD 3.74625%			23,208	118,827		118,827	56,488				19,807		B023
Currency Swap	SEGRO PLC G7996#A#8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		10,913,175	EUR 1.77% / USD 3.74625%			113,138	579,282		579,282	275,379				96,560		B023
Currency Swap	SEGRO PLC G7996#A#8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		11,472,825	EUR 1.77% / USD 3.74625%			118,939	608,988		608,988	289,501				101,512		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	GBP 2.45% / USD 3.825%			5,910	104,400		104,400	2,624				6,940		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		5,686,000	GBP 2.45% / USD 3.825%			47,281	835,198		835,198	20,990				55,520		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		2,843,000	GBP 2.45% / USD 3.825%			23,640	417,599		417,599	10,495				27,760		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		10,661,250	GBP 2.45% / USD 3.825%			88,652	1,565,996		1,565,996	39,356				104,100		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	GBP 2.45% / USD 3.825%			5,910	104,400		104,400	2,624				6,940		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	GBP 2.45% / USD 3.825%			5,910	104,400		104,400	2,624				6,940		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		12,793,500	GBP 2.45% / USD 3.92875%			106,382	1,879,196		1,879,196	47,228				124,920		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		710,750	GBP 2.55% / USD 3.92875%			5,965	115,645		115,645	4,468				8,506		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		5,686,000	GBP 2.55% / USD 3.92875%			47,722	925,157		925,157	35,746				68,047		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		2,843,000	GBP 2.55% / USD 3.92875%			23,861	462,578		462,578	17,873				34,023		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		10,661,250	GBP 2.55% / USD 3.92875%			89,478	1,734,669		1,734,669	67,024				127,588		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		710,750	GBP 2.55% / USD 3.92875%			5,965	115,645		115,645	4,468				8,506		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		710,750	GBP 2.55% / USD 3.92875%			5,965	115,645		115,645	4,468				8,506		B023
Currency Swap	THAMES WATER UTILITIES LIMITED 68781#AE9	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	03/22/2030		12,793,500	GBP 2.55% / USD 3.92875%			107,374	2,081,603		2,081,603	80,429				153,105		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#A#7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		4,211,520	GBP 2.74% / USD 4.195%			33,214	440,323		440,323	39,143				52,630		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#A#7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		526,440	GBP 2.74% / USD 4.195%			4,152	55,040		55,040	4,893				6,579		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#A#7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		6,054,060	GBP 2.74% / USD 4.195%			47,745	632,964		632,964	56,269				75,655		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#A#4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		4,343,130	GBP 2.74% / USD 4.195%			34,252	454,083		454,083	40,367				54,274		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#A#4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		394,830	GBP 2.74% / USD 4.195%			3,114	41,280		41,280	3,670				4,934		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#A#4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		6,185,670	GBP 2.74% / USD 4.195%			48,783	646,724		646,724	57,492				77,300		B023

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STATEMENT AS OF JUNE 30, 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	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/11/2018	01/10/2031		3,306,750	USD 4.4% / (GBP 2.97%)			25,842	365,984		365,984	31,647				42,264		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			5,168	73,197		73,197	6,330				8,453		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/11/2018	01/10/2031		5,290,800	USD 4.4% / (GBP 2.97%)			41,347	585,574		585,574	50,636				67,622		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/24/2018	01/24/2029		13,680,000	USD 4.193% / (EUR 1.61%)			184,265	1,396,844		1,396,844	290,607				146,264		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/24/2018	01/24/2029		5,130,000	USD 4.193% / (EUR 1.61%)			69,099	523,817		523,817	108,978				54,849		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/31/2018	01/31/2029		9,316,260	USD 4.5% / (GBP 2.87%)			77,156	639,511		639,511	69,215				99,816		B023
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	10/31/2018	01/31/2029		3,318,120	USD 4.5% / (GBP 2.87%)			27,480	227,771		227,771	24,652				35,551		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	04/17/2019	06/14/2029		2,261,200	USD 3.897% / (EUR 1.5%)			28,075	204,235		204,235	50,076				25,177		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	04/17/2019	06/14/2029		7,914,200	USD 3.897% / (EUR 1.5%)			98,262	714,823		714,823	175,266				88,119		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			18,748	127,664		127,664	18,275				27,416		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/16/2019	06/06/2027		4,801,500	USD 3.6225% / (GBP 2.46%)			28,123	191,496		191,496	27,413				41,124		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			18,748	127,664		127,664	18,275				27,416		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / (GBP 2.46%)			9,374	63,832		63,832	9,138				13,708		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICW1PCSB44S074	02/06/2013	09/05/2032		2,190,300	USD 4.77% / (GBP 4.61%)			11,373	435,062		435,062	23,534				31,339		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICW1PCSB44S074	02/06/2013	09/05/2032		1,251,600	USD 4.77% / (GBP 4.61%)			6,499	248,607		248,607	13,448				17,908		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICW1PCSB44S074	02/06/2013	09/05/2032		6,883,800	USD 4.77% / (GBP 4.61%)			35,745	1,367,337		1,367,337	73,963				98,495		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICW1PCSB44S074	12/04/2014	02/03/2027		24,288,500	USD 4.0025% / (GBP 3.434%)			155,201	4,852,044		4,852,044	79,142				195,717		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICW1PCSB44S074	12/04/2014	02/03/2027		12,536,000	USD 4.0025% / (GBP 3.434%)			80,104	2,504,281		2,504,281	40,848				101,015		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICW1PCSB44S074	12/04/2014	02/03/2027		49,360,500	USD 4.0025% / (GBP 3.434%)			315,408	9,860,605		9,860,605	160,838				397,747		B023
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%)			82,282	2,459,284		2,459,284	43,847				88,324		B023
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%)			82,282	2,459,284		2,459,284	43,847				88,324		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%)			462,481	13,822,874		13,822,874	246,452				496,440		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%)			13,131	427,518		427,518	8,310				17,164		B023

