

**QUARTERLY STATEMENT**

**OF THE**

**NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
SEPTEMBER 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 SEPTEMBER 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...

Signed by:  
*Thomas A Hendry*  
569AB0805FAE404...

DocuSigned by:  
*Robert Gardner*  
672FD5DFE9A045A...

ERIC ANSEL FELDSTEIN  
Executive Vice President  
and Chief Financial Officer

THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

ROBERT MICHAEL GARDNER  
Senior Vice President  
and Controller

Subscribed and sworn to before me this  
\_\_ day of November 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 SEPTEMBER 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 .....	102,295,323,935		102,295,323,935	102,055,938,253
2. Stocks:				
2.1 Preferred stocks .....	43,876,680		43,876,680	43,512,713
2.2 Common stocks .....	763,922,998		763,922,998	615,258,682
3. Mortgage loans on real estate:				
3.1 First liens .....	15,874,085,409		15,874,085,409	15,156,089,176
3.2 Other than first liens.....	334,006,163		334,006,163	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) .....	89,453,998		89,453,998	91,166,137
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ .....(165,802,587) ), cash equivalents (\$ ..... 3,239,273,131 ) and short-term investments (\$ ..... 68,790,613 ) .....	3,142,261,157		3,142,261,157	1,695,809,620
6. Contract loans (including \$ ..... premium notes) .....	1,018,324,835	20,343,383	997,981,452	927,584,607
7. Derivatives .....	1,102,284,748		1,102,284,748	1,196,422,700
8. Other invested assets .....	3,694,234,789	6,840,741	3,687,394,048	3,338,621,735
9. Receivables for securities .....	38,873,950		38,873,950	15,694,487
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	112,606,602		112,606,602	137,225,563
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	128,509,255,264	27,184,124	128,482,071,140	125,601,165,298
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	1,060,244,766	20,611	1,060,224,155	1,005,030,352
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	421,888,840		421,888,840	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 .....	68,288,470	6,394,571	61,893,899	39,467,658
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	826,165		826,165	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 .....	1,523,691,463	824,809,104	698,882,359	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 .....	29,233,286		29,233,286	36,854,012
24. Health care (\$ ..... ) and other amounts receivable .....	14,441,433	14,441,433		
25. Aggregate write-ins for other than invested assets .....	12,061,568,165	174,284,974	11,887,283,191	11,121,091,961
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	143,732,577,011	1,047,134,817	142,685,442,194	138,909,313,692
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	60,670,437,962		60,670,437,962	55,405,324,258
28. Total (Lines 26 and 27)	204,403,014,973	1,047,134,817	203,355,880,156	194,314,637,950
<b>DETAILS OF WRITE-INS</b>				
1101. Derivatives-collateral assets .....	112,606,602		112,606,602	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)	112,606,602		112,606,602	137,225,563
2501. Interest in annuity contracts .....	11,290,367,571		11,290,367,571	10,774,330,335
2502. Admitted disallowed IMR .....	570,452,138		570,452,138	327,969,923
2503. Miscellaneous .....	198,069,577	174,273,169	23,796,408	17,471,452
2598. Summary of remaining write-ins for Line 25 from overflow page .....	2,678,879	11,805	2,667,074	1,320,251
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,061,568,165	174,284,974	11,887,283,191	11,121,091,961

STATEMENT AS OF SEPTEMBER 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 \$ ..... 115,326,777,550 less \$ ..... included in Line 6.3 (including \$ ..... 61,769,929 Modco Reserve) .....	115,326,777,550	112,989,918,073
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	1,908,925,811	1,582,948,836
4. Contract claims:		
4.1 Life .....	1,094,469,180	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 \$ ..... 42,248,407 ceded .....	42,248,407	72,848,644
9.4 Interest Maintenance Reserve .....		
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 6,720,260 , accident and health \$ ..... and deposit-type contract funds \$ .....	6,720,260	6,121,180
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	3,020,953	13,931,431
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (1,099,569,470) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(1,135,380,863)	(1,113,952,922)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	43,910,483	59,548,069
15.1 Current federal and foreign income taxes, including \$ ..... (13,776,866) on realized capital gains (losses) .....	44,155,800	22,610,604
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	11,276,805	27,566,319
17. Amounts withheld or retained by reporting entity as agent or trustee .....	3,063,751	5,130,346
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	420,924,257	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 .....	91,671,517	95,895,014
22. Borrowed money \$ ..... and interest thereon \$ .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	2,049,721,021	1,939,024,108
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	9,489,991	9,469,551
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	199,254,214	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 .....	362,328,188	233,052,175
24.09 Payable for securities .....	688,734,599	276,083,830
24.10 Payable for securities lending .....	1,004,380,416	677,685,982
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	12,241,917,330	11,616,586,363
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	134,417,610,329	129,997,169,839
27. From Separate Accounts Statement .....	60,655,803,060	55,388,332,353
28. Total liabilities (Lines 26 and 27) .....	195,073,413,389	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 .....	570,452,138	327,969,923
35. Unassigned funds (surplus) .....	3,229,439,319	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 \$ ..... 14,634,902 in Separate Accounts Statement) .....	8,257,466,767	8,904,135,758
38. Totals of Lines 29, 30 and 37 .....	8,282,466,767	8,929,135,758
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	203,355,880,156	194,314,637,950
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements .....	11,290,367,571	10,774,330,335
2502. Derivatives-collateral liability .....	938,285,892	823,165,074
2503. Liability for interest on claims .....	8,603,398	7,299,279
2598. Summary of remaining write-ins for Line 25 from overflow page .....	4,660,469	11,791,675
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	12,241,917,330	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 .....	570,452,138	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) .....	570,452,138	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	16,540,641,582	12,061,654,848	16,696,733,580
2. Considerations for supplementary contracts with life contingencies	42,758,626	37,021,313	46,590,702
3. Net investment income	4,058,355,923	3,735,396,258	5,212,744,065
4. Amortization of Interest Maintenance Reserve (IMR)	(20,289,940)	2,114,593	2,534,534
5. Separate Accounts net gain from operations excluding unrealized gains or losses	37,130,300	34,856,305	60,464,291
6. Commissions and expense allowances on reinsurance ceded	625,810	362,880	381,972
7. Reserve adjustments on reinsurance ceded	(477,839)	(8,343,898)	(8,572,554)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	684,198,753	660,017,974	881,917,176
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	211,769,759	178,580,616	246,665,714
9. Totals (Lines 1 to 8.3)	21,554,712,974	16,701,660,889	23,139,459,480
10. Death benefits	1,657,150,505	1,678,942,483	2,272,142,903
11. Matured endowments (excluding guaranteed annual pure endowments)	1,487,560	2,116,692	2,726,569
12. Annuity benefits	3,016,463,275	2,737,258,139	3,664,382,492
13. Disability benefits and benefits under accident and health contracts	162,463	95,941	107,929
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	13,830,500,065	8,178,309,770	12,036,663,400
16. Group conversions	(145,102)	135,233	144,891
17. Interest and adjustments on contract or deposit-type contract funds	51,301,789	38,498,062	52,621,948
18. Payments on supplementary contracts with life contingencies	39,336,795	37,928,636	49,899,066
19. Increase in aggregate reserves for life and accident and health contracts	2,336,859,476	3,244,035,860	3,326,069,277
20. Totals (Lines 10 to 19)	20,933,116,826	15,917,320,816	21,404,758,475
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	463,922,205	420,575,421	559,583,113
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	767,868,797	741,089,491	1,025,240,226
24. Insurance taxes, licenses and fees, excluding federal income taxes	88,961,168	73,930,483	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	(1,260,191,714)	(831,256,464)	(648,101,076)
27. Aggregate write-ins for deductions	18,694	82,886	87,684
28. Totals (Lines 20 to 27)	20,993,695,976	16,321,742,633	22,466,187,329
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	561,016,998	379,918,256	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)	561,016,998	379,918,256	673,272,151
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	198,837,991	191,152,856	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)	362,179,007	188,765,400	405,371,356
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 40,786,096 (excluding taxes of \$ (69,850,826) transferred to the IMR)	(22,860,806)	(51,799,446)	187,632,202
35. Net income (Line 33 plus Line 34)	339,318,201	136,965,954	593,003,558
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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)	339,318,201	136,965,954	593,003,558
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (17,523,505)	(94,866,663)	14,152,598	(518,726,926)
39. Change in net unrealized foreign exchange capital gain (loss)	168,051,724	33,039,441	250,396,048
40. Change in net deferred income tax	172,923,389	168,411,507	188,831,794
41. Change in nonadmitted assets	(228,263,490)	(17,542,738)	(88,537,430)
42. Change in liability for reinsurance in unauthorized and certified companies	(20,440)	5,527,252	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	(110,696,913)	(164,658,095)	(48,981,492)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	36,173,164	35,743,608	58,211,169
47. Other changes in surplus in Separate Accounts Statement	(39,487,303)	(36,097,470)	(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	199,340	(815,684)	(193,340)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(646,668,991)	174,726,373	392,684,359
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,282,466,767	8,711,177,772	8,929,135,758
<b>DETAILS OF WRITE-INS</b>			
08.301. Intercompany income other	82,299,473	67,377,142	95,339,676
08.302. Sundry income	66,946,354	58,406,943	79,052,784
08.303. Fee income from deposit contract	59,377,353	51,261,257	70,272,398
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	3,146,579	1,535,274	2,000,856
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	211,769,759	178,580,616	246,665,714
2701. Fines, penalties and fees from regulatory authorities	18,694	82,886	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)	18,694	82,886	87,684
5301. Change in special reserves on certain group annuity separate accounts	193,340	(815,684)	(193,340)
5302. Annuity benefits direct	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)	199,340	(815,684)	(193,340)

STATEMENT AS OF SEPTEMBER 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	16,572,438,618	12,141,595,076	16,729,848,674
2. Net investment income .....	4,187,434,654	3,454,767,474	4,878,258,577
3. Miscellaneous income .....	896,528,013	840,148,168	1,129,540,603
4. Total (Lines 1 to 3) .....	21,656,401,285	16,436,510,718	22,737,647,854
5. Benefit and loss related payments .....	18,510,352,929	12,666,772,249	18,054,960,733
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(1,238,958,780)	(852,543,313)	(634,817,542)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,261,361,352	1,140,484,225	1,547,930,226
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 5,817,973 tax on capital gains (losses) .....	148,668,779	118,746,812	234,775,979
10. Total (Lines 5 through 9) .....	18,681,424,280	13,073,459,973	19,202,849,396
11. Net cash from operations (Line 4 minus Line 10) .....	2,974,977,005	3,363,050,745	3,534,798,458
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	13,294,520,984	7,783,443,651	11,297,658,972
12.2 Stocks .....	247,092,483	258,102,535	857,677,678
12.3 Mortgage loans .....	1,946,871,464	1,494,843,103	1,887,406,773
12.4 Real estate .....			
12.5 Other invested assets .....	271,236,500	100,310,658	173,192,763
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(940,897)	599,565	2,136,867
12.7 Miscellaneous proceeds .....	669,643,035	226,534,405	(36,792,866)
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	16,428,423,569	9,863,833,917	14,181,280,187
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	13,900,715,113	14,841,414,476	19,256,288,897
13.2 Stocks .....	293,394,431	48,877,064	111,343,785
13.3 Mortgage loans .....	2,726,998,360	1,333,851,830	1,877,745,386
13.4 Real estate .....			
13.5 Other invested assets .....	571,956,523	333,560,346	427,538,761
13.6 Miscellaneous applications .....	92,200,970	78,948,152	244,179,081
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	17,585,265,397	16,636,651,868	21,917,095,910
14. Net increase (or decrease) in contract loans and premium notes .....	69,548,693	45,268,742	65,583,976
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,226,390,521)	(6,818,086,693)	(7,801,399,699)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	295,721,221	49,956,849	109,646,122
16.5 Dividends to stockholders .....	890,000,000		
16.6 Other cash provided (applied) .....	292,143,832	(592,240,274)	(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) .....	(302,134,947)	(542,283,425)	(438,383,319)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	1,446,451,537	(3,997,319,373)	(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) .....	3,142,261,157	2,403,474,807	1,695,809,620

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

20.0001. Transfer of bond investment to bond investment .....	591,657,428	391,407,823	556,146,908
20.0002. Transfer of bonds from NYLIAC to NYL .....	462,771,608		
20.0003. Depreciation/ amortization on fixed assets .....	67,580,366	72,690,856	92,187,260
20.0004. Low income housing tax credit unfunded commitments .....	47,921,230	23,564,947	9,750,770
20.0005. Capitalized interest on bonds .....	40,213,713	45,637,062	59,815,132
20.0006. Transfer/exchange of bond investment to equity investment .....	24,638,021	15,148,323	22,701,940
20.0007. Capitalized interest on mortgage loans .....	17,377,525	11,956,241	16,624,613
20.0008. Transfer between equity investment to equity investment .....	3,479,270	23,002,853	31,561,488
20.0009. Dividend reinvestment of equities .....	767,581	279,653	360,262
20.0010. Transfer of other invested assets to bonds .....		4,560,000	8,316,815

STATEMENT AS OF SEPTEMBER 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 of mortgage loans to other invested assets .....	.....	2,184,372	.....481,372
20.0012. Stock distribution .....	.....	208,421	.....
20.0013. Distribution of shares from other invested assets to equity .....	.....	96,882	.....96,882
20.0014. Transfer from mortgage loan asset to mortgage loan asset .....	.....		.....2,246,465
20.0015. Distribution of shares to/ from operating income .....	.....		.....35,623

**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 .....	1,517,709,883	1,319,616,533	2,531,529,732
2. Group life .....	9,722,084	29,337,179	42,030,615
3. Individual annuities .....	14,490,881,662	10,214,967,480	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) .....	16,018,362,429	11,563,944,692	16,042,225,810
9. Deposit-type contracts .....	529,208,594	300,467,266	451,700,359
10. Total (Lines 8 and 9)	16,547,571,023	11,864,411,958	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 September 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
<b>Net Income</b>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	\$ 339,318,201	\$ 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>\$ 339,318,201</u>	<u>\$ 593,003,558</u>
<b>Capital and Surplus</b>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	\$ 8,282,466,767	\$ 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>\$ 8,282,466,767</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.

On September 30, 2024, the Company changed its accounting policy on the reporting of premiums and benefits on internal replacement transactions. Internal replacements refer to transactions whereby a policyholder transfers the cash surrender value from their current policy into a similar policy. Premiums and benefits from these types of exchanges are now reported gross in the statement of operations. Our previous policy, which was discussed with the Department and to which they had no objection, was to net the benefit expense against the premium income in the statement of operations. Through September 30, 2024, premium income and benefit expense include \$3,149,154,915 from internal replacements. If this policy was in effect for 2023, premium income and benefit expense would have been \$3,982,297,382 higher from internal replacements.

### 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 September 30, 2024.

	OTTI Recognized in Loss			Fair Value 1-(2a+2b)
	Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	
<b>General Account:</b>				
<b>OTTI recognized 1st Quarter</b>				
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
<b>OTTI recognized 2nd Quarter</b>				
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
<b>OTTI recognized 3rd Quarter</b>				
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	—	—	—	—
<b>OTTI recognized 4th Quarter</b>				
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>	
<b>Separate Account:</b>				
<b>OTTI recognized 1st Quarter</b>				
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	—	—	—	—
<b>OTTI recognized 2nd Quarter</b>				
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	—	—	—	—
<b>OTTI recognized 3rd Quarter</b>				
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	—	—	—	—
<b>OTTI recognized 4th Quarter</b>				
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>	
<b>Grand Total</b>		<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 <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period	
<b>General Account</b>							
007034BN0	\$ 179,052	\$ 159,745	\$ 19,307	\$ 159,745	\$ 156,840	9/30/2024	
059469AF3	397,259	392,059	5,200	392,059	376,214	9/30/2024	
12627HAK6	339,883	338,917	966	338,917	305,661	9/30/2024	
12628KAF9	401,437	392,198	9,239	392,198	353,064	9/30/2024	
12628LAJ9	72,687	69,997	2,690	69,997	65,280	9/30/2024	
12629EAD7	549,688	533,019	16,669	533,019	424,987	9/30/2024	
126384AQ9	11,429	11,367	62	11,367	10,573	9/30/2024	
12667FJ55	564,631	551,167	13,464	551,167	505,641	9/30/2024	
12667G6W8	691,390	684,646	6,744	684,646	621,351	9/30/2024	
12667GXM0	625,020	613,966	11,054	613,966	562,334	9/30/2024	
12667GXN8	218,888	215,178	3,710	215,178	200,187	9/30/2024	
126694DT2	141,093	139,238	1,855	139,238	112,820	9/30/2024	
17309BAB3	74,719	73,183	1,536	73,183	69,501	9/30/2024	
225470S95	247,097	244,845	2,252	244,845	187,094	9/30/2024	
36228F3Q7	704	703	1	703	704	9/30/2024	
3622ELAG1	147,286	144,235	3,051	144,235	134,163	9/30/2024	
3622MPAT5	12,498	12,382	116	12,382	11,054	9/30/2024	
362334MD3	32,669	32,540	129	32,540	29,547	9/30/2024	
362375AF4	315,885	313,325	2,560	313,325	308,570	9/30/2024	
36242DD26	258,895	258,036	859	258,036	253,971	9/30/2024	
36244SAC2	2,011,685	1,967,593	44,092	1,967,593	1,795,470	9/30/2024	
36244SAF5	1,224,886	1,197,768	27,118	1,197,768	1,115,326	9/30/2024	
466247ZQ9	239,794	235,070	4,724	235,070	206,514	9/30/2024	
46627MEA1	519,667	514,633	5,034	514,633	466,056	9/30/2024	
46628BBD1	100,327	97,497	2,830	97,497	72,859	9/30/2024	
46628SAE3	1,081,150	1,071,551	9,599	1,071,551	1,039,676	9/30/2024	
46628SAG8	767,973	761,251	6,722	761,251	749,086	9/30/2024	
46630MAG7	229,618	227,966	1,652	227,966	200,346	9/30/2024	
53947LAG3	15,890,547	15,054,275	836,272	15,054,275	15,054,275	9/30/2024	
53948TAD2	10,181,759	—	10,181,759	—	—	9/30/2024	
61749EAD9	1,268,884	1,241,294	27,590	1,241,294	1,150,481	9/30/2024	
61749EAE7	362,868	355,104	7,764	355,104	332,115	9/30/2024	
61749EAH0	398,600	391,718	6,882	391,718	357,942	9/30/2024	
61750YAB5	29,547	29,102	445	29,102	29,253	9/30/2024	
61750YAD1	768,778	757,216	11,562	757,216	738,787	9/30/2024	
61750YAE9	107,530	105,909	1,621	105,909	105,461	9/30/2024	
61750YAJ8	207,543	204,421	3,122	204,421	200,655	9/30/2024	
61751JAH4	629,784	629,577	207	629,577	589,686	9/30/2024	
61751JAJ0	626,388	626,207	181	626,207	589,517	9/30/2024	
61752RAH5	216,641	212,325	4,316	212,325	205,125	9/30/2024	
61752RAJ1	479,550	470,089	9,461	470,089	457,820	9/30/2024	
61752RAM4	462,424	451,867	10,557	451,867	441,207	9/30/2024	
65537BAC4	1,223,587	1,210,027	13,560	1,210,027	1,134,937	9/30/2024	
65537BAF7	796,777	787,947	8,830	787,947	741,597	9/30/2024	
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	

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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
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

## NOTES TO FINANCIAL STATEMENTS

## IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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
<b>Subtotal - General Account</b>	<b>XXX</b>	<b>XXX</b>	<b>16,836,439</b>	<b>XXX</b>	<b>XXX</b>	
<b>Guaranteed Separate Accounts</b>						
059469AF3	66,063	65,203	860	65,203	62,702	9/30/2024
12627HAK6	59,791	59,623	168	59,623	53,940	9/30/2024
12628KAF9	52,362	51,156	1,206	51,156	46,052	9/30/2024
126384AQ9	11,425	11,367	58	11,367	10,573	9/30/2024
3622MPAT5	12,498	12,382	116	12,382	11,054	9/30/2024
36244SAC2	110,068	107,655	2,413	107,655	98,323	9/30/2024
36244SAF5	101,406	99,154	2,252	99,154	92,944	9/30/2024
61749EAD9	56,395	55,169	1,226	55,169	51,132	9/30/2024
61749EAE7	27,913	27,316	597	27,316	25,547	9/30/2024
61749EAH0	85,415	83,940	1,475	83,940	76,702	9/30/2024
61750YAE9	26,882	26,477	405	26,477	26,365	9/30/2024
61750YAJ8	77,829	76,658	1,171	76,658	75,246	9/30/2024
75970HAD2	6,619	6,520	99	6,520	6,610	9/30/2024
76110VSU3	102	78	24	78	78	9/30/2024
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
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

## NOTES TO FINANCIAL STATEMENTS

### IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
75970HAD2	11,858	11,303	555	11,303	11,176	3/31/2024
76110VSU3	1,192	102	1,090	102	98	3/31/2024
<b>Subtotal - Guaranteed Separate Accounts</b>	<b>XXX</b>	<b>XXX</b>	<b>201,011</b>	<b>XXX</b>	<b>XXX</b>	
<b>Grand Total</b>	<b>XXX</b>	<b>XXX</b>	<b>\$ 17,037,450</b>	<b>XXX</b>	<b>XXX</b>	

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

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at September 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	\$ 1,514,143,427	\$ 50,285,228	\$15,701,296,093	\$ 1,487,223,013	\$17,215,439,520	\$ 1,537,508,241
Guaranteed Separate Accounts	40,981,268	515,717	1,066,436,988	120,550,337	1,107,418,256	121,066,054
<b>Total</b>	<b>\$ 1,555,124,695</b>	<b>\$ 50,800,945</b>	<b>\$16,767,733,081</b>	<b>\$ 1,607,773,350</b>	<b>\$18,322,857,776</b>	<b>\$ 1,658,574,295</b>

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

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

(1) - (2) No change.

(3) Collateral Received

a. No change.

b. The Company has not sold or 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 September 30, 2024, the carrying value and fair value of securities held under agreements to purchase and resell was \$457,511,000, 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 4.84%.

(2) Type of repo trades used

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

## NOTES TO FINANCIAL STATEMENTS

## (3) Original (flow) &amp; residual maturity

		First Quarter 2024	Second Quarter 2024	Third Quarter 2024
a. Maximum Amount				
1. Open - no maturity	\$	—	\$ —	—
2. Overnight	\$	465,344,000	\$ 476,698,000	\$ 481,362,000
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	\$ 457,511,000
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	Third Quarter 2024
a. Maximum Amount	\$	465,344,000	\$ 476,698,000	\$ 481,362,000
b. Ending Balance	\$	465,344,000	\$ 460,189,000	\$ 457,511,000

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

	1	2	3	4	5	6	7	8
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
Ending Balance								
a. Bonds - FV	\$ —	\$ 457,511,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 457,511,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

## (7) Collateral pledged - secured borrowing

		First Quarter 2024	Second Quarter 2024	Third Quarter 2024
a. Maximum Amount				
1. Cash	\$	—	\$ —	—
2. Securities (FV)	\$	474,651,969	\$ 486,231,960	\$ 490,989,240
3. Securities (BACV)		XXX	XXX	XXX
4. Nonadmitted subset (BACV)		XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$	—	\$ —	—
2. Securities (FV)	\$	474,651,969	\$ 469,393,332	\$ 466,661,952
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	\$ 466,661,952	\$ 466,661,952



## NOTES TO FINANCIAL STATEMENTS

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

(10) At September 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	73	21
Aggregate Amount of Investment Income	\$ 4,471,109	\$ 391,058

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

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

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

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	\$ —	\$ —	\$ —	\$ —
(2) Negative (disallowed) IMR admitted	589,741,673	570,452,138	19,289,535	—
(3) Calculated adjusted capital and surplus				
<b>Total</b>				
Prior Period General Account Capital & Surplus	8,163,974,329			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	145,530,401			
EDP Equipment & Operating System Software (admitted)	—			
Net DTAs (admitted)	654,634,186			
Net Negative (disallowed) IMR (admitted)	509,712,221			
Adjusted Capital & Surplus	<u>\$6,854,097,521</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	8.6 %			
(5) Allocated gains/losses to IMR from derivatives				
	<b>Gains</b>	<b>Losses</b>		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$ 343,263,871	\$ 419,163,990		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	21,394,574	20,676,740		
Fair Value Derivative Gains & Losses Amortized Over Current Period	11,533,251	12,822,811		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	353,125,194	427,017,919		

### 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. At June 30, 2024, the Company declared and recorded a \$890,000,000 dividend distribution payable to its parent company, New York Life Insurance Company ("NYLIC"). The full dividend distribution was paid on September 16, 2024 in the form of cash.

On September 26, 2024, the Company received cash totaling \$467,828,242 from NYLIC in exchange for invested assets.

### 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	\$ 7,134,272,110	\$ 7,134,272,110	\$ —

## 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 September 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 <sup>1</sup>	Carrying Value <sup>1</sup>	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 2,752,346,738	\$ 2,752,346,738	\$ —
2. Current year general account	\$ 2,752,346,738	\$ 2,752,346,738	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 3,017,916,337	\$ 3,017,916,337	\$ 5,000,000

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

## (4) Borrowing from FHLB of Pittsburgh

a. At September 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

## NOTES TO FINANCIAL STATEMENTS

- 12. Retirement Plans, Deferred Compensation, Post employment Benefits and Compensated Absences and Other Postretirement Benefit Plans**
- A. Defined Benefit Plans**
- (1) - (3) No change.
- (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.

## NOTES TO FINANCIAL STATEMENTS

- (2) The details by NAIC designation of 3 or below, or unrated, of securities sold through the nine months ended September 30, 2024 that were reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		1	47,081	49,524	1,125
		<u>1</u>	<u>\$ 47,081</u>	<u>\$ 49,524</u>	<u>\$ 1,125</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.

## NOTES TO FINANCIAL STATEMENTS

## 20. Fair Value Measurements

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

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

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

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of September 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	\$ —	\$ 15,776,798	\$ 28,099,882	\$ —	\$ 43,876,680
1. Preferred stocks	—	15,776,798	28,099,882	—	43,876,680
2. Bonds					
SVO identified bond ETF	99,696,610	—	—	—	99,696,610
U.S. corporate	—	26,709,940	—	—	26,709,940
Foreign Corporate	—	1,746,360	—	—	1,746,360
Non-agency commercial mortgage-backed securities	—	14,605,476	—	—	14,605,476
Non-agency residential mortgage-backed securities	—	66,251	—	—	66,251
Non-agency asset-backed securities	—	1	661,985	—	661,986
Total bonds	99,696,610	43,128,028	661,985	—	143,486,623
3. Common stocks	730,447,353	2,130	33,473,515	—	763,922,998
4. Derivative assets					
Foreign currency swaps	—	101,801,102	—	—	101,801,102
Inflation swaps	—	—	—	—	—
Interest rate swaps	—	481,316,373	—	—	481,316,373
Equity options	—	323,437,864	—	—	323,437,864
Interest rate options	—	19,078,033	—	—	19,078,033
Foreign currency forwards	—	—	—	—	—
Futures	75,125	—	—	—	75,125
Total derivative assets	75,125	925,633,372	—	—	925,708,497
5. Separate accounts assets	52,082,628,351	6,594,367	19,793	2,244,413,893	54,333,656,404
6. Other invested assets	—	34,882,284	40,134,986	—	75,017,270
Total assets at fair value	\$ 52,912,847,439	\$ 1,026,016,979	\$ 102,390,161	\$ 2,244,413,893	\$ 56,285,668,472
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 213,639,150	\$ —	\$ —	\$ 213,639,150
Foreign currency swaps	—	3,287,682	—	—	3,287,682
Interest rate options	—	298,181	—	—	298,181
Foreign currency forwards	—	11,380,270	—	—	11,380,270
Inflation swaps	—	—	—	—	—
Futures	—	—	—	—	—
Bond Forwards	—	10,587,875	—	—	10,587,875
Total derivative liabilities	—	239,193,158	—	—	239,193,158
2. Separate accounts liabilities - derivatives <sup>1</sup>	—	2,042,248	—	—	2,042,248
Total liabilities at fair value	\$ —	\$ 241,235,406	\$ —	\$ —	\$ 241,235,406

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

## NOTES TO FINANCIAL STATEMENTS

- (2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended September 30, 2024:

	Balance at 07/01/2024	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 09/30/2024
Assets:										
Preferred stocks	\$ 28,099,882	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 28,099,882
Bonds:										
Non-agency asset-backed securities	—	824,627	—	—	(162,643)	—	—	—	—	661,984
Total Bonds	—	824,627	—	—	(162,643)	—	—	—	—	661,984
Common stocks	\$ 33,473,516	—	—	—	—	—	—	—	—	33,473,516
Separate accounts assets	\$ 21,371	—	—	—	(1,578)	—	—	—	—	19,793
Other invested assets	59,968,672	—	(13,897,638)	(4,933,519)	(1,002,529)	—	—	—	—	40,134,986
Total	\$121,563,441	\$ 824,627	\$(13,897,638)	\$ (4,933,519)	\$ (1,166,750)	\$ —	\$ —	\$ —	\$ —	\$102,390,161

*Transfers between levels*

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

*Transfers into and out of Level 3*

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

Transfers into Level 3 totaled \$824,627 for the three months ended September 30, 2024, which relate to non-agency ABS assets that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period. Transfers out of Level 3 totaled \$13,897,638 for the three months ended September 30, 2024 which relate to other invested assets residual tranches of securitizations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

- (3) Determination of Fair Value

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

## NOTES TO FINANCIAL STATEMENTS

### *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 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.



## NOTES TO FINANCIAL STATEMENTS

*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.

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at September 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)
<b>Assets:</b>							
Bonds	\$97,411,398,149	\$102,295,323,935	\$ 99,696,610	\$92,370,843,215	\$ 4,940,858,324	\$ —	\$ —
Preferred stocks	43,876,680	43,876,680	—	15,776,798	28,099,882	—	—
Common stocks	763,922,998	763,922,998	730,447,353	2,130	33,473,515	—	—
Mortgage loans	15,738,026,202	16,208,091,573	—	—	15,738,026,202	—	—
Cash, cash equivalents and short-term investments	3,142,261,157	3,142,261,157	547,854,854	2,594,406,303	—	—	—
Derivatives	1,268,769,746	1,102,284,748	75,125	1,268,694,621	—	—	—
Derivatives - collateral	105,779,424	105,779,424	—	105,779,424	—	—	—
Other invested assets <sup>1</sup>	573,818,924	530,753,417	—	181,085,170	392,733,754	—	—
Investment income due and accrued	1,060,224,155	1,060,224,155	—	1,060,224,155	—	—	—
Separate accounts assets	60,247,135,920	60,651,148,426	52,119,244,270	4,836,940,964	1,046,536,793	2,244,413,893	—
<b>Total assets</b>	<b>\$180,355,213,355</b>	<b>\$185,903,666,513</b>	<b>\$53,497,318,212</b>	<b>\$102,433,752,780</b>	<b>\$22,179,728,470</b>	<b>\$2,244,413,893</b>	<b>\$ —</b>
<b>Liabilities:</b>							
<b>Deposit fund contracts:</b>							
Annuities certain	\$ 1,551,878,009	\$ 1,565,940,213	\$ —	\$ —	\$ 1,551,878,009	\$ —	\$ —
Derivatives	311,782,523	362,328,188	—	311,782,523	—	—	—
Derivatives - collateral	938,285,892	938,285,892	—	938,285,892	—	—	—
Payable to parent and affiliate	199,254,214	199,254,214	—	199,254,214	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	1,004,380,416	1,004,380,416	—	1,004,380,416	—	—	—
Separate accounts liabilities - derivatives	12,455,608	9,528,042	—	12,455,608	—	—	—
<b>Total liabilities</b>	<b>\$ 4,018,036,662</b>	<b>\$ 4,079,716,965</b>	<b>\$ —</b>	<b>\$ 2,466,158,653</b>	<b>\$ 1,551,878,009</b>	<b>\$ —</b>	<b>\$ —</b>

<sup>1</sup> 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 \$2,144,090,972 and a fair value of \$2,160,600,473 at September 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 \$753,280,020 at September 30, 2024. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

## NOTES TO FINANCIAL STATEMENTS

### 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

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 September 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.

## NOTES TO FINANCIAL STATEMENTS

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

9/30/2024					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,951,149,190	\$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Private Equity	Venture Capital	226,849,502	—	Quarterly	95 days or less
Hedge Fund	Fixed Income Arbitrage	61,352,528	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	5,061,494	—	Monthly	30 days
Hedge Fund	Sector Investing	1,179	—	Monthly	30 days
		\$ 2,244,413,893	\$ —		

## NOTES TO FINANCIAL STATEMENTS

### 21. Other Items

- A. No change.
- B. Not applicable.
- C. Not applicable.
- D - E Not applicable.
- F - G. No change.
- H - I. Not applicable.

### 22. Events Subsequent

At November 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 SEPTEMBER 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [ X ]  
 If yes, attach an explanation.  
 .....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/09/2021
- 6.4 By what department or departments?  
 Delaware Department of Insurance .....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:  
 .....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
 .....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF SEPTEMBER 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 [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:  
 .....

- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [  ] No [  ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
 Change to Electronic Communications Policy: Certain employees, based on business needs, may be allowed to communicate business information via text message on corporate-issued devices only. These messages are retained in the company's record retention systems. For those who are not part of this designated group, text message capabilities on corporate devices are disabled, and Teams should be used as the approved messaging platform. ....

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [  ] No [  ]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).  
 .....

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]  
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 17,833,236

**INVESTMENT**

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ 649,221,941

13. Amount of real estate and mortgages held in short-term investments: ..... \$

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [  ] No [  ]

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 3,120,177,818	\$ 3,129,394,737
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	\$ 2,082,775,187
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 5,066,003,715	\$ 5,212,169,924
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [  ] No [  ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [  ] No [  ] N/A [  ]  
 If no, attach a description with this statement.  
 .....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:  
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ 1,038,442,059  
 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ 1,037,570,532  
 16.3 Total payable for securities lending reported on the liability page. .... \$ 1,004,380,416

STATEMENT AS OF SEPTEMBER 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.....
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.....
107717 .....	MacKay Shields LLC .....	549300Y7LLCOFU7R8H16 .....	SEC .....	DS.....
309234 .....	Apogem Capital LLC .....	549300S5HOLSGCLLY165 .....	SEC .....	DS.....
289468 .....	Ausbil Investment Management Limited .....	213800CAHL6BV66NEZ11 .....	SEC .....	DS.....
109591 .....	New York Life Investment Management LLC .....	1GJ1X7QLRC5K7CY9GE11 .....	SEC .....	DS.....
154625 .....	Credit Value Partners, LLC .....	PH9L08JDKW4453VQ1706 .....	SEC .....	NO.....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNLGX41 .....	SEC .....	NO.....
107738 .....	Goldman Sachs Asset Management LP .....	CF5M58QA35CFPUX70H17 .....	SEC .....	NO.....
107038 .....	J.P. Morgan Investment Management Inc. ....	549300W78QHV4XMM6K69 .....	SEC .....	NO.....