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STATEMENT AS OF JUNE 30, 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#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			13,131	427,518		427,518	8,310				17,164		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%)			74,411	2,422,604		2,422,604	47,087				97,265		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%)			14,655	289,722		289,722	32,017				4,327		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%)			43,965	869,167		869,167	96,051				12,982		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400	EUR 2.75% / USD 4.3225%			43,965	869,167		869,167	96,051				12,982		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%)			87,929	1,738,333		1,738,333	192,102				25,965		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		9,546,600	EUR 2.75% / USD 4.3225%			102,584	2,028,056		2,028,056	224,119				30,292		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%)			14,655	289,722		289,722	32,017				4,327		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%)			14,655	289,722		289,722	32,017				4,327		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%)			115,609	4,192,221		4,192,221	104,055				211,530		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%)			31,716	1,150,078		1,150,078	28,546				58,030		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%)			136,070	4,934,207		4,934,207	122,472				248,969		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%)			198,479	7,197,264		7,197,264	178,643				363,158		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		486,180	USD 3.996% / (GBP 3.54%)			3,069	111,298		111,298	2,763				5,616		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		772,958	USD 3.863% / (AUD 4.876%)			(1,410)	75,509		75,509	10,466				6,685		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		2,576,527	USD 3.863% / (AUD 4.876%)			(4,700)	251,696		251,696	34,887				22,283		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		3,916,321	USD 3.863% / (AUD 4.876%)			(7,144)	382,578		382,578	53,028				33,870		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		257,653	USD 3.863% / (AUD 4.876%)			(470)	25,170		25,170	3,489				2,228		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.435% / (GBP 2.92%)			44,108	383,225		383,225	39,015				58,127		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / (GBP 2.92%)			5,012	43,548		43,548	4,434				6,605		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		11,319,440	USD 4.435% / (GBP 2.92%)			88,216	766,451		766,451	78,030				116,254		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,829,860	USD 4.4325% / (GBP 2.92%)			22,019	191,343		191,343	19,541				29,064		B023

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STATEMENT AS OF JUNE 30, 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 PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / GBP 2.92%			3,003	26,092		26,092	2,665				3,963		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / GBP 2.92%			44,037	382,686		382,686	39,081				58,127		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%			77,500	473,745		473,745	121,992				52,430		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%			139,501	852,741		852,741	219,586				94,373		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225% / GBP 2.54%			44,613	350,240		350,240	86,100				87,781		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225% / GBP 2.54%			49,150	385,857		385,857	94,856				96,707		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / GBP 2.54%			22,685	178,088		178,088	43,780				44,634		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	USD 3.7225% / GBP 2.54%			71,835	563,946		563,946	138,636				141,342		B023
Currency Swap	116794B86 BRUKER CORPORATION	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	CHF 1.01% / USD 3.358% / EUR 1.01%			31,500	(477,212)		(477,212)	131,685				32,755		B023
Currency Swap	116794B86 BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		44,288,577	CHF 1.01% / USD 2.946% / EUR 1.33%			497,255	(7,533,131)		(7,533,131)	2,078,740				517,061		B023
Currency Swap	G1320*AF1 BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	EUR 1.33% / USD 2.946% / EUR 1.33%			5,270	65,712		65,712	12,284				8,048		B023
Currency Swap	G1320*AF1 BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	EUR 1.33% / USD 2.946% / EUR 1.33%			5,270	65,712		65,712	12,284				8,048		B023
Currency Swap	G1320*AF1 BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	EUR 1.33% / USD 2.946% / EUR 1.33%			5,270	65,712		65,712	12,284				8,048		B023
Currency Swap	G1320*AF1 BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	EUR 1.33% / USD 2.946% / EUR 1.33%			5,270	65,712		65,712	12,284				8,048		B023
Currency Swap	G1320*AF1 BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	EUR 1.33% / USD 2.946% / EUR 1.33%			5,270	65,712		65,712	12,284				8,048		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% / JSD 3.6675% / EUR 2.07%			11,893	132,846		132,846	29,527				17,631		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	EUR 2.07% / JSD 3.6675% / EUR 2.07%			29,732	332,115		332,115	73,817				44,078		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	EUR 2.07% / JSD 3.6675% / EUR 2.07%			29,732	332,115		332,115	73,817				44,078		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% / JSD 3.6675% / EUR 2.07%			11,893	132,846		132,846	29,527				17,631		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% / JSD 3.6675% / EUR 2.07%			11,893	132,846		132,846	29,527				17,631		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G835*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	EUR 4.17% / USD 5.575% / EUR 4.17%			18,252	(388,014)		(388,014)	141,957				39,301		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G835*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	EUR 4.17% / USD 5.575% / EUR 4.17%			18,252	(388,014)		(388,014)	141,957				39,301		B023
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G835*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		976,900	EUR 4.17% / USD 5.575% / EUR 4.17%			5,215	(110,861)		(110,861)	40,559				11,229		B023
Currency Swap	B1DCORP 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%			101,121	(761,232)		(761,232)	781,736				205,054		B023