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

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

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

-Filings that have been submitted but not yet rated by the SVO: 6 .....

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 SEPTEMBER 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 .....\$.....3,388,801
- 1.13 Commercial Mortgages .....\$.....16,158,961,720
- 1.14 Total Mortgages in Good Standing .....\$.....16,162,350,521
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms.....\$.....41,019,231
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages .....\$.....
- 1.32 Residential Mortgages .....\$.....371,821
- 1.33 Commercial Mortgages .....\$.....
- 1.34 Total Mortgages with Interest Overdue more than Three Months .....\$.....371,821
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages .....\$.....
- 1.42 Residential Mortgages .....\$.....
- 1.43 Commercial Mortgages .....\$.....4,350,000
- 1.44 Total Mortgages in Process of Foreclosure .....\$.....4,350,000
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....\$.....16,208,091,573
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages .....\$.....
- 1.62 Residential Mortgages .....\$.....
- 1.63 Commercial Mortgages .....\$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate .....\$.....
2. Operating Percentages:
- 2.1 A&H loss percent ..... %
- 2.2 A&H cost containment percent ..... %
- 2.3 A&H expense percent excluding cost containment expenses ..... %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date .....\$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

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



**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 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	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	17,975,065	130,558,867		148,533,932	5,908,572
2. Alaska	AK	L	5,439,475	64,373,872		69,813,347	779,334
3. Arizona	AZ	L	20,973,558	298,289,195		319,262,753	13,605,830
4. Arkansas	AR	L	6,566,819	67,038,881		73,605,700	644,890
5. California	CA	L	207,662,970	1,748,105,570		1,955,768,540	35,660,268
6. Colorado	CO	L	14,607,232	272,503,168		287,110,400	6,191,638
7. Connecticut	CT	L	45,774,715	187,295,230		233,069,945	12,109,442
8. Delaware	DE	L	6,540,474	49,047,843		55,588,317	1,901,862
9. District of Columbia	DC	L	6,010,813	20,496,718		26,507,531	706,488
10. Florida	FL	L	85,858,644	842,061,976		927,920,620	43,184,735
11. Georgia	GA	L	25,682,798	217,205,501		242,888,299	16,711,273
12. Hawaii	HI	L	5,958,156	132,624,446		138,582,602	3,782,158
13. Idaho	ID	L	2,971,067	72,434,734		75,405,801	1,153,744
14. Illinois	IL	L	67,537,802	393,708,979		461,246,781	12,103,805
15. Indiana	IN	L	55,359,011	108,992,263		164,351,274	6,276,261
16. Iowa	IA	L	12,826,778	161,368,721		174,195,499	4,234,584
17. Kansas	KS	L	9,571,271	106,224,439		115,795,710	1,638,802
18. Kentucky	KY	L	8,149,137	97,357,639		105,506,776	5,645,386
19. Louisiana	LA	L	22,635,614	306,725,663		329,361,277	4,820,875
20. Maine	ME	L	2,457,780	61,126,498		63,584,278	1,713,585
21. Maryland	MD	L	29,064,817	230,019,446		259,084,263	16,944,645
22. Massachusetts	MA	L	56,443,848	733,361,911		789,805,759	36,591,462
23. Michigan	MI	L	26,826,293	254,771,690		281,597,983	8,952,929
24. Minnesota	MN	L	70,292,892	181,127,833		251,420,725	10,786,465
25. Mississippi	MS	L	11,676,897	75,492,457		87,169,354	3,746,662
26. Missouri	MO	L	24,565,145	264,193,309		288,758,454	14,259,355
27. Montana	MT	L	3,907,276	48,425,099		52,332,375	1,208,921
28. Nebraska	NE	L	7,020,870	71,284,044		78,304,914	1,254,110
29. Nevada	NV	L	11,229,012	102,546,715		113,775,727	697,396
30. New Hampshire	NH	L	6,905,030	125,255,111		132,160,141	4,418,686
31. New Jersey	NJ	L	52,402,209	586,004,526		638,406,735	17,875,349
32. New Mexico	NM	L	5,454,073	109,572,597		115,026,670	7,301,945
33. New York	NY	L	180,618,716	2,040,594,933		2,221,213,649	41,088,749
34. North Carolina	NC	L	22,545,003	304,333,785		326,878,788	19,773,869
35. North Dakota	ND	L	2,609,463	38,007,546		40,617,009	428,230
36. Ohio	OH	L	29,069,696	429,165,226		458,234,922	17,983,773
37. Oklahoma	OK	L	9,472,358	138,417,904		147,890,262	3,726,469
38. Oregon	OR	L	9,270,416	161,359,310		170,629,726	6,054,356
39. Pennsylvania	PA	L	42,203,614	514,162,021		556,365,635	22,389,389
40. Rhode Island	RI	L	3,996,295	52,473,612		56,469,907	4,738,203
41. South Carolina	SC	L	15,517,668	190,836,990		206,354,658	7,116,960
42. South Dakota	SD	L	12,890,828	91,260,568		104,151,396	1,658,090
43. Tennessee	TN	L	14,454,869	173,258,933		187,713,802	7,817,009
44. Texas	TX	L	122,169,029	1,028,400,343		1,150,569,372	55,301,949
45. Utah	UT	L	8,009,263	119,533,810		127,543,073	1,209,221
46. Vermont	VT	L	2,780,425	56,982,051		59,762,476	1,269,883
47. Virginia	VA	L	53,782,484	397,742,021		451,524,505	15,332,584
48. Washington	WA	L	37,171,814	379,179,584		416,351,398	11,304,172
49. West Virginia	WV	L	2,024,572	49,412,675		51,437,247	1,360,585
50. Wisconsin	WI	L	12,570,531	157,430,345		170,000,876	7,489,815
51. Wyoming	WY	L	2,419,612	48,482,094		50,901,706	368,629
52. American Samoa	AS	N					
53. Guam	GU	L	15,208	127,628		142,836	
54. Puerto Rico	PR	N	64,029	2,500		66,529	
55. U.S. Virgin Islands	VI	L	14,295			14,295	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	666,291	5,992		672,283	
58. Aggregate Other Aliens	OT	XXX	5,999,249	165,651		6,164,900	
59. Subtotal	XXX		1,526,683,269	14,490,930,463		16,017,613,732	529,223,392
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		40,457			40,457	
94. Aggregate or other amounts not allocable by State	XXX		705,122			705,122	
95. Totals (Direct Business)	XXX		1,527,428,848	14,490,930,463		16,018,359,311	529,223,392
96. Plus Reinsurance Assumed	XXX		937,555,551			937,555,551	
97. Totals (All Business)	XXX		2,464,984,399	14,490,930,463		16,955,914,862	529,223,392
98. Less Reinsurance Ceded	XXX		426,234,869			426,234,869	
99. Totals (All Business) less Reinsurance Ceded	XXX		2,038,749,530	14,490,930,463		16,529,679,993	529,223,392
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		5,999,249	165,651		6,164,900	
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		5,999,249	165,651		6,164,900	
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)  
     NYLIC HKP VENTURE LLC (DE)  
     NYLIC HKP REIT 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)  
 Country Place LP (DE)  
     Country Place JV LLC (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)  
 Cumberland Properties LLC  
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)  
     PA 180 KOST RD LLC (DE)  
 Cortlandt Town Center LLC (DE)  
 REEP-WP ART TOWER JV LLC (DE)  
 REEP-1250 Forest LLC  
 REEP-HZ SPENCER LLC (DE)  
 REEP-IND MCP WEST NC LLC  
 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)

## 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 IV NC LLC (DE)  
 REEP-IND MCP V NC LLC (DE)  
 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 STANFORD COURT CA 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 220 NW Owner 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-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-OFC 1341 G DC LLC (DE)  
 REEP-OFC 1030 15NW DC LLC (DE)  
 REEP-OFC 1111 19NW DC 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)  
 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)  
 REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)  
 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)  
 AC 2023 NMTC Investor, LLC (LA)  
     USB NMTC FUND 20223-6, LLC (DE)  
 MSSIV NYL Investor Member LLC (DE)  
 MSVEF Investor LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

- MSVEF Feeder LP (DE)
  - MSVEF REIT LLC (DE)
    - Madison Square Value Enhancement Fund LP (DE)
      - MSVEF-MF Evanston GP LLC (DE)
        - MSVEF-MF Evanston IL LP (DE)
      - MSVEF-IND Commerce 303 GP LLC (DE)
        - MSVEF-IND Commerce 303 AZ LP (DE)
        - MSVEF-SW Commerce 303 JV LP (DE)
      - MSVEF-MF Pennbrook Station GP LLC (DE)
        - MSVEF- Pennbrook Station PA LP (DE)
      - MSVEF-MF Burrough's Mill GP LLC (DE)
        - MSVEF-MF Burrough's Mill NJ LP (DE)
      - MSVEF-MF Gramercy JV GP LLC (Delaware)
        - MSVEF-MF Gramercy OH LP (DE)
          - MSVEF-CR Gramercy JV LP (DE)
            - 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. (IND)  
Max I Limited (IND)  
Max Assets Services Limited. (IND)  
Max Square Limited (IND)  
Pharmax Corporation Limited. (IND)  
Max Towers Private. Limited. (IND)  
Max Estates 128 Private. Limited. (IND)  
Max Estates Gurgaon Limited. (IND)  
Acreage Builders Private. Limited. (IND)  
Astiki Realty Private Limited (IND)  
Max Estates Guragon Two 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-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)  
         MSSDF -OFCB Hanover LLC (DE)  
         MSSDF\_OFCB EI Segundo LLC (DE)  
 MSSIV GP LLC (DE)  
     Madison Square Strategic Investments Venture LP (DE)  
         MSSIV REIT Manager LLC (DE)  
         Madison Square Strategic Investments Venture REIT LLC (DE)  
         MSSIV – MF Country Place MD LLC (DE)  
         MSSIV – IND Speedway SC LLC (DE)  
             Speedway JV LLLC (DE)  
 MSVEF GP LLC (DE)  
 MCPF GP LLC (DE)  
 Madison Core Property Fund LP (DE)  
     MCPF Holdings Manager LLC (DE)  
     MCPF MA Holdings LLC (DE)  
     MCPF Holdings LLC (DE)  
         MADISON-IND TAMARAC FL LLC (DE)  
         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-OFC 5161 CA 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-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)

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

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NYL Investors LLC (continued)

Madison -IND LNDR Tabor Road NJ LLC (DE)  
MADISON -SS Crozet VA LLC (DE)  
MADISON-LPP Crozet JV LLC (DE)  
Madison-MF Apex Newbury PA 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

<ul style="list-style-type: none"> <li>Bow River Advisers, LLC (DE)</li> <li>New York Life Investment Management Asia Limited (Cayman Islands)               <ul style="list-style-type: none"> <li>Japan Branch</li> </ul> </li> <li>MacKay Shields LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Shields Emerging Markets Debt Portfolio (DE)</li> <li>MacKay Shields Core Plus Opportunities Fund GP LLC (DE)                   <ul style="list-style-type: none"> <li>MacKay Shields Core Plus / Opportunities Fund LP (DE)</li> </ul> </li> <li>MacKay Municipal Managers Opportunities GP LLC (DE)                   <ul style="list-style-type: none"> <li>MacKay Municipal Opportunities Master Fund, L.P. (DE)</li> <li>MacKay Municipal Opportunities Fund, L.P. (DE)</li> </ul> </li> <li>MacKay Municipal Managers Credit Opportunities GP, LLC (DE)                   <ul style="list-style-type: none"> <li>MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)</li> <li>MacKay Municipal Credit Opportunities Fund, L.P. (DE)</li> <li>MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)</li> </ul> </li> <li>MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)                   <ul style="list-style-type: none"> <li>MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)</li> </ul> </li> <li>MacKay Municipal Short Term Opportunities Fund GP LLC (DE)                   <ul style="list-style-type: none"> <li>MacKay Municipal Short Term Opportunities Fund LP (DE)</li> </ul> </li> </ul> </li> <li>Plainview Funds plc (IRL)               <ul style="list-style-type: none"> <li>Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)</li> <li>Plainview Funds plc–MacKay Shields Structured Products Opportunities Portfolio (IRL)</li> <li>Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)</li> </ul> </li> <li>MacKay Shields High Yield Active Core Fund GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Shields High Yield Active Core Fund LP (DE)</li> </ul> </li> <li>MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)</li> <li>MacKay Shields Core Fixed Income Fund GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Shields Core Fixed Income Fund LP (DE)</li> </ul> </li> <li>MacKay Shields Select Credit Opportunities Fund GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Shields Select Credit Opportunities Fund LP (DE)</li> </ul> </li> <li>MacKay Shields (International) Ltd. (GBR)</li> <li>MacKay Shields (Services) Ltd. (GBR)               <ul style="list-style-type: none"> <li>MacKay Shields UK LLP (GBR)</li> </ul> </li> <li>MacKay Municipal Managers California Opportunities GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal California Opportunities Fund, L.P. (DE)</li> </ul> </li> <li>MacKay Municipal New York Opportunities GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal New York Opportunities Fund, L.P. (DE)</li> <li>MacKay Municipal Opportunity HL Fund, L.P. (DE)</li> </ul> </li> <li>MacKay Municipal Capital Trading GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal Capital Trading Master Fund, L.P. (DE)</li> <li>MacKay Municipal Capital Trading Fund, L.P. (DE)</li> </ul> </li> <li>MacKay Municipal Managers Strategic Opportunities GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal Strategic Opportunities Fund, L.P. (DE)</li> </ul> </li> <li>MacKay Shields Intermediate Bond Fund GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Shields Intermediate Bond Fund LP (DE)</li> </ul> </li> <li>MacKay Municipal Managers Opportunities Allocation GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal Opportunities Allocation Master Fund LP (DE)</li> <li>MacKay Municipal Opportunities Allocation Fund A LP (DE)</li> <li>MacKay Municipal Opportunities Allocation Fund B LP (DE)</li> </ul> </li> <li>MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)</li> </ul>	<ul style="list-style-type: none"> <li>MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)</li> <li>MacKay Municipal Managers High Yield Select GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal High Yield Select Fund LP (DE)</li> </ul> </li> <li>MacKay Municipal Managers High Income Opportunities GP LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Municipal High Income Opportunities Fund LP (DE)</li> </ul> </li> <li>Cascade CLO Manager LLC (DE)               <ul style="list-style-type: none"> <li>MKS CLO Holdings GP LLC (DE)                   <ul style="list-style-type: none"> <li>MKS CLO Holdings, LP (CYM)</li> </ul> </li> <li>MKS CLO Advisors, LLC (DE)</li> <li>NYL Investments Europe Limited (IRL)</li> <li>MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)                   <ul style="list-style-type: none"> <li>Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)</li> </ul> </li> <li>MKS Global Emerging Markets Equities Fund GP LLC (DE)                   <ul style="list-style-type: none"> <li>Candriam Global Emerging Markets Equities Fund LP (DE)</li> </ul> </li> </ul> </li> <li>MacKay Shields Series Fund Managing Member LLC (DE)               <ul style="list-style-type: none"> <li>MacKay Shield Series Fund (DE)                   <ul style="list-style-type: none"> <li>Structured Products Opportunities Series (DE)</li> <li>High Yield Corporate Bond Series</li> </ul> </li> </ul> </li> <li>MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)               <ul style="list-style-type: none"> <li>MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)</li> </ul> </li> <li>MCF Optimum Sub LLC (DE)</li> <li>Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)               <ul style="list-style-type: none"> <li>Apogem SRL 2 LLC (DE)</li> <li>Apogem SRL 3 LLC (DE)</li> </ul> </li> <li>Madison Capital Funding LLC (DE)               <ul style="list-style-type: none"> <li>MCF Co-Investment GP LLC (DE)                   <ul style="list-style-type: none"> <li>MCF Co-Investment GP LP (DE)                       <ul style="list-style-type: none"> <li>Madison Capital Funding Co-Investment Fund LP (DE)</li> </ul> </li> </ul> </li> <li>Madison Avenue Loan Fund GP LLC (DE)                   <ul style="list-style-type: none"> <li>Madison Avenue Loan Fund LP (DE)</li> </ul> </li> <li>MCF Fund I LLC (DE)</li> <li>MCF Hanwha Fund LLC (DE)</li> <li>Ironshore Investment BL I Ltd. (BMU)</li> <li>MCF CLO IV LLC (DE)</li> <li>MCF CLO V LLC (DE)</li> <li>MCF CLO VI LLC (DE)</li> <li>MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)</li> <li>MCF CLO VIII Ltd. (DE)                   <ul style="list-style-type: none"> <li>MCF CLO VIII LLC (DE)</li> <li>MCF CLO VIII Blocker LLC (DE)</li> </ul> </li> <li>MCF CLO IX Ltd. (CYM)                   <ul style="list-style-type: none"> <li>MCF CLO IX LLC (DE)</li> </ul> </li> <li>MCF CLO 10 Ltd. (NJ)                   <ul style="list-style-type: none"> <li>MCF CLO 10 LLC (DE)</li> <li>MCF CLO IX Blocker LLC (DE)</li> <li>MCF CLO 10 Blocker LLC (DE)</li> </ul> </li> <li>MCF KB Fund LLC (DE)</li> <li>MCF KB Fund II LLC (DE)</li> </ul> </li> </ul>
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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>MC KB Fund III LLC (DE)  MCF Hyundai Fund LLC (DE)  Apogem Direct Lending Hyundai Fund 2 LLC (DE)  Apogem Direct Lending Levered Fund 2023-1 LLC (DE)  Apogem Direct Lending Loan Portfolio 2023 LLC (DE)  Apogem DL Levered Fund 2023-1 LLC (DE)  Apogem DL Levered Fund SPV 2023-1 LLC (DE)  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)</p>	<p>GoldPoint Partners Private Debt V GenPar, LP (DE)      GoldPoint Partners Private Debt V, LP (DE)          GPP PD V A Blocker LLC (DE)          GPP Private Debt V-ECI Aggregator LP (DE)          GPP PD V B Blocker LLC (DE)          GPP PD V D Blocker LLC (DE)  GPP LuxCo V GP Sarl (LUX)  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)</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 Mezzanine Offshore Partners III, L.P. (CYM)  
 NYLCAP Select Manager GenPar, LP (DE)  
 NYLCAP Select Manager II GenPar GP, LLC (DE)  
 NYLCAP Select Manager II GenPar, L.P. (CYM)  
 NYLCAP Select Manager Fund II, L.P. (CYM)  
 NYLCAP India Funding LLC (DE)  
 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)  
 Evolve Asset Management, Ltd. (CYM)  
 EIF Managers Limited (MUS)  
 EIF Managers II Limited (MUS)  
 AHF V (S) GenPar LP (DE)  
 AHF V ECI Aggregator LP (DE)  
 AHF V GenPar GP LLC (DE)  
 AHF V GenPar LP (DE)  
 AHF VI (S) GenPar LP (DE)  
 AHF VI ECI Aggregator LP (DE)  
 AHF VI GenPar GP LLC (DE)  
 AHF VI GenPar LP (DE)  
 Apogem Heritage Fund V (S) LP (DE)  
 Apogem Heritage Fund V LP (DE)  
 Apogem Heritage Fund VI (S) LP (DE)  
 Apogem Heritage Fund VI LP (DE)  
 Apogem Cardinal Co-Investment GP LLC (DE)  
 Apogem Cardinal Co-Investment Fund, LP (DE)  
 AFRA IV GP, LLC (DE)  
 Apogem Real Assets Fund IV, LP (DE)  
 ASF VII GP, LLC (DE)  
 Apogem Secondary Fund VII, LP (DE)  
 Apogem Secondary Fund VII Coinvestments, LP (DE)  
 BFO GP, LLC (DE)  
 BFO Apogem Private Markets (DE) LP  
 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)

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

### PART 1 - ORGANIZATIONAL CHART

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

<p>Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)            Cuyahoga Capital Emerging Buyout Partners LP (DE)        PA Real Assets Carry Parent, LLC (DE)            PA Real Assets Carry, LLC (DE)        PA Real Assets Carry Parent II, LLC (DE)            PA Real Assets Carry II, LLC (DE)        PA Emerging Manager Carry Parent, LLC (DE)            PA Emerging Manager Carry, LLC (DE)        PA Emerging Manager Carry Parent II, LLC (DE)            PA Emerging Manager Carry II, LLC (DE)        RIC I GP, LLC (DE)            Richmond Coinvestment Partners I, LP (DE)        RIC I Carry Parent, LLC (DE)            RIC I Carry, LLC (DE)        PASF V GP, LLC (DE)            Private Advisors Secondary Fund V, LP (DE)                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 ("RLPLP") (DE)            RidgeLake Co-Investment Partners, LP ("RLPCOLP")(DE)                RLP Glacier Manager Investor LLC (DE)                RLP Glacier GP Investor LLC (DE)</p>	<p>RLP Evergreen LLC (DE)        RLP Gemini LLC (DE)        RLP Navigator LLC (DE)        RLP Sigma LLC (DE)        RLP Sunrise GP Investor LLC (DE)        RLP Sunrise Manager Investor LLC (DE)        RLP Triple GP Investor LLC (DE)        RLP Triple Manager Investor LLC (DE)        RLP Fund II GP LLC (DE)            RLP Fund II 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)        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)            New York Life Investments Active ETF Trust (DE)                NYLI CBRE Real Assets ETF                NYLI MacKay ESG Core Plus Bond ETF (DE)                NYLI MacKay California Muni Intermediate ETF (DE)                NYLI MacKay ESG High Income ETF                NYLI Winslow Focused Large Cap Growth ETF                NYLI Winslow Large Cap Growth ETF                NYLI MacKay Securitized Income ETF            New York Life Investments ETF Trust (DE)                NYLI 500 International ETF (DE)                NYLI Clean Oceans ETF (DE)                NYLI Cleaner Transport ETF (DE)                NYLI Engender Equality ETF (DE)                NYLI FTSE International Equity Currency Neutral ETF                NYLI Global Equity R&amp;D Leaders ETF (DE)                NYLI Healthy Hearts ETF (DE)                NYLI CRBE NexGen Real Estate ETF                NYLI Candriam International Equity ETF (DE)                NYLI Candriam U.S. Mid Cap Equity ETF                NYLI Candriam US Large Cap Equity ETF (DE)                NYLI U.S. Large Cap R&amp;D Leaders ETF (DE)            New York Life Investment Management Holdings International (LUX)                New York Life Investment Management Holdings II International (LUX)                Candriam Group (LUX)</p>
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## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART

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

<p>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 (SCOT)  CCP III Co-Investment LP (GBR)  CCP IV Co-Investment LP (SCOT)  EPIISO 3 Co-Investment LP (GBR)  EPIISO 4 Co-Investment LLP (GBR)  EPIISO 4 (GP) LLP (UK)  EPIISO 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 (SCOT)  CCP III Incentive Partners LP (SCOT)  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 Netherlands Holding BV (NLD)  Nova Investment Sp. z.o.o. Sarl (POL)  CCP III Falcon Holding Sarl (LUX)  Stadtgalerie Written 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)  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 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 France Investments Sarl (LUX)</p>	<p>OPPCI CCP IV France Investments (FRA)  SCI Escape Cordeliers (FRA)  The Forum, Solent, Management Company Limited (UK)  SBP Management Limited (UK)  CCP IB (GP) Sarl  CCP IV Keirin Luxembourg Sarl (LUX)  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 Sarl (LUX)  EPIISO 3 Incentive Partners (GP) Limited (GBR)  EPIISO 3 Incentive Partners LP (GBR)  EPIISO 3 (GP) LLP (GBR)  European Property Investors Special Opportunities 3 LP (GBR)  EPIISO 3 LP (UK)  EPIISO 3 Luxembourg Holding S.a.r.l. (LUX)  EPIISO 3 Wave Holding S.a.r.l. (LUX)  EPIISO 4 (GP) II Sarl (LUX)  EPIISO 4 Student Housing SCSp (LUX)  EPIISO 4 (GP) LLP (GBR)  European Property Investors Special Opportunities 4 LP (UK)  EPIISO 4 Caesar Holding Sarl (LUX)  Trophy Value Added Fund  EPIISO 4 Luxembourg Holding Sarl (LUX)  EP Office 1 Spzoo (POL)  EP Office 2 Spzoo (POL)  EP Retail Spzoo (POL)  EP Apartments Spzoo (POL)  EP Hotel Spzoo (POL)  EPIISO 4 Seed Holding Sarl (LUX )  EPIISO 4 Seed Sarl (LUX)  EPIISO 4 Flower Holding Sarl (LUX)  EPIISO 4 Flower Sarl (LUX)  EPIISO 4 Twilight GP Limited (UK)  EPIISO 4 Twilight LP (UK)  Twilight Ireland PRS Properties Eclipse DAC (IRL)  EPIISO 4 West Holding Sarl (LUX)  EPIISO 4 Antrim Sarl (LUX)  EPIISO 4 Banbridge Sarl (LUX)  EPIISO 4 France Investments Sarl (LUX)  OPPCI EPIISO 4 France Investments (FRA)  SAS VDF (FRA)  SCI VDF (FRA)</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)

EPIISO 4 Switch Holding S.a.r.l  
     E4 Switch Norway AS (NO)  
 EPIISO 4 Pilgrim Holding S.a.r.l. (LUX)  
     TP Property S,a,r,l. (LUX)  
         TB Property (Plymouth) Limited (UK)  
         TB Property Developments (Plymouth) Limited (UK)  
 EPIISO 4 Lynx Holding S.a.r.l. (LUX)  
     EPIISO 4 Lynx S.a.r.l (LUX)  
     EPIISO 4 Lynx Marketing S.a.r.l (LUX)  
 CCP 5 Pool Partnership GP Limited (NJ)  
     CCP 5 Pool Partnership SLP (NJ)  
 CCP 5 GP LLP (GBR)  
     Curzon Capital Partners 5 Long-Life LP (GBR)  
     CCP 5 (GP) S.a.r.l (LUX)  
         Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)  
         CCP 5 Jersey Fragco 1 Limited (NJ)  
         CCP 5 Jersey Fragco 2 Limited (NJ)  
         CCP 5 Jersey Fragco 3 Limited (NJ)  
         CCP 5 Jersey Fragco 4 Limited (NJ)  
         CCP 5 Jersey Fragco 5 Limited (NJ)  
         CCP 5 Jersey Fragco 6 Limited (NJ)  
         CCP 5 Jersey Fragco 7 Limited (NJ)  
         CCP 5 Jersey Fragco 8 Limited (NJ)  
         CCP 5 Jersey Fragco 9 Limited (NJ)  
         CCP 5 Jersey Fragco 10 Limited (NJ)  
         CCP 5 Jersey Fragco 11 Limited (NJ)  
         CCP 5 Long-Life Luxembourg S.a.r.l (LUX)  
 CCP 5 LL GP Sarl (LUX)  
     Curzon Capital Partners 5 Long Life SCSp (LUX)  
 EPIISO 5 Incentive Partners GP Limited (NJ)  
     EPIISO 5 Incentive Partners SLP (NJ)  
 EPIISO 5 (GP) Sarl (LUX)  
     European Property Investors Special Opportunities 5 LP (LUX)  
     EPIISO 5 Luxembourg Holding S.a.r.l. (LUX)  
     EPIISO 5 Portfolio GP S.a.r.l. (LUX)  
     EPIISO 5 Silver JV SCSp (LUX)  
         Sterling Square Holdings S.a.r.l. (LUX)  
         European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)  
 EPIISO 5 Co-Investment SCSp (LUX)  
 EPIISO 6 (GP) S.a.r.l. (LUX)  
     EPIISO 6 Co-Investment SCSp (LUX)  
         European Property Investors Special Opportunities 6 SCSp SICAV-SIF (LUX)  
         EPIISO 6 UK Investment Holding Limited (UK)  
         EPIISO 6 Pegasus Holding Limited (UK)  
             Pegasus Affordable Housing LLP (UK)  
             Pegasus Affordable Limited (UK)  
             Zen Housing Limited (UK)  
         EPIISO 6 Waterfall Top Holdings Limited (UK)  
             Waterfall HoldCo Limited (UK)  
             Waterfall PropCo Limited (UK)  
 EPIISO 6 Luxembourg Holding S.a.r.l. (LUX)

EPIISO 6 Spectre JV S.a.r.l. (LUX)  
     EPIISO 6 Spectre 1 Holding S.a.r.l. (LUX)  
     EPIISO 6 Spectre 2 Holding S.a.r.l. (LUX)  
     EPIISO 6 Spectre 3 Holding S.a.r.l. (LUX)  
 EPIISO 6 Curado Holding S.a.r.l. (LUX)  
     Claybrook S.L. (ESP)  
     Barnfield Spain, S.L. (ESP)  
 EPIISO 6 Macbeth Holding S.a.r.l. (LUX)  
     Macbeth 4 SRL (BEL)  
     Montague 1 Sarl (LUX)  
 EPIISO 6 Moomin Holding Sarl (LUX)  
 EPIISO 6 Siem Holding Sarl (LUX)  
     EPIISO 6 Siem Sarl (LUX)  
 EPIISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)  
     BCRE Leipzig Wohnen Nord B.V.  
     BCRE Leipzig Wohnen Ost B.V.  
     BCRE Leipzig West Ost B.V.  
     TAG Leipzig-Immobilien GmbH  
 Hella Acquico GP S.a.r.l (LUX)  
     Hella Acquico GP SCSp (LUX)  
 Hella Holding S.a.r.l (LUX)  
     H Main Holding S.a.r.l (LUX)  
         H Main 1 S.a.r.l (LUX)  
         H Main 2 S.a.r.l (LUX)  
         H Main 3 S.a.r.l (LUX)  
         H Main 4 S.a.r.l (LUX)  
         H Main 5 S.a.r.l (LUX)  
         H Main 6 S.a.r.l (LUX)  
         H Main 7 S.a.r.l (LUX)  
 EPIISO 6 Panther Co-Investment SCSp (NJ)  
 EPIISO 6 Panther (Jersey) GP Limited  
     EPIISO 6 Panther (Jersey) JV SLP  
     EPIISO 6 Panther (Jersey) Holdco Limited  
     EPIISO 6 Panther Property Limited (Jersey)  
     Raag St, Andrews Hotel Limited (UK)  
     RaagG Hotels Limited (Jersey)  
     QMK Pub Westminster Limited (UK)  
     RAAG OBS Limited (Jersey)  
     QMK OBS Limited (IRL)  
     Raag Dublin Limited (Jersey)  
     QMK Dublin Limited (IRE)  
     Raag Kensington Holdings Limited (Jersey)  
     Raag Kensington Hotel Limited (Jersey)  
     QMK Kensington Limited (UK)  
     Raag Westminster Holdings Limited (Jersey)  
     Raag Westminster Hotel Limited (Jersey)  
     QMK Westminster Limited (UK)  
     Raag Liverpool Street Holdings Limited (Jersey)  
     Raag Liverpool Street Hotel Limited (Jersey)  
     QMK Liverpool Street Limited (UK)

## 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="margin-left: 40px;">Raag Kings Cross Holdings Limited (Jersey)  Raag Kings Cross Hotel Limited (Jersey)  QMK KX Limited (UK)  Raag Paddington Holdings Limited (Jersey)  Raag Paddington Hotel Limited (Jersey)  QMK Paddington Limited (UK)  Raag Canary Wharf Limited (Jersey)  QMK Canary Wharf Limited (UK)  Raag Shoreditch Limited (Jersey)  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)  EPISO 4 (GP) S.à.r.l. (LUX)  EPISO 4 SCSp (LUX)  EPISO 4 (GP) II S.à.r.l. (LUX)  EPISO 4 Student Housing SCSp (LUX)</p> <p>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)</p>	<p style="margin-left: 40px;">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)</p> <p>Candriam Luxco S.à.r.l. (LUX)  Candriam Luxembourg (LUX)  Candriam Belgian (BEL)  Candriam France (FRA)  Candriam Italy Branch  Candriam UK Establishment  Candriam Germany Branch  Candriam US Branch  Candriam Spain Branch  Candriam Netherlands Branch  Candriam MENA Branch (Dubai, UAE)  Candriam Monétaire SICAV (FRA)  Candriam Switzerland LLC (CHE)  Candriam GP (LUX)  Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)  Belfius Fund Target Income 2032  Belfius Equities (BEL)  Cordius (LUX)  Cordius CIG (LUX)  Candriam Absolute Return (LUX)  Candriam Absolute Return Equity Market Neutral (LUX)  Candriam Bonds (LUX)  Candriam Bonds Capital Securities  Candriam Bonds Convertible Defensive  Candriam Bonds Convertible Opportunities  Candriam Bonds Credit Alpha  Candriam Bonds Credit Opportunities  Candriam Bonds Emerging Debt Local Currencies  Candriam Bonds Emerging Markets  Candriam Bonds Emerging Markets Corporate  Candriam Bonds Emerging Markets Total Return  Candriam Bonds Euro  Candriam Bonds Euro Corporate  Candriam Bonds Euro Corporate Financials  Candriam Bonds Euro Diversified  Candriam Bonds Euro Government  Candriam Bonds Euro High Yield  Candriam Bonds Euro Short Term  Candriam Bonds Euro Long Term  Candriam Bonds Floating Rate Notes</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)