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STATEMENT AS OF JUNE 30, 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	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%				27,033	(352,552)		(352,552)	271,319					83,749		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%				56,145	(732,223)		(732,223)	563,509					173,940		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%					(10,032)		(10,032)	132,057					91,136		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%					(854)		(854)	11,239					7,756		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%				38,878	230,578		230,578	101,158					44,384		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%				30,547	181,168		181,168	79,481					34,873		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%				152,733	905,841		905,841	397,405					174,364		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%				163,841	971,721		971,721	426,307					187,045		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558A4	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	4,629,450	USD 4.282% / GBP 2.84%				36,321	433,767		433,767	32,054					49,289		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558A4	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	2,645,400	USD 4.282% / GBP 2.84%				20,755	247,867		247,867	18,317					28,165		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%				285,155	2,821,388		2,821,388	322,468					411,284		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%				81,850	809,843		809,843	92,560					118,054		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%				28,677	342,693		342,693	107,044					40,954		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%				16,728	199,904		199,904	62,443					23,890		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%				26,287	314,135		314,135	98,124					37,542		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028	1,538,550	USD 2.07% / EUR 0.79%				10,355	123,750		123,750	38,655					14,789		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030	344,125	USD 3.515% / GBP 2.84%				1,550	35,399		35,399	3,943					4,375		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030	1,376,500	USD 3.515% / GBP 2.84%				6,198	141,595		141,595	15,772					17,501		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030	2,064,750	USD 3.515% / GBP 2.84%				9,297	212,392		212,392	23,658					26,251		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030	344,125	USD 3.515% / GBP 2.84%				1,550	35,399		35,399	3,943					4,375		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	430,316	USD 5.08% / GBP %				(1,234)	98,268		98,268	(9,623)					4,811		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	2,667,960	USD 5.08% / GBP %				(7,653)	609,259		609,259	(59,664)					29,829		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	2,667,960	USD 5.08% / GBP %				(7,653)	609,259		609,259	(59,664)					29,829		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	4,819,541	USD 5.08% / GBP %				(13,825)	1,100,598		1,100,598	(107,780)					53,884		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	5,680,173	USD 5.08% / GBP %				(16,294)	1,297,133		1,297,133	(74,923)					63,506		B023

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STATEMENT AS OF JUNE 30, 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	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		430,316	USD 5.08% / (GBP %)			(1,234)	98,268		98,268	(9,623)				4,811		B023		
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON	06/27/2014	06/29/2029		860,632	USD 5.08% / (GBP %)			(2,468)	196,535		196,535	(19,246)					9,622		B023	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		1,235,200	USD 4.393% / (GBP 3.72%)			8,402	253,504		253,504	8,243					15,426		B023	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		463,200	USD 4.393% / (GBP 3.72%)			3,151	95,064		95,064	3,091					5,785		B023	
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030		10,962,400	USD 4.393% / (GBP 3.72%)			74,567	2,249,845		2,249,845	73,159					136,902		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			1,795	53,064		53,064	2,263					2,914		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		5,609,760	USD 3.373% / (GBP 2.93%)			23,333	689,833		689,833	29,419					37,888		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520	USD 3.373% / (GBP 2.93%)			1,795	53,064		53,064	2,263					2,914		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		5,753,600	USD 3.373% / (GBP 2.93%)			23,931	707,521		707,521	30,174					38,860		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		11,773,600	USD 3.825% / (GBP 3.33%)			61,477	1,810,559		1,810,559	117,114					156,389		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		11,773,600	USD 3.825% / (GBP 3.33%)			61,477	1,810,559		1,810,559	117,114					156,389		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		5,886,800	USD 3.825% / (GBP 3.33%)			30,738	905,279		905,279	58,557					78,194		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		2,524,025	USD 3.303% / (GBP 2.8%)			10,699	319,277		319,277	12,759					17,811		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		3,605,750	USD 3.303% / (GBP 2.8%)			15,284	456,110		456,110	18,227					25,444		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		3,910,900	USD 3.274% / (EUR 1.43%)			37,233	168,815		168,815	100,196					27,597		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		5,587,000	USD 3.274% / (EUR 1.43%)			53,190	241,164		241,164	143,137					39,425		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		27,025,800	USD 3.346% / (GBP 2.78%)			126,842	3,873,622		3,873,622	273,007					361,968		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		17,436,000	USD 3.346% / (GBP 2.78%)			81,834	2,499,111		2,499,111	176,134					233,528		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		12,205,200	USD 3.346% / (GBP 2.78%)			57,284	1,749,378		1,749,378	123,294					163,469		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		871,800	USD 3.346% / (GBP 2.78%)			4,092	124,956		124,956	8,807					11,676		B023	
Currency Swap	STRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,903,660	USD 3.01% / (EUR 0.98%)			19,824	82,577		82,577	50,027					5,435		B023	