Candriam Bonds Global Government  
 Candriam Bonds Global High Yield  
 Candriam Bonds Global Inflation Short Duration  
 Candriam Bonds Global Sovereign Quality  
 Candriam Bonds International  
 Candriam Bonds Total Return  
 Candriam Business Equities (Belgium)  
   Candriam Business Equities EMU  
   Candriam Business Equities Global Income  
 Candriam Diversified Futures (BEL)  
 Candriam Equities L (LUX)  
   Candriam Equities L Australia  
   Candriam Equities L Biotechnology  
   Candriam Equities L Emerging Markets  
   Candriam Equities L EMU  
   Candriam Equities L EMU Innovation  
   Candriam Equities L ESG Market Neutral  
   Candriam Equities L Europe Conviction  
   Candriam Equities L Europe Innovation  
   Candriam Equities L Europe Optimum Quality  
   Candriam Equities L Global Demography  
   Candriam Equities L Life Care  
   Candriam Equities L Meta Globe  
   Candriam Equities L Oncology Impact  
   Candriam Equities L Risk Arbitrage Opportunities  
   Candriam Equities L Robotics & Innovation Technology  
 Candriam Fund (LUX)  
   Candriam Fund Sustainable Euro Corporate Bonds Fossil Free  
   Candriam Fund Sustainable European Equities Fossil Free  
 Candriam Impact One (LUX)  
 Candriam Index Arbitrage (LUX)  
 Candriam L (LUX)  
   Candriam L Balanced Asset Allocation  
   Candriam L Conservative Asset Allocation  
   Candriam L Dynamic Asset Allocation  
   Candriam L Multi-Asset Income  
   Candriam L Multi-Asset Income & Growth  
   Candriam L Multi-Asset Premia  
 Candriam Long Short Credit  
 Candriam M (LUX)  
   Candriam M Global Trading  
   Candriam M Impact Finance  
   Candriam M Multi Strategies  
 Candriam Money Market (LUX)  
   Candriam Money Market Euro  
   Candriam Money Market Euro AAA  
   Candriam Money Market Usd Sustainable  
 Candriam Multi-Strategies (FRA)  
 Candriam Patrimoine Obli-Inter (FRA)

Candriam Risk Arbitrage (LUX)  
 Candriam Sustainable (LUX)  
   Candriam Sustainable Bond Emerging Markets  
   Candriam Sustainable Bond Euro  
   Candriam Sustainable Bond Euro Corporate  
   Candriam Sustainable Bond Euro Short Term  
   Candriam Sustainable Bond Global  
   Candriam Sustainable Bond Global Convertible  
   Candriam Sustainable Bond Global High Yield  
   Candriam Sustainable Bond Impact  
   Candriam Sustainable Defensive Asset Allocation  
   Candriam Sustainable Equity Children  
   Candriam Sustainable Equity Circular Economy  
   Candriam Sustainable Equity Climate Action  
   Candriam Sustainable Equity Emerging Markets  
   Candriam Sustainable Equity Emerging Markets Ex-China  
   Candriam Sustainable Equity EMU  
   Candriam Sustainable Equity Europe  
   Candriam Sustainable Equity Europe Small & Mid Caps  
   Candriam Sustainable Equity Future Mobility  
   Candriam Sustainable Equity Japan  
   Candriam Sustainable Equity Quant Europe  
   Candriam Sustainable Equity US  
   Candriam Sustainable Equity Water  
   Candriam Sustainable Equity World  
   Candriam Sustainable Money Market Euro  
 Candriam World Alternative (LUX)  
   Candriam World Alternative Alphamax (LUX)  
 Cleome Index (LUX)  
   Cleome Index EMU Equities  
   Cleome Index Euro Corporate Bonds  
   Cleome Index Euro Government Bonds  
   Cleome Index Euro Long Term Bonds  
   Cleome Index Euro Short Term Bonds  
   Cleome Index Europe Equities  
   Cleome Index USA Equities  
   Cleome Index World Equities  
 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 (BEL)  
   Paricor Patrimonium (BEL)  
 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)



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

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

IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)  
Ausbil Investment Management Limited (AUS)  
Ausbil Australia Pty. Ltd. (AUS)  
Ausbil Asset Management Pty. Ltd. (AUS)  
Ausbil Global Infrastructure Pty. Limited (AUS)  
Ausbil Investment Management Limited Employee Share Trust (AUS)  
Ausbil Global SmallCap Fund (AUS)  
Ausbil Long Short Focus Fund (AUS)  
NYLIFE Distributors LLC (DE)

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

### NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)  
 REEP-IND Forest Park NJ LLC (DE)  
   FP Building 4 LLC (DE)  
   FP Building 1-2-3 LLC (DE)  
   FP Building 17, LLC (DE)  
   FP Building 20, LLC (DE)  
   FP Mantua Grove LLC (DE)  
   FP Lot 1.01 LLC (DE)  
 REEP-IND NJ LLC (DE)  
   NJIND JV LLC (DE)  
     NJIND Hook Road LLC (DE)  
     NJIND Bay Avenue LLC (DE)  
     NJIND Bay Avenue Urban Renewal LLC (DE)  
     NJIND Corbin Street LLC (DE)  
 REEP-MF Cumberland TN LLC (DE)  
   Cumberland Apartments, LLC (TN)  
 REEP-MF Marina Landing WA LLC (DE)  
   REEP-SP Marina Landing 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)  
     REEP-MARQUETTE FARMINGTON OWNER LLC (DE)  
 REEP-MF BELLEVUE STATION WA LLC (DE)  
   REEP-LP BELLEVUE STATION JV LLC (DE)  
 REEP-HINE ENCLAVE POINT AZ LLC (DE)

REEP-HINES ENCLAVE POINT JV LLC (DE)  
 REEP-MF WILDHORSE RANCH TX LLC (DE)  
   REEP-WP WILDHORSE RANCH JV LLC (DE)  
 REEP-IND ROMULUS MI LLC (Delaware)  
   REEP-NPD ROMULUS JV LLC  
 REEP-MF SOUTH MAIN TX LLC (DE)  
   REEP-AO SOUTH MAIN JV LLC (DE)  
   REEP-AO SOUTH MAIN OWNER LLC (DE)

STATEMENT AS OF SEPTEMBER 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)	*
.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	
			98-1075997				Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1180305				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							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	

STATEMENT AS OF SEPTEMBER 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)	*
							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	
							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	
							NYLMDCC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDCC-King of Prussia Realty, LP	DE	NIA	NYLMDCC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147				Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	0.000	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	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	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	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			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	

STATEMENT AS OF SEPTEMBER 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
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							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nail TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				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	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4056296				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				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	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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
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							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST 11 AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
			87-2706041				REEP-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-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	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	
							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	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5

STATEMENT AS OF SEPTEMBER 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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							New York Life Global Funding .....	DE	OTH	New York Life Insurance Company .....	Other	0.000	New York Life Insurance Company .....	NO	5
							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	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership	0.000	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	
							NYLIFE Office Holdings Acquisition REIT LLC .....	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC .....	Ownership	100.000	New York Life Insurance Company .....	NO	
							REEP OFC Westory DC LLC .....	DE	NIA	New York Life Insurance Company .....	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	
							AC 2023 NMTC Investor, LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership	79.200	New York Life Insurance Company .....	NO	
							AC 2023 NMTC Investor, LLC .....	DE	NIA	New York Life Insurance and Annuity Corporation .....	Ownership	19.800	New York Life Insurance Company .....	NO	
							USB NMTC FUND 2023-6, LLC .....	DE	NIA	AC 2023 NMTC Investor, LLC .....	Ownership	100.000	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	
							MSSIV NYL Investor Member LLC .....	DE	NIA	New York Life Insurance and Annuity Corporation .....	Ownership	10.000	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 OH LP .....	Ownership	75.000	New York Life Insurance Company .....	NO	

STATEMENT AS OF SEPTEMBER 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)	*
			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	
							Max Estates Limited, Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limited, Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	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 Private, Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private, Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private, 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	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private, Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND	NIA	Max Estates Ltd.	Ownership	100.000	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.		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	
							NYLK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLK II Company	GBR	NIA	NYLK I Company	Ownership	100.000	New York Life Insurance Company	NO	
							Gresham Mortgage	GBR	NIA	NYLK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							W Construction Company	GBR	NIA	NYLK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WUT	GBR	NIA	NYLK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WIM (AIM)	GBR	NIA	NYLK II Company	Ownership	100.000	New York Life Insurance Company	NO	



STATEMENT AS OF SEPTEMBER 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)	*
							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	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-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 II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madison Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				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	
							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	

STATEMENT AS OF SEPTEMBER 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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							MSSIV-MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
							MSSIV-IND Speedway SC LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
							Speedway JV LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	0.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	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	MCPF Holdings LLC	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 OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	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 JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF 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	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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)	*
							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	
							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-MC CAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF 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 LND R 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 Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA 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 Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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 Managers 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	

STATEMENT AS OF SEPTEMBER 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
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			45-3040968				Mackay Municipal Short Term Opportunities Fund GP LLC	..DE.....	..NIA.....	Mackay Shields LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
			45-3041041		0001532022		Mackay Municipal Short Term Opportunities Fund LP	..DE.....	..NIA.....	Mackay Municipal Short Term Opportunities Fund GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc	..IRL.....	..NIA.....	Mackay Shields LLC	Ownership.....	50.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc	..IRL.....	..NIA.....	Mackay Shields LLC	Board of Directors.....	50.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc Mackay Shields Strategic Bond Portfolio	..IRL.....		New York Life Insurance Company	Ownership.....	0.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc Mackay Shields Strategic Bond Portfolio	..IRL.....		Mackay Shields LLC	Ownership.....	0.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc - Mackay Shields Structured Products Opportunities Portfolio	..IRL.....	..NIA.....	Mackay Shields LLC	Ownership.....	0.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc - Mackay Shields Structured Products Opportunities Portfolio	..IRL.....	..NIA.....	New York Life Insurance Company	Ownership.....	0.000	New York Life Insurance Company	..NO.....	
							Plainview Funds plc Mackay Shields Emerging Markets Debt Portfolio	..IRL.....	..NIA.....	Mackay Shields LLC	Ownership.....	0.010	New York Life Insurance Company	..NO.....	
							Plainview Funds plc Mackay Shields Emerging Markets Debt Portfolio	..IRL.....	..NIA.....	New York Life Insurance Company	Ownership.....	99.990	New York Life Insurance Company	..NO.....	
			27-3064248				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.....	
					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.....	

STATEMENT AS OF SEPTEMBER 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)	*
			81-4932734				MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MackKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	0.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	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	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	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	
			92-3559458				Structured Products Opportunities Series	DE	NIA	MackKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	

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STATEMENT AS OF SEPTEMBER 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)	*
			92-3559459				Structured Products Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	Mackay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				Mackay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				Mackay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	Mackay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	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	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			99-1698517				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	

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STATEMENT AS OF SEPTEMBER 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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							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	
			85-1708233				MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			35-2537165				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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 GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	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 (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV EGI 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	

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STATEMENT AS OF SEPTEMBER 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)	*
					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	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP V G Blocker Holdco LP	..DE.....	..NIA.....	Blocker Holdco D, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Private Debt V GenPar, LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment V, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Private Debt Offshore V, LP	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Private Debt V RS LP	..CYM.....	..NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Private Debt V GenPar GP, LP	..DE.....	..NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Private Debt V, LP	..DE.....	..NIA.....	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP PD V A Blocker, LLC	..DE.....	..NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP Private Debt V-ECI Aggregator LP	..DE.....	..NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP PD V B Blocker, LLC	..DE.....	..NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP PD V D Blocker LLC	..DE.....	..NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP LuxCo V GP Sarl	..LUX.....	..NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager III GenPar GP, LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager III GenPar, L.P.	..CYM.....	..NIA.....	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					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.....	



STATEMENT AS OF SEPTEMBER 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 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	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker G LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	Apogem Capital LLC	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	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Mezzanine Partners III GenPar, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Mezzanine Partners III, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NVLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Select Manager GenPar, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NVLCAP Select Manager Fund II, L.P.	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP 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	Apogem Capital LLC	Ownership	24.660	New York Life Insurance Company	NO	2

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STATEMENT AS OF SEPTEMBER 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)	*
					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	
							NYLIM-Jacob Ballas Asset Management Co. 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	NYLIM-Jacob Ballas Asset Management Company 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 India Fund 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	
							Evolution Asset Management, Ltd.	.CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	.MUS	NIA	Evolution Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	.MUS	NIA	Evolution Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V (S) GenPar LP	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	.DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI (S) GenPar LP	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	.DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							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	
							BFO GP, LLC	.DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	.DE	NIA	BFO 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	
							BMG PAMP GP, LLC	.DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BMG PA Private Markets LP	.DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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
							PACD MM, LLC	.DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							PA Credit Program Carry, LLC	.DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF Carry Parent, LLC	.DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
					0001368975		Private Advisors Coinvestment Fund, LP	.DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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)	*
			26-1662477		0001489910		PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		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		PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCFPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCFPEF VI Carry, LLC	DE	NIA	PASCFPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCFPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCFPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCFPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		PASCFPEF 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	PASCFPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCFPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCFPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		PASCFPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCFPEF VII Carry, LLC	DE	NIA	PASCFPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCFPEF VIII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCFPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCFPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		PASCFPEF 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	PASCFPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCFPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465												

STATEMENT AS OF SEPTEMBER 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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							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	Apogem 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	
			82-2582122				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent 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	
							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	
							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	
							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	
							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	
							Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614239		0001691962		PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II 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	

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

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			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 (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							NYLCAH Holdings	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 Ceresra 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	
							WFGH, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	

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

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				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, 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	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NVLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.180	New York Life Insurance Company	NO	
							NVLI MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.880	New York Life Insurance Company	NO	
							NVLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	42.200	New York Life Insurance Company	NO	
							NVLI MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	93.700	New York Life Insurance Company	NO	
							NVLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	90.870	New York Life Insurance Company	NO	
							NVLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	93.500	New York Life Insurance Company	NO	
							NVLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	77.340	New York Life Insurance Company	NO	
							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NVLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.330	New York Life Insurance Company	NO	
							NVLI Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.370	New York Life Insurance Company	NO	
							NVLI Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.440	New York Life Insurance Company	NO	
							NVLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.720	New York Life Insurance Company	NO	
							NVLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	14.980	New York Life Insurance Company	NO	
							NVLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.470	New York Life Insurance Company	NO	
							NVLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	72.390	New York Life Insurance Company	NO	
							NVLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	88.590	New York Life Insurance Company	NO	
							NVLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	80.390	New York Life Insurance Company	NO	
							NVLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.130	New York Life Insurance Company	NO	
							NVLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	69.930	New York Life Insurance Company	NO	
							NVLI U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.490	New York Life Insurance Company	NO	
							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	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							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	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							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	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							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	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
							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	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							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	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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**SCHEDULE Y**

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

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							TCP Co-Investment GP Sarl .....	.LUX.....	NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							TCP Co-Investment SCSp .....	.LUX.....	NIA.....	TCP Co-Investment GP Sarl (Luxembourg) ...	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP III Co-Investment (GP) Limited .....	.....	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 .....	.....	NIA.....	CCP III Co-Investment (GP) Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							EPIISO 3 Co-Investment LP .....	.GBR.....	NIA.....	CCP III Co-Investment (GP) Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							EPIISO 4 Co-Investment LLP .....	.GBR.....	NIA.....	CCP III Co-Investment (GP) Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							EPIISO 4 (GP) LLP .....	.GBR.....	NIA.....	EPIISO 4 Co-Investment LLP .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							EPIISO 4 Incentive Partners LLP .....	.GBR.....	NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	4.700 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP 5 Co-Investment LLP .....	.GBR.....	NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	50.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							Tristan (Holdings) Limited .....	.GBR.....	NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							Tristan Capital Limited .....	.GBR.....	NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							Tristan Capital Partners LLP .....	.GBR.....	NIA.....	Tristan Capital Limited .....	Ownership.....	80.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP III (GP) LLP .....	.GBR.....	NIA.....	Tristan Capital Partners LLP .....	Ownership.....	50.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP III Incentive Partners (GP) Limited .....	.GBR.....	NIA.....	Tristan Capital Partners LLP .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP III Incentive Partners LP .....	.GBR.....	NIA.....	CCP III Incentive Partners (GP) Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							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 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.....	.....
							CCP III Dartford JV Sarl .....	.LUX.....	NIA.....	Curzon Capital Partners III Sarl .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP III Dartford I Sarl .....	.LUX.....	NIA.....	CCP III Dartford JV Sarl .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							Curzon Capital Partners IV GP Limited .....	.GBR.....	NIA.....	Tristan Capital Partners LLP .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP IV (GP) LLP .....	.GBR.....	NIA.....	Curzon Capital Partners IV GP Limited .....	Ownership.....	99.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							Curzon Capital Partners 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 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 France Investments Sarl .....	.LUX.....	NIA.....	Curzon Capital Partners IV LP .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							OPPCI CCP IV France Investments .....	.FRA.....	NIA.....	CCP IV France Investments Sarl .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							SCI Escape Cordeliers .....	.FRA.....	NIA.....	OPPCI CCP IV France Investments .....	Ownership.....	99.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							SCI Escape Cordeliers .....	.FRA.....	NIA.....	CCP IV France Investments Sarl .....	Ownership.....	1.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							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 (GP) Sarl .....	.....	NIA.....	Curzon Capital Partners IV LP .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....
							CCP IV Kerin Luxembourg Sarl .....	.LUX.....	NIA.....	Curzon Capital Partners IV LP .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	.. NO.....	.....

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STATEMENT AS OF SEPTEMBER 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)	*
							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	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	.GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	.GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	.GBR	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	.LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	.LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	.GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	.GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caesar Holding Sarl	.GBR	NIA	EPISO 4 Caesar Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	.ITA	NIA	European Property Investors Special Opportunities 4 LP	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	.LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Seed Sarl	.LUX	NIA	EPISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Flower Sarl	.LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 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	

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STATEMENT AS OF SEPTEMBER 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)	*
							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 SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.a.r.l.	.LUX	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	.LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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STATEMENT AS OF SEPTEMBER 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)	*
							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	
							Hella Acquico GP S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	.LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	.LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	.LUX	NIA	H Main Holding S.a.r.l.	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	
							EPISO 6 Panther JV SLP	.NJ	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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 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		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	
							TCP SPAIN, SL	.ESP.	NIA.	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	

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STATEMENT AS OF SEPTEMBER 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)	*
							TCP France	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	.LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	.LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg New York Life Insurance and Annuity Corporation	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	Kartesia Management SA	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	
							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	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	.LUX	NIA	Candriam Group	Ownership	96.000	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	2.360	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	1.960	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	

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STATEMENT AS OF SEPTEMBER 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)	*
							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	
							Cordius	.LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	14.260	New York Life Insurance Company	NO	
							Cordius Belgium	.LUX	NIA	Candriam Belgium	Ownership	4.480	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	23.910	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	76.090	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	0.200	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	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	8.270	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	Cordius CIG	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	0.310	New York Life Insurance Company	NO	
							Candriam Equities L Australia	.LUX	NIA	Cordius CIG	Ownership	0.010	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	21.940	New York Life Insurance Company	NO	
							Opportunities	.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	0.010	New York Life Insurance Company	NO	
							Opportunities	.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	7.320	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	.LUX	NIA	Cordius CIG	Ownership	0.040	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	Cordius CIG	Other	0.240	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	0.630	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	

STATEMENT AS OF SEPTEMBER 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)	*
							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	20.710	New York Life Insurance Company	NO	
							Candriam Sustainable	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	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	18.410	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	24.980	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	Cordius CIG	Ownership	25.030	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	25.400	New York Life Insurance Company	NO	
							NYLIM GF	.LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	30.070	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Essential Infrastructure	.LUX	NIA	Cordius CIG	Ownership	0.020	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	33.650	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	99.930	New York Life Insurance Company	NO	
							NYLIM GF AUSBIL Global Small Cap	.LUX	NIA	Cordius CIG	Ownership	0.020	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	32.020	New York Life Insurance Company	NO	
							NYLIM GF US High Yield Corporate Bonds	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Paricor	.BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	.BEL	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							IndexIQ	.LUX	NIA	Cordius CIG	Ownership	0.290	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	0.380	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 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)	*
							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.....	2.270 .....	New York Life Insurance Company .....	NO.....	
							Ausbil Investment Management Limited .....	.AUS.....	NIA.....	New York Life Investment Management Holdings I1 International .....	Ownership.....	81.460 .....	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.....	28.320 .....	New York Life Insurance Company .....	NO.....	
							Ausbil Long Short Focus Fund .....	.AUS.....	NIA.....	New York Life Investment Management Holdings LLC .....	Ownership.....	23.370 .....	New York Life Insurance Company .....	NO.....	
			56-2412827 ..		0000914898 ..		NYLIFE Distributors LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
				3663273			Huntsville NVL LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-IND Forest Park NJ LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							FP Building 4 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							FP Building 1-2-3 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							FP Building 17, LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							FP Building 20, LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							FP Mantua Grove LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							FP Lot 1.01 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-IND NJ LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							NJIND JV LLC .....	.DE.....	NIA.....	REEP-IND NJ LLC .....	Ownership.....	93.000 .....	New York Life Insurance Company .....	NO.....	
							NJIND Hook Road LLC .....	.DE.....	NIA.....	NJIND JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							NJIND Bay Avenue LLC .....	.DE.....	NIA.....	NJIND JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							NJIND Bay Avenue Urban Renewal LLC .....	.DE.....	NIA.....	NJIND JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							NJIND Corbin Street LLC .....	.DE.....	NIA.....	NJIND JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
		46-2951535					REEP-MF Cumberland TN LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
		20-1807159					Cumberland Apartments, LLC .....	.TN.....	NIA.....	REEP-MF Cumberland TN LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-MF Marina Landing WA LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-SP Marina Landing LLC .....	.DE.....	NIA.....	REEP-MF Marina Landing WA LLC .....	Ownership.....	98.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-MF Woodridge IL LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-RTL SASI GA LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-RTL Bradford PA LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-RTL CTC NY LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							5005 LBJ Tower LLC .....	.DE.....	NIA.....	REEP-RTL CTC NY LLC .....	Ownership.....	97.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-OFC/RTL MARKET ROSS TX LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
		37-1842612					MARKET ROSS TX JV LLC .....	.DE.....	NIA.....	REEP-OFC/RTL MARKET ROSS TX LLC .....	Ownership.....	98.700 .....	New York Life Insurance Company .....	NO.....	
		61-1808552					MARKET ROSS TX GARAGE OWNER LC .....	.DE.....	NIA.....	MARKET ROSS TX JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
		36-4852864					MARKET ROSS TX OFFICE OWNER LLC .....	.DE.....	NIA.....	MARKET ROSS TX JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
		32-0511592					MARKET ROSS TX RETAIL OWNER LLC .....	.DE.....	NIA.....	MARKET ROSS TX JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-OFC Mallory TN LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							3665 Mallory JV LLC .....	.DE.....	NIA.....	REEP-OFC Mallory TN LLC .....	Ownership.....	90.900 .....	New York Life Insurance Company .....	NO.....	
							REEP-OFC Water Ridge NC LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-OFC 2300 EMPIRE LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
							REEP-MF Wynnewood PA LLC .....	.DE.....	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	
			30-1018932				Wynnewood JV LLC .....	.DE.....	NIA.....	REEP-MF Wynnewood PA LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	NO.....	

STATEMENT AS OF SEPTEMBER 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)	*
							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 MA 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	
			87-2917401				REEP-MP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	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	New York Life Real Estate Holdings	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	

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 SEPTEMBER 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. ....	N/A

**AUGUST FILING**

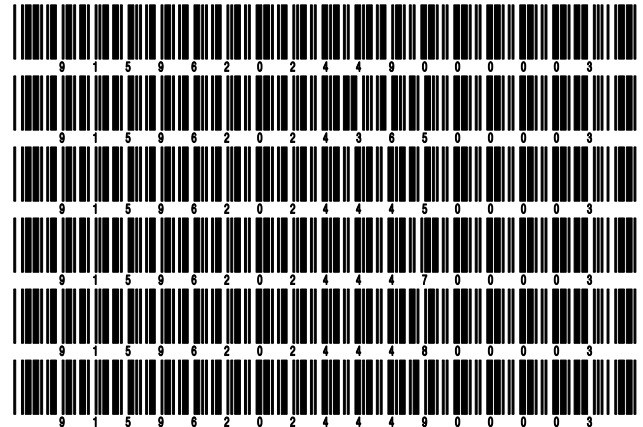
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 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 .....	2,667,069		2,667,069	1,320,246
2505. Amount due for undelivered securities .....	11,810	11,805	5	5
2597. Summary of remaining write-ins for Line 25 from overflow page	2,678,879	11,805	2,667,074	1,320,251

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability .....	2,851,831	3,528,866
2505. Other payable .....	1,058,638	8,069,469
2506. Contingent liability .....	750,000	
2507. Reserves required on certain group annuity separate accounts .....		193,340
2597. Summary of remaining write-ins for Line 25 from overflow page	4,660,469	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 .....	3,146,579	1,535,274	2,000,856
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,146,579	1,535,274	2,000,856

## 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 .....	223,191,685
3.	Unrealized Valuation increase/(decrease) .....	(304,197,725)
4.	SSAP No. 108 adjustments .....	
5.	Total gain (loss) on termination recognized .....	(58,986,743)
6.	Considerations received/(paid) on terminations .....	81,517,019
7.	Amortization .....	(1,562,724)
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) .....	739,881,426
11.	Deduct nonadmitted assets .....	
12.	Statement value at end of current period (Line 10 minus Line 11) .....	739,881,426

## 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) .....	(341,439)
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 .....	390,250
	3.14 Section 1, Column 18, prior year .....	(7,677,999)
		8,068,249
		8,068,249
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 .....	390,250
	3.24 Section 1, Column 19, prior year plus .....	(7,677,999)
	3.25 SSAP No. 108 adjustments .....	8,068,249
		8,068,249
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) .....	75,124
7.	Deduct total nonadmitted amounts .....	
8.	Statement value at end of current period (Line 6 minus Line 7) .....	75,124

STATEMENT AS OF SEPTEMBER 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	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06739G*8	CD SWAP Replication	2.B	25,000,000	47,922,512	29,981,845	10/21/2023	12/20/2028	CD SWAP	175,509	571,845		TREASURY BOND	1.A	47,747,003	29,410,000
12607@xa3	CD SWAP Replication	2.B	50,000,000	49,340,931	30,360,723	05/20/2022	06/20/2027	CD SWAP	94,872	950,723	912810-SS-8	TREASURY BOND	1.A	49,246,059	29,410,000
12607@va3	CD SWAP Replication	2.B		28,757,361	16,891,928			CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,757,361	16,891,928
12607@VB3	CD SWAP Replication	2.B	50,000,000	10,573,497	6,994,492	03/24/2022	06/20/2027	CD SWAP	366,759	950,723	912810-SS-8	TREASURY BOND	1.A	10,206,739	6,043,769
12607@VB3	CD SWAP Replication	2.B		24,354,810	14,705,000			CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,354,810	14,705,000
12607@VB3	CD SWAP Replication	2.B		49,668,086	29,410,000			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,668,086	29,410,000
12607@VB3	CD SWAP Replication	2.B		49,753,597	29,410,000			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,753,597	29,410,000
12776*AA5	CD SWAP Replication	2.B	50,000,000	54,235,170	30,977,576	09/28/2022	12/20/2027	CD SWAP	(116,724)	1,027,376	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,351,894	29,950,200
12776*AA5	CD SWAP Replication	2.B		54,775,413	29,950,200			CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,775,413	29,950,200
12607@MUJ	CD SWAP Replication	2.B	50,000,000	55,802,634	30,771,784	12/07/2021	12/20/2026	CD SWAP	457,199	821,584	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,345,435	29,950,200
12607@RXO	CD SWAP Replication	2.B	50,000,000	19,551,519	12,140,935	01/20/2022	12/20/2026	CD SWAP	473,761	821,584	912810-SP-4	TREASURY BOND	1.A	19,077,758	11,319,351
12607@RXO	CD SWAP Replication	2.B		20,240,017	12,087,539			CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,240,017	12,087,539
12607@RXO	CD SWAP Replication	2.B		49,752,951	29,410,000			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,752,951	29,410,000
12607@RXO	CD SWAP Replication	2.B		19,845,118	11,764,000			CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,845,118	11,764,000
05565AC*2	IR SWAP CLO Replication	2.B	150,000,000	12,080,600	12,687,869	01/17/2024	01/17/2026	IR SWAP	6,809	575,023	009010-AA-0	AIMCO 2023-20A	1.A FE	12,073,791	12,112,846
05565AC*2	IR SWAP CLO Replication	2.B		35,250,000	35,439,744			IR SWAP			06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000	35,439,744
05565AC*2	IR SWAP CLO Replication	2.B		1,830,000	1,846,470			IR SWAP			067932-AA-1	BABSON CLO LTD BABSN_23-3	1.A FE	1,830,000	1,846,470
05565AC*2	IR SWAP CLO Replication	2.B		2,644,432	2,664,346			IR SWAP			29247B-AA-5	EMPIWR 2023-2A	1.A FE	2,644,432	2,664,346
05565AC*2	IR SWAP CLO Replication	2.B		38,280,000	38,778,777			IR SWAP			29247B-AA-5	EMPIWR 2023-2A	1.A FE	38,280,000	38,778,777
05565AC*2	IR SWAP CLO Replication	2.B		34,750,000	34,899,738			IR SWAP			362943-AA-0	GALAXY CLO LTD GALXY_23-32 GOLUB CAPITAL PARTNERS CLO LTD	1.A FE	34,750,000	34,899,738
05565AC*2	IR SWAP CLO Replication	2.B		14,700,000	14,824,162			IR SWAP			38179U-AB-4	GOCAP 23- GOLUB CAPITAL PARTNERS CLO LTD	1.A FE	14,700,000	14,824,162
05565AC*2	IR SWAP CLO Replication	2.B		1,250,000	1,260,558			IR SWAP			38179U-AB-4	GOCAP 23- GOLUB CAPITAL PARTNERS CLO LTD	1.A FE	1,250,000	1,260,558
05565AC*2	IR SWAP CLO Replication	2.B		2,505,000	2,509,316			IR SWAP			617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000	2,509,316
05565AC*2	IR SWAP CLO Replication	2.B		7,907,000	7,953,603			IR SWAP			87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000	7,953,603
05565AC*2	IR SWAP CLO Replication	2.B		31,843,460	32,039,727			IR SWAP			92920F-AA-8	VOYA CLO LTD VOYA_23-1	1.A FE	31,843,460	32,039,727
65540@AA6	IR SWAP CLO Replication	2.B	100,000,000	2,700,000	3,812,343	03/08/2024	03/08/2026	IR SWAP		1,105,330	00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	1.F FE	2,700,000	2,707,013
65540@AA6	IR SWAP CLO Replication	2.B		3,100,000	3,106,481			IR SWAP			05684P-AG-1	BAIN CAPITAL CREDIT CLO BCC_21-6 BENEFIT STREET PARTNERS CLO LTD	1.F FE	3,100,000	3,106,481
65540@AA6	IR SWAP CLO Replication	2.B		2,400,000	2,404,797			IR SWAP			08182F-AU-3	BSP_20-2	1.F FE	2,400,000	2,404,797
65540@AA6	IR SWAP CLO Replication	2.B		4,500,000	4,512,608			IR SWAP			143119-AG-0	CARLYLE US CLO LTD CGMS_2022-2	1.F FE	4,500,000	4,512,608
65540@AA6	IR SWAP CLO Replication	2.B		1,950,000	1,949,570			IR SWAP			55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	1.F FE	1,950,000	1,949,570
65540@AA6	IR SWAP CLO Replication	2.B		3,100,000	3,106,832			IR SWAP			67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	1.F FE	3,100,000	3,106,832
65540@AA6	IR SWAP CLO Replication	2.B		2,275,000	2,284,199			IR SWAP			675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	1.F FE	2,275,000	2,284,199
65540@AA6	IR SWAP CLO Replication	2.B		2,850,000	2,857,285			IR SWAP			69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	1.F FE	2,850,000	2,857,285
65540@AA6	IR SWAP CLO Replication	2.B		3,300,000	3,309,964			IR SWAP			75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	1.F FE	3,300,000	3,309,964
65540@AA6	IR SWAP CLO Replication	2.B		4,600,000	4,610,334			IR SWAP			87230A-BA-3	TCI-FLATHIRON CLO LTD TFLAT_16-1A	1.F FE	4,600,000	4,610,334
65540@AA6	IR SWAP CLO Replication	2.B		2,838,190	2,849,279			IR SWAP			89532T-AJ-5	TRESTLES CLO LTD TREST_20-3A	1.F FE	2,838,190	2,849,279
65540@AA6	IR SWAP CLO Replication	2.B		2,835,000	2,841,697			IR SWAP			92919A-AE-4	VOYA CLO LTD VOYA_21-2	1.F FE	2,835,000	2,841,697
65540@AA6	IR SWAP CLO Replication	2.B		3,947,500	4,001,051			IR SWAP			009010-AE-2	AIMCO 2023-20A	1.F FE	3,947,500	4,001,051
65540@AA6	IR SWAP CLO Replication	2.B		5,096,510	5,000,000			IR SWAP			06763M-AE-5	BABSON CLO LTD BABSN_23-4	1.F FE	5,096,510	5,000,000
65540@AA6	IR SWAP CLO Replication	2.B		5,000,000	5,062,441			IR SWAP			15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000	5,062,441
65540@AA6	IR SWAP CLO Replication	2.B		3,000,000	3,003,026			IR SWAP			290020-AN-9	ELMWOOD CLO VII LTD ELMW7_20-4A	1.F FE	3,000,000	3,003,026
65540@AA6	IR SWAP CLO Replication	2.B		3,841,000	3,913,078			IR SWAP			33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000	3,913,078
65540@AA6	IR SWAP CLO Replication	2.B		5,000,000	5,051,043			IR SWAP			362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000	5,051,043
65540@AA6	IR SWAP CLO Replication	2.B		4,431,000	4,492,245			IR SWAP			46147K-AG-6	INVESCO CLO LTD INVCO_23-2	1.F FE	4,431,000	4,492,245
65540@AA6	IR SWAP CLO Replication	2.B		5,653,204	6,006,418			IR SWAP			55281F-AG-3	MCF CLO LLC MCFCL_2017-3A	1.F FE	5,653,204	6,006,418
65540@AA6	IR SWAP CLO Replication	2.B		5,478,000	5,595,589			IR SWAP			55293L-AL-7	MCF CLO LLC MCFCL_23-1	1.F FE	5,478,000	5,595,589
65540@AA6	IR SWAP CLO Replication	2.B		2,043,500	2,069,757			IR SWAP			55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	1.F FE	2,043,500	2,069,757
65540@AA6	IR SWAP CLO Replication	2.B		4,175,000	4,231,461			IR SWAP			617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000	4,231,461
65540@AA6	IR SWAP CLO Replication	2.B		5,064,000	5,118,560			IR SWAP			67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	1.F FE	5,064,000	5,118,560
65540@AA6	IR SWAP CLO Replication	2.B		3,000,000	3,054,287			IR SWAP			67578R-AG-6	OPC CLO LTD OPC_23-30	1.F FE	3,000,000	3,054,287
65540@AA6	IR SWAP CLO Replication	2.B		6,391,000	6,480,837			IR SWAP			72134C-AG-6	PIKES PEAK CLO PIPK_23-14	1.F FE	6,391,000	6,480,837