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STATEMENT AS OF JUNE 30, 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	STRONA DENTAL SERVICES GMBH D8286#AAB APTARGROUP INC	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,007,820	USD 3.01% / (EUR 0.98%)			10,495	43,717		43,717	26,485				2,877		B023
Currency Swap	038336F*9 APTARGROUP INC	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		1,142,200	USD 3.2636% / (EUR 1.17%)			12,445	70,783		70,783	29,980				1,303		B023
Currency Swap	038336F*9 APTARGROUP INC	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		1,142,200	USD 3.2636% / (EUR 1.17%)			12,445	70,783		70,783	29,980				1,303		B023
Currency Swap	038336F*9 APTARGROUP INC	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		6,282,100	USD 3.2636% / (EUR 1.17%)			68,448	389,306		389,306	164,892				7,166		B023
Currency Swap	038336F*9 IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		5,139,900	USD 3.2636% / (EUR 1.17%)			56,003	318,523		318,523	134,912				5,863		B023
Currency Swap	G4691#AGO IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		1,791,750	USD 3.405% / (EUR 1.53%)			18,378	197,443		197,443	40,435				17,108		B023
Currency Swap	G4691#AGO IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		1,194,500	USD 3.405% / (EUR 1.53%)			12,252	131,629		131,629	26,956				11,405		B023
Currency Swap	G4691#AGO IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,375,250	USD 3.405% / (EUR 1.53%)			55,134	592,330		592,330	121,304				51,323		B023
Currency Swap	G4691#AGO NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,972,500	USD 3.405% / (EUR 1.53%)			61,260	658,145		658,145	134,782				57,025		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		9,940,280	USD 4.204% / (AUD 4.36%)			24,811	1,176,726		1,176,726	101,618				104,934		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200	USD 4.204% / (AUD 4.36%)			2,841	134,740		134,740	11,636				12,015		B023
Currency Swap	065688AH4 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		14,417,200	USD 4.204% / (AUD 4.36%)			35,985	1,706,702		1,706,702	147,384				152,194		B023
Currency Swap	81725TH2 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		1,729,333	USD 4.2775% / (GBP 2.76%)			14,078	72,334		72,334	2,156				10,008		B023
Currency Swap	81725TH2 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		1,297,000	USD 4.2775% / (GBP 2.76%)			10,559	54,251		54,251	1,617				7,506		B023
Currency Swap	N8505#ABO TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		26,220,000	USD 4.3005% / (EUR 1.83%)			340,413	3,037,245		3,037,245	536,760				336,102		B023
Currency Swap	N8505#ABO TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		9,120,000	USD 4.3005% / (EUR 1.83%)			118,404	1,056,433		1,056,433	186,699				116,905		B023
Currency Swap	G9075*AA2 TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		65,899,400	USD 4.494% / (GBP 2.86%)			554,277	4,020,708		4,020,708	342,971				630,860		B023
Currency Swap	G9075*AA2 TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		17,914,400	USD 4.494% / (GBP 2.86%)			150,677	1,093,008		1,093,008	93,235				171,496		B023
Currency Swap	G5264#AM1 KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		1,785,000	USD 2.825% / (EUR 1.59%)			12,470	147,731		147,731	42,739				22,670		B023
Currency Swap	G5264#AM1 KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		2,380,000	USD 2.825% / (EUR 1.59%)			16,626	196,975		196,975	56,985				30,227		B023
Currency Swap	G5264#AM1 KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		1,785,000	USD 2.825% / (EUR 1.59%)			12,470	147,731		147,731	42,739				22,670		B023
Currency Swap	G5600#AH5 LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,737,500	USD 2.7% / (GBP 2.06%)			7,497	175,768		175,768	13,449				17,002		B023
Currency Swap	G5600#AH5 LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,042,500	USD 2.7% / (GBP 2.06%)			4,498	105,461		105,461	8,069				10,201		B023
Currency Swap	G5600#AH5 LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,737,500	USD 2.7% / (GBP 2.06%)			7,497	175,768		175,768	13,449				17,002		B023
Currency Swap	G5600#AH5 LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		4,170,000	USD 2.7% / (GBP 2.06%)			17,993	421,843		421,843	32,278				40,805		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