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STATEMENT AS OF SEPTEMBER 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
65540AA6 .....	IR SWAP CLO Replication .....	2.B .....		2,532,000	2,559,856			IR SWAP .....			88238C-AC-6	TEXAS DEBT CAPITAL CLO LTD TC1FC 23-1 .....	1.F FE .....	2,532,000	2,559,856
9999999999 - Totals				818,618,502	603,141,876	XXX	XXX	XXX	1,458,186	6,824,188	XXX	XXX	XXX	817,160,316	596,317,689

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**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	8	831,821,709			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	735,548	XXX		XXX	9,571,897
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	13,938,755	XXX		XXX	19,640,262
7. Ending Inventory	9	1,104,501,454	8	831,821,709	8	818,618,502			8	818,618,502

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**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.....	739,881,430
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	75,125
3. Total (Line 1 plus Line 2) .....	739,956,555
4. Part D, Section 1, Column 6 .....	1,102,284,743
5. Part D, Section 1, Column 7 .....	(362,328,188)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16 .....	956,912,098
8. Part B, Section 1, Column 13 .....	75,125
9. Total (Line 7 plus Line 8) .....	956,987,223
10. Part D, Section 1, Column 9 .....	1,268,769,746
11. Part D, Section 1, Column 10 .....	(311,782,523)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21 .....	531,044,241
14. Part B, Section 1, Column 20 .....	1,066,000
15. Part D, Section 1, Column 12 .....	532,110,241
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

STATEMENT AS OF SEPTEMBER 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	10/10/2023	10/04/2024	37,926	162,374,859	4219.52 / 4343.2	3,191,473			4,688,174		4,688,174	789,899							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	10/10/2023	10/04/2024	18,392	31,938,076	1720 / -1753.04	393,773			607,346		607,346	110,677							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	10/31/2023	10/25/2024	15,732	26,160,271	1689.9	500,278			845,764		845,764	133,227							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	11/28/2023	11/22/2024	226,499	1,031,091,398	4538 / -4566.6	4,326,131			6,366,276		6,366,276	1,557,596							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	11/28/2023	11/22/2024	21,737	39,135,621	1783 / -1817.83	451,477			728,584		728,584	145,357							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/27/2023	12/20/2024	98,096	465,488,082	4697 / -4793.46	6,425,288			9,074,596		9,074,596	2,735,012							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/27/2023	12/20/2024	11,567	23,354,178	1974.31 / 2063.76	652,494			870,192		870,192	251,317							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	01/03/2024	12/27/2024	297,393	1,420,188,376	4791.39	6,063,843			9,037,821		9,037,821	2,973,977							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	01/09/2024	01/06/2025	6,520	12,938,103	1934 / -2035.05	371,249			563,730		563,730	192,481							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/06/2024	01/31/2025	74,693	367,763,310	4974.67 / 4945.17	5,107,507			7,048,125		7,048,125	1,940,618							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/13/2024	02/07/2025	72,347	361,479,253	5047.76	4,840,014			6,783,491		6,783,491	1,943,476							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/13/2024	02/07/2025	11,140	22,042,105	1927 / -2030.29	667,843			964,555		964,555	296,712							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/21/2024	02/14/2025	81,194	405,631,827	4950 / -5041.67	4,786,386			6,779,815		6,779,815	1,993,429							B062													
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			416,889		416,889	97,012							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/27/2024	02/24/2025	28,362	143,202,149	5138.61 / 5113.49	3,398,618			4,568,973		4,568,973	1,170,354							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/19/2024	03/14/2025	92,643	476,953,957	5183.11 / 5205.79	4,231,932			5,666,376		5,666,376	1,434,444							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/26/2024	03/21/2025	179,934	940,558,202	5248.69 / 2064.88	5,041,751			6,643,538		6,643,538	1,601,787							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/02/2024	03/26/2025	9,552	20,109,969	2145.75 / 5204.69	408,348			543,134		543,134	134,786							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/02/2024	03/26/2025	56,553	296,395,970	5277.37 / 5144.19	2,592,390			3,516,030		3,516,030	923,641							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/09/2024	04/03/2025	51,670	269,036,389	5269.45 / 4963.83	4,098,464			5,554,924		5,554,924	1,456,460							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/23/2024	04/21/2025	50,914	255,481,870	5071.99 / 5029.64	3,644,424			4,847,443		4,847,443	1,203,019							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	04/30/2024	04/25/2025	62,407	317,163,607	5134.72 / 5177.17	4,327,301			5,703,285		5,703,285	1,375,983							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	05/14/2024	05/09/2025	77,521	404,120,849	5248.93 / 2051.57	3,658,991			4,678,137		4,678,137	1,019,146							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	06/04/2024	05/30/2025	43,090	88,935,175	2076.31 / 5354.35	590,333			773,523		773,523	183,190							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	06/18/2024	06/12/2025	46,765	253,945,407	5506.14 / 5488.28	4,898,634			5,555,094		5,555,094	656,460							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/23/2024	07/17/2025	43,641	243,389,566	5665.89 / 5375.77	5,128,254			5,737,201		5,737,201	608,948							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	07/30/2024	07/25/2025	35,748	195,850,959	5581.54 / 2029.42	4,722,311			5,593,737		5,593,737	871,426							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/13/2024	08/08/2025	15,322	31,660,615	2103.28	655,782			798,778		798,778	142,996							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/13/2024	08/08/2025	28,430	150,585,039	5173 / -5420.39	4,854,707			5,574,870		5,574,870	720,163							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/27/2024	08/22/2025	76,994	432,062,985	5653.38	4,391,738			4,653,808		4,653,808	262,070							B062													
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	09/10/2024	09/05/2025	31,035	170,000,420	5397 / -5558.4	3,273,261			3,763,359		3,763,359	490,098							B062													

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STATEMENT AS OF SEPTEMBER 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 ..... ROMJUSFPUMPRO8K5P83	09/17/2024	09/12/2025	36,074	202,293,612	5511.9 / 5703.58		4,657,153		4,990,098		4,990,098	332,944						B062		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS ..... ROMJUSFPUMPRO8K5P83	09/24/2024	09/19/2025	49,316	280,679,055	5613.01 / 5769.87		5,280,264		5,393,800		5,393,800	113,536							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA ..... B4TYDEB6GKMZ0031MB27	08/20/2024	08/14/2025	23,932	131,997,784	5370.68 / 5660.39		4,845,751		5,179,621		5,179,621	333,870							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	CANADIAN IMPERIAL BANK OF COMMERCE ..... 21G119DL770XOHC3ZE78	02/21/2024	02/14/2025	6,096	12,277,039	1957.87 / 2070.03		372,222		550,621		550,621	178,399							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP21HZNB6K528	11/21/2023	11/15/2024	245,904	1,108,104,900	4489.43 / 4523.07		5,663,169		8,155,589		8,155,589	1,890,454							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP21HZNB6K528	12/19/2023	12/13/2024	4,995	9,761,454	1871 / -2037.49		527,586		741,036		741,036	197,777							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP21HZNB6K528	01/17/2024	01/09/2025	15,199	29,942,714	1947.81 / 1992.28		349,344		586,360		586,360	237,017							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP21HZNB6K528	03/19/2024	03/14/2025	18,034	36,931,558	2018 / -2077.77		604,958		818,452		818,452	213,494							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP21HZNB6K528	06/04/2024	05/30/2025	71,921	379,701,166	5235 / -5323.84		4,221,604		5,238,007		5,238,007	1,016,403							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ..... 7H6GLXDRUGQF57RNE97	12/05/2023	11/29/2024	5,971	10,941,977	1773.52 / 1891.52		431,524		669,363		669,363	144,588							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	12/12/2023	12/06/2024	18,123	33,921,000	1844 / -1899.42		599,038		938,631		938,631	218,564							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	03/12/2024	03/06/2025	21,415	44,437,517	2054.02 / 2096.11		513,318		668,308		668,308	154,990							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	04/09/2024	04/03/2025	14,438	30,026,348	2045.96 / 2113.39		548,991		708,355		708,355	159,364							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	04/16/2024	04/11/2025	8,654	17,537,894	1962 / -2091.13		580,638		859,053		859,053	278,415							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	04/23/2024	04/21/2025	22,291	43,591,611	1935 / -1976.14		560,101		749,978		749,978	189,876							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	04/30/2024	04/25/2025	22,783	45,567,937	1973.62 / 2026.55		685,711		948,048		948,048	262,336							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	05/07/2024	05/02/2025	25,737	131,471,416	4996.96 / 5219.57		3,887,607		4,939,836		4,939,836	1,052,228							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	05/14/2024	05/09/2025	36,008	74,406,211	2052.76 / -2080		575,962		714,639		714,639	138,676							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	05/21/2024	05/15/2025	49,258	260,505,859	5221 / -5356.2		4,476,567		5,483,473		5,483,473	1,006,906							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	05/21/2024	05/16/2025	34,649	72,712,832	2084.31 / 2112.8		573,652		694,929		694,929	121,277							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	05/29/2024	05/23/2025	19,437	40,382,603	2045.04 / 2110.19		693,415		908,566		908,566	215,151							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC ..... 4PQUH3JPFQFNF3BB653	06/11/2024	06/06/2025	22,490	46,010,829	2019.54 / 2072.13		653,424		870,186		870,186	216,762							B062	

STATEMENT AS OF SEPTEMBER 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	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/18/2024	06/13/2025	13,337	27,140,061	1999.79 / 2070.1		535,881		695,892		695,892	160,011						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		5,061,741		5,061,741	692,169							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		953,559		953,559	202,692							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/02/2024	06/26/2025	201,961	1,105,110,396	5450.6 / 5493.2		5,827,060		6,624,645		6,624,645	797,586							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/09/2024	07/07/2025	43,954	89,413,864	2024.99 / 2043.53		473,200		598,482		598,482	125,282							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/16/2024	07/11/2025	70,759	397,261,192	5569.5 / 5659.07		4,301,892		4,632,247		4,632,247	330,355							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	08/06/2024	08/01/2025	3,506	7,566,965	2026 / -2290.58		448,067		585,761		585,761	137,694							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	09/24/2024	09/19/2025	21,004	46,653,665	2191.18 / 2251.18		709,809		727,566		727,566	17,757							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		5,048,424		5,048,424	956,089							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		4,529,903		4,529,903	813,223							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	11/07/2023	11/01/2024	22,410	96,105,621	4163.97 / 4413.06		3,836,144		5,538,481		5,538,481	980,094							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	11/07/2023	11/01/2024	6,005	10,183,129	1637 / -1754.55		447,012		698,665		698,665	118,030							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	11/14/2023	11/08/2024	60,828	266,588,138	4341 / -4424.31		3,600,409		5,014,275		5,014,275	999,000							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	11/14/2023	11/08/2024	10,675	18,342,052	1684 / -1752.45		482,297		718,893		718,893	125,917							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	11/21/2023	11/15/2024	17,276	30,906,505	1763.69 / 1814.28		523,117		847,334		847,334	167,384							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	12/05/2023	11/29/2024	169,969	775,520,956	4542.25 / 4583.19		4,623,157		6,819,630		6,819,630	1,688,781							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	12/12/2023	12/06/2024	71,519	327,868,843	4539.24 / 4629.48		4,419,159		6,299,412		6,299,412	1,595,303							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	12/19/2023	12/13/2024	71,278	334,926,056	4634.66 / 4763.08		6,310,241		8,833,272		8,833,272	2,527,482							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/03/2024	12/27/2024	15,768	32,353,728	2018.45 / 2085.27		548,569		845,775		845,775	297,206							B062	

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STATEMENT AS OF SEPTEMBER 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	01/09/2024	01/06/2025	42,456	200,449,636	4671.41 / 4771.29		2,838,184		4,038,612		4,038,612	1,200,428						B062		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/17/2024	01/10/2025	140,467	670,655,477	4754 / -4794.94		3,687,259		5,447,288		5,447,288	1,760,029							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/23/2024	01/17/2025	12,498	24,145,949	1900 / -1963.97		504,669		703,945		703,945	199,276							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/23/2024	01/21/2025	31,437	150,867,892	4718 / -4880.11		3,518,743		4,791,895		4,791,895	1,273,151							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/30/2024	01/27/2025	95,043	464,802,564	4849.19 / 4931.7		5,346,169		7,293,619		7,293,619	1,947,450							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	01/30/2024	01/24/2025	22,247	44,015,912	1960.47 / 1996.55		489,434		684,249		684,249	194,815							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	03/05/2024	02/28/2025	11,552	23,803,820	2029.19 / 2091.97		411,713		548,145		548,145	136,432							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	03/12/2024	03/07/2025	76,713	393,451,004	5089.02 / 5168.72		4,081,899		5,406,096		5,406,096	1,324,197							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	03/26/2024	03/21/2025	22,204	46,175,327	2054.51 / 2104.68		640,807		814,926		814,926	174,119							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	09/04/2024	08/28/2025	17,074	37,644,841	2166.37 / 2243.24		693,034		779,135		779,135	86,101							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	NOMURA GLOBAL FINANCIAL PRODUCTS INC	09/10/2024	09/04/2025	11,318	24,092,740	2083.38 / 2174.04		533,870		670,199		670,199	136,329							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	SOCIETE GENERALE	10/24/2023	10/18/2024	5,882	10,165,390	1793.34 / 1663.1		403,882		763,108		763,108	139,072							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	SOCIETE GENERALE	10/31/2023	10/25/2024	29,249	122,355,148	4098.11 / 4268.34		3,128,766		4,951,858		4,951,858	763,337							B062	
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		857,449		857,449	296,339							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		5,179,151		5,179,151	1,403,170							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	SOCIETE GENERALE	04/16/2024	04/11/2025	31,775	163,873,843	5060 / -5254.64		3,766,291		5,339,216		5,339,216	1,572,925							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	SOCIETE GENERALE	08/20/2024	08/14/2025	4,948	10,503,565	2029.88 / 2215.7		532,256		607,501		607,501	75,245							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	SOCIETE GENERALE	08/27/2024	08/22/2025	9,554	20,962,575	2136.03 / 2252.2		631,328		667,670		667,670	36,342							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		793,488		793,488	153,331							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	1973.22 / 2084.04		496,641		623,103		623,103	126,462							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		5,439,560		5,439,560	1,109,248							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		5,053,694		5,053,694	881,305							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	WELLS FARGO BANK, N.A.	07/02/2024	06/26/2025	34,644	70,492,572	2015.55 / 2053.99		774,986		982,211		982,211	207,225							B062	

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STATEMENT AS OF SEPTEMBER 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	WELLS FARGO BANK, N.A.	07/09/2024	07/03/2025	32,171	178,354,255	5472.72 / 5615.17		3,138,281		3,450,548		3,450,548	312,267						B062		
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	07/16/2024	07/11/2025	3,307	7,040,372	2005.49 / 2252.37		535,767		539,058		539,058	3,291							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	07/23/2024	07/18/2025	13,873	30,709,134	2174 / -2253.18		637,881		646,488		646,488	8,607							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	07/30/2024	07/25/2025	14,079	31,568,638	2196.93 / 2287.57		694,517		713,498		713,498	18,981							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	08/06/2024	07/31/2025	16,398	88,399,814	5194.36 / 5587.42		3,918,794		5,004,367		5,004,367	1,085,573							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	09/04/2024	08/29/2025	42,033	235,284,551	5517 / -5678.23		4,405,058		4,924,369		4,924,369	519,311							B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A.	09/17/2024	09/11/2025	8,791	18,836,300	2063.33 / 2222.03		844,727		894,947		894,947	50,219							B062	
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										57,521,154	190,081,662		323,437,864	XXX	323,437,864	68,015,418				XXX	XXX			
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	10/22/2014	10/15/2024		306,000,000	USD 5.62% / 6.62%		311,821	(23,446)			23,358			(23,446)					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% / 3.94%		172,175	524,272	56,026		56,026	(271,830)		(12,946)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2025		82,000,000	USD 4.64% / 3.64%		132,000	302,790	55,360		55,360	(133,837)		(10,997)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL	04/21/2016	04/23/2026		82,000,000	USD 4.69% / 4.44%		128,000	(9,598)	112,806		112,806	(56,548)		(9,598)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/03/2015	08/05/2025		155,000,000	USD 5.44% / 4.188%		225,000	(16,867)	16,293		16,293	(116,812)		(16,867)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2024		219,000,000	USD 5.188% / 4.178%		327,800	518,648	(298,181)		(298,181)	(465,277)		(27,325)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2025		219,000,000	USD 5.178% / 5.178%		330,898	(24,826)	94,299		94,299	(180,144)		(24,826)					B053	
017999999. Subtotal - Purchased Options - Hedging Other - Caps										1,627,694		1,270,972	36,604	XXX	36,604	(1,201,090)		(126,006)			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		765,903		765,903	(289,714)							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		1,276,716		1,276,716	(384,309)							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		20,523		20,523	(279,477)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/01/2024	02/03/2025		100,000,000	SOFR / -5.36%		299,000		14,517		14,517	(284,483)							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		32,365		32,365	(1,032,635)							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		75,038		75,038	(1,406,212)							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		797,223		797,223	(289,542)							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		1,501,098		1,501,098	(320,874)							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		28,585		28,585	(511,415)							B0311	
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		333,399		333,399	(566,601)							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		28,803		28,803	(702,447)							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		43,063		43,063	(862,937)							B0311	