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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	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	03/17/2021	04/28/2028		1,042,500	USD 2.7% / GBP 2.06%			4,498	105,461		105,461	8,069				10,201		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		938,560	USD 2.295% / EUR 0.89%			7,002	73,666		73,666	24,072				6,865		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / EUR 0.89%			16,630	174,957		174,957	57,172				16,303		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / EUR 0.89%			16,630	174,957		174,957	57,172				16,303		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		2,229,080	USD 2.295% / EUR 0.89%			16,630	174,957		174,957	57,172				16,303		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		938,560	USD 2.295% / EUR 0.89%			7,002	73,666		73,666	24,072				6,865		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		1,662,480	USD 2.301% / GBP 1.98%			4,177	144,585		144,585	11,386				12,159		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / GBP 1.98%			10,792	373,511		373,511	29,414				31,411		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / GBP 1.98%			10,792	373,511		373,511	29,414				31,411		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		4,294,740	USD 2.301% / GBP 1.98%			10,792	373,511		373,511	29,414				31,411		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 LINEAGE TREASURY EUROPE BV N52698AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/11/2021	08/20/2026		1,662,480	USD 2.301% / GBP 1.98%			4,177	144,585		144,585	11,386				12,159		B023	
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / EUR 1.27%			5,097	52,337		52,337	12,483				7,931		B023	
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/21/2021	11/30/2031		1,746,750	USD 2.927% / EUR 1.27%			15,292	157,010		157,010	37,448				23,794		B023	
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/21/2021	11/30/2031		3,493,500	USD 2.927% / EUR 1.27%			30,583	314,021		314,021	74,896				47,587		B023	
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / EUR 1.27%			5,097	52,337		52,337	12,483				7,931		B023	
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/21/2021	11/30/2031		582,250	USD 2.927% / EUR 1.27%			5,097	52,337		52,337	12,483				7,931		B023	
Currency Swap	CORBION NV N2319AC9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	11/05/2021	12/01/2026		11,525,000	USD 3.318% / EUR 1.77%			95,486	769,167		769,167	299,818				89,679		B023	
Currency Swap	CORBION NV N2319AC9	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	11/05/2021	12/01/2026		6,915,000	USD 3.318% / EUR 1.77%			57,291	461,500		461,500	179,891				53,807		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2027		2,805,000	USD 3.323% / EUR 1.65%			24,486	127,572		127,572	74,049				23,016		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2027		2,244,000	USD 3.323% / EUR 1.65%			19,588	102,058		102,058	59,239				18,413		B023	

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SCHEDULE DB - PART A - SECTION 1

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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%			4,897	25,514		25,514	14,810				4,603		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%			4,897	25,514		25,514	14,810				4,603		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%			33,438	190,173		190,173	105,670				42,549		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%			23,885	135,838		135,838	75,479				30,392		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%			4,777	27,168		27,168	15,096				6,078		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%			4,777	27,168		27,168	15,096				6,078		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032		1,082,000	EUR 2.7%			9,739	31,514		31,514	31,598				15,173		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%			116,871	378,166		378,166	379,178				182,074		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%			9,739	31,514		31,514	31,598				15,173		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032		45,444,000	USD 2.7%			409,050	1,323,581		1,323,581	1,327,123				637,260		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%			29,218	94,542		94,542	94,795				45,519		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%			9,739	31,514		31,514	31,598				15,173		B023
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028		7,212,000	GBP 6.215% / USD 6.315%			(5,030)	(417,640)		(417,640)	123,548				71,200		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% / USD 6.315%			(15,091)	(1,252,920)		(1,252,920)	370,644				213,601		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%			(15,091)	(1,252,920)		(1,252,920)	370,644				213,601		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030		218,360	EUR 4.27%			985	(4,355)		(4,355)	7,952				2,669		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%				1,649		1,649	32,741				21,238		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%				19,292		19,292	383,067				248,480		B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												15,482,709	240,858,108	XXX	240,858,108	35,062,594				23,250,043	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											18,099,159	47,036,897	630,609,383	XXX	630,609,383	85,841,404			(641,418)	199,931,709	XXX	XXX
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/12/2024	01/17/2026		150,000,000	SOFR 4.0023% / (SOFR)		10,523	(955,852)	8,133		(1,723,917)				(2,390)	933,948		B0311
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/06/2024	03/08/2026		100,000,000	SOFR 4.4362% / (SOFR)			(296,029)			(447,392)					649,552		B0311
1179999999. Subtotal - Swaps - Replication - Interest Rate												10,523	(1,251,881)	8,133	XXX	(2,171,309)			(2,390)	1,583,500	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/20/2023	12/20/2028		25,000,000	1% / credit event		213,368	105,821	185,906		528,367				(20,568)	25,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/19/2022	06/20/2027		50,000,000	1% / credit event		177,599	235,372	103,671		936,548				(17,406)	50,000,000		B0311

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STATEMENT AS OF JUNE 30, 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)		
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	03/23/2022	06/20/2027		50,000,000	....1% / credit event	707,637		185,489	400,773		936,548			(67,288)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	09/27/2022	12/20/2027		50,000,000	....1% / credit event	(189,738)		270,858	(125,863)		1,003,250			18,080		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	12/06/2021	12/20/2026		50,000,000	....1% / credit event	1,038,011		150,049	509,128		825,043			(102,729)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	01/19/2022	12/20/2026		50,000,000	....1% / credit event	1,049,878		146,328	527,571		825,043			(106,450)		50,000,000		B0311	
1189999999. Subtotal - Swaps - Replication - Credit Default										2,996,755		1,093,916	1,601,186	XXX	5,054,799			(296,362)		275,000,000	XXX	XXX		
1229999999. Subtotal - Swaps - Replication										2,996,755	10,523	(157,965)	1,609,319	XXX	2,883,490			(298,751)		276,583,500	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	30,281,502	389,759,409	XXX	388,043,344	50,778,810		(643,808)		178,393,104	XXX	XXX		
1369999999. Total Swaps - Credit Default										2,996,755		1,093,916	1,601,186	XXX	5,054,799			(296,362)		275,000,000	XXX	XXX		
1379999999. Total Swaps - Foreign Exchange												31,481,930	441,375,024	XXX	528,847,392	39,079,177				78,529,282	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	62,857,348	832,735,619	XXX	921,945,535	89,857,987		(940,169)		531,922,386	XXX	XXX		
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		429,867	USD/(EUR) 0.93305				9,230		9,230	9,230				574		B024		
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		280,730	USD/(EUR) 0.93305				6,028		6,028	6,028				375		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	USD/(EUR) 0.93305				30,139		30,139	30,139				1,873		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	USD/(EUR) 0.93305				623,072		623,072	623,072				38,724		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	USD/(EUR) 0.93305				1,292,741		1,292,741	1,292,741				80,344		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	USD/(EUR) 0.93305				2,449		2,449	2,449				152		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	USD/(EUR) 0.93305				3,014		3,014	3,014				187		B024		
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	04/24/2024	10/25/2024		3,390,384	USD/(AUD) 1.49734				(93,011)		(93,011)	(93,011)				9,598		B024		
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	06/21/2024	07/26/2024		4,494,475	USD/(EUR) 0.93305				11,893		11,893	11,893				5,998		B024		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	10/25/2024		5,529,473	USD/(GBP) 0.79107				(90,281)		(90,281)	(90,281)				15,653		B024		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	10/25/2024		3,600,356	USD/(GBP) 0.79107				(58,784)		(58,784)	(58,784)				10,192		B024		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	10/25/2024		18,033,141	USD/(GBP) 0.79107				(294,432)		(294,432)	(294,432)				51,049		B024		

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STATEMENT AS OF JUNE 30, 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	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	10/25/2024	12,297,065	0.79107 USD/(GBP)					(200,778)		(200,778)	(200,778)					34,811	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	10/25/2024	1,505,955	0.79107 USD/(GBP)					(24,588)		(24,588)	(24,588)					4,263	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	10/25/2024	1,887,796	0.79107 USD/(GBP)					(30,823)		(30,823)	(30,823)					5,344	B024	
Currency Forward; Long: AUD Short: USD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE 02PNE81BX4P0TD8PU41	06/21/2024	07/26/2024	2,125,657	1.49734 USD/(AUD)					12,771		12,771	12,771					2,837	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	0.79107 USD/(GBP)					6,907		6,907	6,907					1,480	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	722,628	0.79107 USD/(GBP)					4,499		4,499	4,499					964	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	0.79107 USD/(GBP)					22,623		22,623	22,623					4,849	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	0.79107 USD/(GBP)					15,399		15,399	15,399					3,300	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	295,158	0.79107 USD/(GBP)					1,838		1,838	1,838					394	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/24/2024	07/26/2024	376,581	0.79107 USD/(GBP)					2,345		2,345	2,345					503	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	1.49734 USD/(AUD)					(115,964)		(115,964)	(115,964)					20,356	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	1.49734 USD/(AUD)					(75,628)		(75,628)	(75,628)					13,276	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	5,401,699	0.93305 USD/(EUR)					(2,780)		(2,780)	(2,780)					15,291	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	3,516,584	0.93305 USD/(EUR)					(1,810)		(1,810)	(1,810)					9,955	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	17,628,064	0.93305 USD/(EUR)					(9,074)		(9,074)	(9,074)					49,902	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	92,344,794	0.93305 USD/(EUR)					(47,534)		(47,534)	(47,534)					261,414	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	5,288,230	0.93305 USD/(EUR)					(2,722)		(2,722)	(2,722)					14,970	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	1,468,116	0.93305 USD/(EUR)					(756)		(756)	(756)					4,156	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/24/2024	10/25/2024	1,848,586	0.93305 USD/(EUR)					(952)		(952)	(952)					5,233	B024	

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STATEMENT AS OF JUNE 30, 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)			
Bond Forward	Fixed Income Security	NA	Interest Rate.....	WELLS FARGO BANK, N.A.	04/04/2023	04/07/2026	.....	75,000,000	102.241333	.....	.....	.....	(7,784,698)	.....	(7,784,698)	(3,238,153)	.....	.....	.....	498,886	.....	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	.....	.....	.....	(12,900,187)	.....	(12,900,187)	(6,430,671)	.....	.....	.....	1,004,698	.....	B0311		
1439999999. Subtotal - Forwards - Hedging Other													(19,689,855)	XXX	(19,689,855)	(8,673,793)	.....	.....	.....	.....	.....	2,171,599	XXX	XXX
1479999999. Subtotal - Forwards													(19,689,855)	XXX	(19,689,855)	(8,673,793)	.....	.....	.....	.....	.....	2,171,599	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments													.....	XXX	.....	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													15,978,416	200,516,916	XXX	288,452,662	4,016,583	.....	.....	.....	.....	55,407,177	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													.....	.....	XXX	.....	.....	.....	.....	.....	.....	.....	XXX	XXX
1709999999. Subtotal - Hedging Other													143,583,433	154,046,413	47,946,880	933,952,215	XXX	933,952,215	112,492,598	(737,009)	202,103,308	XXX	XXX
1719999999. Subtotal - Replication													2,996,755	10,523	(157,965)	1,609,319	XXX	2,883,490	(298,751)	276,583,500	XXX	XXX
1729999999. Subtotal - Income Generation													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX	XXX
1739999999. Subtotal - Other													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	XXX	XXX
1759999999 - Totals													146,580,188	154,056,936	63,767,332	1,136,078,450	XXX	1,225,288,367	116,509,181	(1,035,761)	534,093,986	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(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 JUNE 30, 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
ESU4	60	16,507,500	Sep-24 CME E-MINI S&P 500	Reserve Liability	Exhibit 7 ..	Equity/Index	.09/20/2024	CME	ES71P3U3RH1GC71XBU11	.06/17/2024	5,502.5000	5,521.5000	(73,500)	(73,500)			57,000	57,000	754,549	B062	50
RTYU4	25	2,536,688	Sep-24 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7 ..	Equity/Index	.09/20/2024	CME	ES71P3U3RH1GC71XBU11	.06/17/2024	2,029.3500	2,065.0000	6,125	6,125			44,563	44,563	115,951	B062	50
1539999999. Subtotal - Long Futures - Hedging Other													(67,375)	(67,375)			101,563	101,563	870,500	XXX	XXX
1579999999. Subtotal - Long Futures													(67,375)	(67,375)			101,563	101,563	870,500	XXX	XXX
1649999999. Subtotal - Short Futures																				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													(67,375)	(67,375)			101,563	101,563	870,500	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													(67,375)	(67,375)			101,563	101,563	870,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merrill Lynch	953	(953)	
Royal Bank of Canada	415,611	(482,986)	(67,375)
Total Net Cash Deposits	416,564	(483,939)	(67,375)

(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

STATEMENT AS OF JUNE 30, 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		6,125	(73,500)	6,125	6,125	(73,500)	6,125	870,500	870,500	
BARCLAYS BANK PLC	Y	Y	51,950,000		37,976,872	(187,523)		49,218,469	(2,436)		6,993,202		
BANK OF AMERICA, NA	Y	Y	70,951,615		62,451,650	(1,886,594)		69,881,309	(2,676,448)		7,476,020		
BANK OF MONTREAL	Y	Y			14,742	(6,460)	8,282	14,742	(1,818)	12,924	523,046	523,046	
BNP PARIBAS	Y	Y	144,883,000		141,348,554	(145,433)		139,892,767	(254,169)		861,685		
CANADIAN IMPERIAL BANK OF COMMERCE	Y	Y	420,000		518,114	(93,011)	5,103	552,225	(93,011)	39,214	113,880	113,880	
CITIBANK, N.A.	Y	Y	80,980,000		54,877,304	(2,224,129)		78,181,854	(2,626,350)		8,343,868		
CREDIT AGRICOLE CIB	Y	Y	8,150,000		3,951,127			7,280,706			2,482,892		
CREDIT SUISSE INTERNATIONAL	Y	Y	1,120,000		835,112			835,112					
GOLDMAN SACHS INTERNATIONAL	Y	Y	21,260,000		21,565,114		305,114	21,552,884		292,884	152,403	152,403	
JP MORGAN CHASE	Y	Y	104,460,000		72,584,845	(2,503,687)		100,385,257	(2,049,123)		11,617,591		
MIZUHO CAPITAL MARKETS LLC	Y	Y	11,080,000		8,043,730			9,739,386			1,547,284		
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	22,670,000		22,126,285			22,126,285					
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	9,070,000		4,924,869	(147,145)		9,024,869	(1,243,038)		2,247,432		
MUFG SECURITIES EMEA PLC	Y	Y	10,378,182		6,559,972			10,174,437			1,004,104		
NATWEST MARKETS PLC	Y	Y	19,660,000		19,267,934			19,267,934			842,222	450,156	
NOBIS GLOBAL FINANCIAL PRODUCTS INC	Y	Y	87,770,000		89,235,356	(407,238)	1,058,118	88,935,663	(1,768,458)		1,199,943	1,199,943	
ROYAL BANK OF CANADA	Y	Y	37,330,000		45,786,401	(6,753,705)	1,702,696	43,122,866	(8,737,315)		6,922,345	6,922,345	
SOCIETE GENERALE	Y	Y	112,490,000		101,299,134	(10,881,725)		119,405,846	(11,840,483)		11,418,787		
TORONTO DOMINION BANK	Y	Y			53,611	(2,383,423)		53,611	(3,250,127)		1,024,281		
UBS AG, LONDON	Y	Y	14,604,000		13,134,125	(1,000,755)		13,780,311	(1,306,875)		3,574,715	1,104,085	
WELLS FARGO BANK, N.A.	Y	Y	65,950,000		85,492,677	(25,308,461)		85,515,955	(27,501,708)		13,253,048	7,487,264	
0299999999. Total NAIC 1 Designation			875,176,797		792,047,529	(53,929,288)		3,079,314	888,941,967	(63,351,358)	345,022	81,598,748	17,953,122
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			396,228,604		583,818,053	(185,857,843)		2,811,797	587,601,047	(187,903,290)	4,085,968	452,495,238	451,415,045
0999999999 - Gross Totals			1,271,405,401		1,375,871,707	(239,860,631)		5,897,236	1,476,549,140	(251,328,148)	4,437,115	534,964,486	470,238,668
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64					1,375,871,707	(239,860,631)							

STATEMENT AS OF JUNE 30, 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 BANK	Cash	PT308789TSUI0F371261	Cash Collateral	2,770,000		2,770,000		V
CME	Cash	549300HN4UKV1E2R3U73	Cash Collateral	69,953,656		69,953,656		V
ROYAL BANK OF CANADA	Cash	549300L02FLSSVFFR64	Cash Collateral	26,417,067		26,417,067		V
CBT	Cash	549300EX0402QBFT027	Cash Collateral	870,500		870,500		V
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	354,365	1,143,400	640,225	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	317,236	1,023,600	573,145	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	295,945	954,900	534,678	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	436,370	1,408,000	788,382	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	350,708	1,131,600	633,617	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	300,252	968,800	542,461	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	359,293	1,159,300	649,128	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	472,538	1,524,700	853,726	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	841,283	2,714,500	1,519,932	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	598,676	1,931,700	1,081,618	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	471,422	1,521,100	851,710	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	422,858	1,364,400	763,969	02/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFXT09	TREASURY NOTE	460,978	1,487,400	832,841	02/15/2051	I
0199999999 - Total				105,693,147	18,333,400	110,276,655	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	51,950,000		XXX		V
BNP PARIBAS	Cash	ROMUJFPU8MPRO8K5P83	Cash Collateral	144,883,000		XXX		V
CREDIT AGRICOLE CIB	Cash	1VUV7VQFKU00S0J21A208	Cash Collateral	8,150,000		XXX		V
CANADIAN IMPERIAL BANK OF COMMERCE	Cash	21G119DL770X0HC3ZE78	Cash Collateral	420,000		XXX		V
CITIBANK, N.A.	Cash	E570DZVZ7FF32TWEFA76	Cash Collateral	80,980,000		XXX		V
CREDIT SUISSE INTERNATIONAL	Cash	E58DKGJUYJYJLNB8C3868	Cash Collateral	1,120,000		XXX		V
GOLDMAN SACHS INTERNATIONAL	Cash	W22LROIW21HZNB6K528	Cash Collateral	21,260,000		XXX		V
J.P. MORGAN CHASE	Cash	7H6GLXDRUGOFU57RNE97	Cash Collateral	104,460,000		XXX		V
MUFG SECURITIES EMEA PLC	Cash	353800V2V8PUY9TK3E06	Cash Collateral	8,601,000		XXX		V
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Cash	4PQUH3JPF6FNF3BB653	Cash Collateral	22,670,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES, INC	Cash	17331LVCZKOKX577XV54	Cash Collateral	9,070,000		XXX		V
MIZUHO CAPITAL MARKETS LLC	Cash	RBOPEZSDG003J86CEU02	Cash Collateral	11,080,000		XXX		V
NOMURA GLOBAL FINANCIAL PRODUCTS INC	Cash	0ZV05H267GRS05BHJ91	Cash Collateral	87,770,000		XXX		V
Royal Bank of Canada	Cash	E571P3U3RH1GCT1XB011	Cash Collateral	37,330,000		XXX		V
Royal Bank of Scotland	Cash	RR3QWICWIIPCS844S074	Cash Collateral	19,660,000		XXX		V
Société Générale	Cash	02RNE81BX4P4R0TD8PL41	Cash Collateral	112,490,000		XXX		V
UBS AG, London	Cash	BFMBT61CT2L1QCEMIK50	Cash Collateral	14,604,000		XXX		V
Wells Fargo	Cash	KB1H1DSPRFMYMCJFXT09	Cash Collateral	65,950,000		XXX		V
CME	Cash	549300HN4UKV1E2R3U73	Cash Collateral	141,555,203		XXX		V
Royal Bank Of Canada WFC Branch	Cash	549300L02FLSSVFFR64	Cash Collateral	254,673,401		XXX		V
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	9,598,550	8,597,619	XXX	07/22/2029	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	59	54	XXX	10/22/2025	I
Citibank	Fx Bond	E570DZVZ7FF32TWEFA76	Foreign Bonds	229,838	202,332	XXX	08/10/2031	I
Wells Fargo Bank	US Treasury	854502-10-1	USTR Note	2,931,668	2,855,254	XXX	08/15/2042	I

STATEMENT AS OF JUNE 30, 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 Equity	KB1H1DSPRFMYMCMCJFXT09 ..	776696-10-6	US Equity	506,978	430,931	XXX	I
Wells Fargo Bank	US Bond	KB1H1DSPRFMYMCMCJFXT09 ..	773903-AG-4	Corp Bond	1,181,875	1,169,254	XXX	03/01/2025 I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCMCJFXT09 ..	666807-10-2	US Equity	1,007,252	856,164	XXX	I
Wells Fargo Bank	US Bond	KB1H1DSPRFMYMCMCJFXT09 ..	459058-KK-8	Corp Bond	1,835,918	1,800,335	XXX	09/26/2026 I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCMCJFXT09 ..	42809H-10-7	US Equity	1,519,639	1,291,693	XXX	I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCMCJFXT09 ..	037833-10-0	US Equity	1,519,468	1,291,548	XXX	I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCMCJFXT09 ..	036620-10-5	US Equity	511,694	434,940	XXX	I
0299999999 - Total					1,219,519,543	18,930,124	XXX	XXX

STATEMENT AS OF JUNE 30, 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									