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STATEMENT AS OF SEPTEMBER 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	CITIBANK, N.A. .... E570DZIVZ7FF32WFEA76	.06/07/2022	.10/04/2024	.....	100,000,000	.. 2.3% / -0.25%	..... 4,440,000	.....	.....	..... 435,990	.....	435,990	..... (937,676)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A. .... E570DZIVZ7FF32WFEA76	.08/21/2023	.06/10/2025	.....	25,000,000	.. 3.3% / -1.6%	..... 1,662,500	.....	.....	..... 2,051,821	.....	2,051,821	..... (264,128)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP2IHZNBB6K528	.01/31/2024	.08/21/2026	.....	150,000,000	.. SOFR / -5%	..... 1,875,000	.....	.....	..... 797,192	.....	797,192	..... (1,077,808)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP2IHZNBB6K528	.02/07/2024	.01/30/2026	.....	150,000,000	.. SOFR / -5.37%	..... 1,642,500	.....	.....	..... 567,105	.....	567,105	..... (1,075,395)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP2IHZNBB6K528	.02/20/2024	.02/09/2026	.....	100,000,000	.. SOFR / -4.4%	..... 280,000	.....	.....	..... 20,075	.....	20,075	..... (259,925)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP2IHZNBB6K528	.03/01/2024	.02/20/2025	.....	100,000,000	.. SOFR / -6.18%	..... 194,000	.....	.....	..... 7,211	.....	7,211	..... (186,789)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP2IHZNBB6K528	.03/04/2024	.03/05/2025	.....	150,000,000	.. 6.66% / -5.66%	..... 238,500	.....	.....	..... 11,791	.....	11,791	..... (226,709)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL ..... W22LROIP2IHZNBB6K528	.03/07/2024	.03/04/2025	.....	200,000,000	.. SOFR / -5.57%	..... 619,000	.....	.....	..... 40,765	.....	40,765	..... (578,235)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC ..... 17331LVCZKQKX5T7XV54	.01/25/2024	.03/07/2025	.....	75,000,000	.. 2.64% / -SOFR	..... 3,157,500	.....	.....	..... 4,375,059	.....	4,375,059	..... 1,217,559	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC ..... 17331LVCZKQKX5T7XV54	.03/01/2024	.01/25/2029	.....	150,000,000	.. SOFR / -5.68%	..... 502,500	.....	.....	..... 23,424	.....	23,424	..... (479,076)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ..... RB0PEZSDG003JS6CEU02	.02/26/2024	.03/03/2025	.....	250,000,000	.. SOFR / -5.74%	..... 1,616,250	.....	.....	..... 298,890	.....	298,890	..... (1,317,360)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ..... RB0PEZSDG003JS6CEU02	.02/26/2024	.08/26/2025	.....	250,000,000	.. 6.73% / -5.2%	..... 411,250	.....	.....	..... 15,358	.....	15,358	..... (395,892)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ..... RB0PEZSDG003JS6CEU02	.02/29/2024	.02/26/2025	.....	150,000,000	.. 6.7% / -5.59%	..... 523,500	.....	.....	..... 28,916	.....	28,916	..... (494,584)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC ..... RB0PEZSDG003JS6CEU02	.03/08/2024	.02/28/2025	.....	100,000,000	.. SOFR / -5.59%	..... 173,500	.....	.....	..... 424	.....	424	..... (173,076)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC ..... 0ZV05H2G7GRS05BHJ91	.05/02/2023	.12/09/2024	.....	50,000,000	.. 2.8% / -1.55%	..... 2,375,000	.....	.....	..... 1,239,368	.....	1,239,368	..... (439,901)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC ..... 0ZV05H2G7GRS05BHJ91	.05/09/2023	.05/01/2026	.....	50,000,000	.. 2.75% / -SOFR	..... 2,680,000	.....	.....	..... 1,332,829	.....	1,332,829	..... (639,578)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC ..... 0ZV05H2G7GRS05BHJ91	.02/06/2024	.05/11/2026	.....	100,000,000	.. 5.25% / -4.25%	..... 910,000	.....	.....	..... 342,959	.....	342,959	..... (567,041)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC ..... 0ZV05H2G7GRS05BHJ91	.02/16/2024	.08/06/2025	.....	500,000,000	.. 6.78% / -5.78%	..... 855,000	.....	.....	..... 23,635	.....	23,635	..... (831,365)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ..... ES71P3U3RH1GC71XBU11	.01/26/2024	.02/18/2025	.....	100,000,000	.. 5.68% / -4.68%	..... 925,000	.....	.....	..... 261,885	.....	261,885	..... (663,115)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ..... ES71P3U3RH1GC71XBU11	.02/27/2024	.07/28/2025	.....	250,000,000	.. SOFR / -5.78%	..... 847,500	.....	.....	..... 30,290	.....	30,290	..... (817,210)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ..... ES71P3U3RH1GC71XBU11	.03/08/2024	.02/27/2025	.....	100,000,000	.. SOFR / -5.57%	..... 295,000	.....	.....	..... 21,652	.....	21,652	..... (273,348)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.02/06/2024	.03/10/2025	.....	100,000,000	.. SOFR / -5.07%	..... 940,000	.....	.....	..... 226,480	.....	226,480	..... (713,520)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.02/12/2024	.08/06/2025	.....	200,000,000	.. SOFR / -5.18%	..... 1,100,000	.....	.....	..... 51,347	.....	51,347	..... (1,048,653)	.....	.....	.....	.....	.....	.....	B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.02/14/2024	.02/12/2025	.....	150,000,000	.. SOFR / -5.77%	..... 520,500	.....	.....	..... 13,432	.....	13,432	..... (507,068)	.....	.....	.....	.....	.....	.....	B0311

STATEMENT AS OF SEPTEMBER 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	SOCIETE GENERALE .. 02RNE81BXP4ROTDBPU41	02/23/2024	02/14/2025		250,000,000	SOFR / -5.71%		1,610,000		299,939		299,939	(1,310,061)						B0311			
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE .. 02RNE81BXP4ROTDBPU41	02/28/2024	08/25/2025		150,000,000	SOFR / -5.75%		489,000		19,520		19,520	(469,480)							B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE .. 02RNE81BXP4ROTDBPU41	03/04/2024	02/28/2025		150,000,000	SOFR / -5.68%		727,500		90,790		90,790	(636,710)							B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	06/13/2022	06/04/2025		100,000,000	2.2% / -0.25%	4,725,000			1,157,345		1,157,345	(774,201)							B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	02/13/2024	09/05/2024		100,000,000	SOFR / -5.31%		387,000		12		12	(386,988)							B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	02/16/2024	10/04/2024		500,000,000	SOFR / -5.83%		1,145,000		17		17	(1,144,983)							B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	02/26/2024	06/15/2026		250,000,000	SOFR / -5.29%		952,500		526		526	(951,974)							B0311		
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	03/06/2024	11/13/2024		200,000,000	SOFR / -5.57%		645,000		39,968		39,968	(605,032)							B0311		
0209999999. Subtotal - Purchased Options - Hedging Other - Other										22,851,500	29,805,000		18,743,249	XXX	18,743,249	(25,959,968)					XXX	XXX			
0219999999. Subtotal - Purchased Options - Hedging Other										82,000,348	219,886,662	1,270,972	342,217,717	XXX	342,217,717	40,854,360		(126,006)			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										57,521,154	190,081,662		323,437,864	XXX	323,437,864	68,015,418						XXX	XXX		
0449999999. Total Purchased Options - Put Options														XXX									XXX	XXX	
0459999999. Total Purchased Options - Caps										1,627,694		1,270,972	36,604	XXX	36,604	(1,201,090)		(126,006)				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	29,805,000		18,743,249	XXX	18,743,249	(25,959,968)						XXX	XXX		
0499999999. Total Purchased Options										82,000,348	219,886,662	1,270,972	342,217,717	XXX	342,217,717	40,854,360		(126,006)				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
0989999999. Total Written Options														XXX										XXX	XXX
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		7,500,000	5.124% / -SOFR			(24,236)			557,794								B031		
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / -SOFR			1,902			37,186								B031		
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		3,000,000	5.124% / -SOFR			(8,375)			223,118								B031		
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LCO2FLSSVFFR64	02/14/2008	06/11/2029		500,000	5.124% / -SOFR			(1,396)			37,186								B031		

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STATEMENT AS OF SEPTEMBER 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)
099999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate											(32,105)		XXX	855,284					124,639	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369#AMB	D1	Currency	BARCLAYS BANK PLC	06/29/2012	04/01/2028		58,000,000	USD 4.187% / (GBP 4.394%)			233,670	8,390,093		8,862,888	(2,461,342)				542,859		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033		15,069,200	USD 4.935% / (GBP 4.63%)			103,415	1,521,573		2,221,779	(812,202)				220,323		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033		7,609,200	USD 4.935% / (GBP 4.63%)			52,219	768,319		1,121,889	(410,122)				111,252		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033		58,784,800	USD 4.935% / (GBP 4.63%)			403,420	5,935,640		8,667,140	(3,168,391)				859,479		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033		1,492,000	USD 4.935% / (GBP 4.63%)			10,239	150,651		219,978	(80,416)				21,814		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	06/25/2013	09/12/2030		2,313,000	USD 4.574% / (GBP 4.07%)			19,637	300,976		403,532	(140,315)				28,218		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	06/25/2013	09/12/2030		1,542,000	USD 4.574% / (GBP 4.07%)			13,091	200,651		269,021	(93,543)				18,812		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	06/25/2013	09/12/2030		13,492,500	USD 4.574% / (GBP 4.07%)			114,548	1,755,694		2,353,935	(818,502)				164,606		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047		45,622,800	USD 4.162% / (GBP 3.23%)			355,449	(251,344)		6,140,656	(5,871,425)				1,100,298		B023
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047		38,285,800	USD 4.162% / (GBP 3.23%)			298,286	(210,923)		5,153,123	(4,927,190)				923,350		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AE6	D1	Currency	BARCLAYS BANK PLC	10/25/2023	11/08/2028		317,280	EUR 6.509% / (USD 4.71%)			3,928	(17,535)		(14,993)	(3,420)				3,216		B023
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC	12/14/2023	12/21/2026		80,081,000	USD 5.5415% / (EUR 3.94%)			988,681	(1,390,669)		(1,171,469)	(832,209)				597,215		B023
Currency Swap	INTERTEK FINANCE PLC 461127G#3	D1	Currency	BARCLAYS BANK PLC	12/14/2023	12/21/2026		2,194,000	USD 5.5415% / (EUR 3.94%)			27,087	(38,101)		(32,095)	(22,800)				16,362		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	04/18/2024	05/07/2034		6,396,000	USD 6.675% / (EUR 4.69%)			115,950	(300,302)		(66,638)	(300,302)				99,115		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	04/18/2024	05/07/2034		8,528,000	USD 6.675% / (EUR 4.69%)			154,600	(400,402)		(88,850)	(400,402)				132,153		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	04/18/2024	05/07/2034		1,066,000	USD 6.675% / (EUR 4.69%)			19,325	(50,050)		(11,106)	(50,050)				16,519		B023
Currency Swap	M FINANCE F6101#AB1	D1	Currency	BARCLAYS BANK PLC	04/18/2024	05/07/2034		4,264,000	USD 6.675% / (EUR 4.69%)			77,300	(200,201)		(44,425)	(200,201)				66,076		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2034		13,908,700	USD 6.173% / (EUR 4.26%)			251,260	(599,953)		(105,484)	(599,953)				216,025		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2034		16,583,450	USD 6.173% / (EUR 4.26%)			299,579	(715,329)		(125,770)	(715,329)				257,569		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2034		3,209,700	USD 6.173% / (EUR 4.26%)			57,983	(138,451)		(24,343)	(138,451)				49,852		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2034		9,094,150	USD 6.173% / (EUR 4.26%)			164,285	(392,277)		(68,970)	(392,277)				141,247		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC	05/30/2024	06/18/2034		29,796,250	USD 5.6845% / (EUR 4%)			(130,627)	(895,132)		(252,952)	(895,132)				464,491		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC	05/30/2024	06/18/2034		7,584,500	USD 5.6845% / (EUR 4%)			(33,251)	(227,852)		(64,388)	(227,852)				118,234		B023

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STATEMENT AS OF SEPTEMBER 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	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC	05/30/2024	06/18/2034		24,378,750	USD 5.6845% / (EUR 4%)			(106,877)	(732,381)		(206,961)	(732,381)					380,038	B023	
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL	10/26/2023	11/08/2030		422,240	EUR 7.06% / (EUR 5.19%)			5,372	(24,180)		(18,680)	(4,560)					5,218	B023	
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL	06/06/2024	07/10/2034		13,331,625	USD 6.57% / (CAD 5.93%)			85,110	(177,387)		(205,403)	(177,387)					208,469	B023	
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL	06/06/2024	07/10/2034		14,062,125	USD 6.57% / (CAD 5.93%)			89,774	(187,107)		(216,658)	(187,107)					219,892	B023	
Currency Swap	MULLEN GROUP LTD C5864@AN9	D1	Currency	BANK OF MONTREAL	06/06/2024	07/10/2034		5,296,125	USD 6.57% / (CAD 5.93%)			33,811	(70,469)		(81,599)	(70,469)					82,816	B023	
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS	01/10/2024	04/15/2039		7,041,000	USD 6.1525% / (CHF 2.71%)			(365,938)	(71,797)		(440,143)	(71,797)					134,278	B023	
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS	01/10/2024	04/15/2039		21,123,000	USD 6.1525% / (CHF 2.71%)			(1,097,813)	(215,391)		(1,320,428)	(215,391)					402,834	B023	
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		11,356,450	USD 5.6975% / (GBP 5.57%)			100,396	1,832,870		2,305,804	(645,722)					145,634	B023	
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		11,036,550	USD 5.6975% / (GBP 5.57%)			97,568	1,781,240		2,240,852	(627,532)					141,531	B023	
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		11,676,350	USD 5.6975% / (GBP 5.57%)			103,224	1,884,501		2,370,756	(663,911)					149,736	B023	
Currency Swap	GROSVENOR LIMITED G4133@AA1	D1	Currency	BANK OF AMERICA, NA	02/11/2011	04/28/2031		799,750	USD 5.6975% / (GBP 5.57%)			7,070	129,075		162,381	(45,473)					10,256	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039		4,285,500	USD 4.355% / (GBP 4.09%)			39,712	932,127		1,213,570	(240,342)					82,905	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039		857,100	USD 4.355% / (GBP 4.09%)			7,942	186,425		242,714	(48,068)					16,581	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039		9,428,100	USD 4.355% / (GBP 4.09%)			87,365	2,050,679		2,669,855	(528,753)					182,391	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2034		2,142,750	USD 4.1325% / (GBP 3.87%)			18,977	466,063		563,856	(98,855)					33,824	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2034		428,550	USD 4.1325% / (GBP 3.87%)			3,795	93,213		112,771	(19,771)					6,765	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2034		4,714,050	USD 4.1325% / (GBP 3.87%)			41,749	1,025,340		1,240,483	(217,482)					74,413	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2044		1,714,200	USD 4.6425% / (GBP 4.38%)			16,737	372,851		523,166	(66,550)					38,307	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2044		428,550	USD 4.6425% / (GBP 4.38%)			4,184	93,213		130,791	(16,637)					9,577	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2044		4,285,500	USD 4.6425% / (GBP 4.38%)			41,843	932,127		1,307,914	(166,374)					95,768	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			3,480	90,688		100,949	(16,422)					4,785	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		2,982,175	USD 3.81% / (GBP 3.58%)			24,362	634,814		706,644	(114,950)					33,497	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		2,982,175	USD 3.81% / (GBP 3.58%)			24,362	634,814		706,644	(114,950)					33,497	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		5,964,350	USD 3.81% / (GBP 3.58%)			48,724	1,269,628		1,413,287	(229,901)					66,993	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			3,480	90,688		100,949	(16,422)					4,785	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		426,025	USD 3.81% / (GBP 3.58%)			3,480	90,688		100,949	(16,422)					4,785	B023	

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STATEMENT AS OF SEPTEMBER 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	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	7,282,266	USD 3.10325% / (GBP 2.3%)				34,818	(715,165)		(220,608)	(391,211)				138,683		B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	15,084,693	USD 3.10325% / (GBP 2.3%)				72,123	(1,481,413)		(456,974)	(810,366)				287,272		B023
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	5,688,760	USD 4.572% / (AUD 4.98%)				4,316	346,883		726,956	(87,783)				139,536		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	6,124,090	USD 3.845% / (AUD 3.64%)				12,828	(50,287)		219,399	(383,919)				79,478		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	6,743,380	USD 3.845% / (AUD 3.64%)				14,125	(55,372)		241,586	(422,742)				87,515		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	3,027,640	USD 3.845% / (AUD 3.64%)				6,342	(24,861)		108,467	(189,802)				39,292		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	9,839,830	USD 3.845% / (AUD 3.64%)				20,611	(80,798)		352,518	(616,858)				127,700		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	3,761,600	USD 2.704% / (EUR 1.38%)				40,364	190,239		231,513	(36,480)				63,028		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	1,880,800	USD 2.704% / (EUR 1.38%)				20,182	95,120		115,757	(18,240)				31,514		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	6,230,150	USD 2.704% / (EUR 1.38%)				66,853	315,084		383,444	(60,421)				104,391		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031	5,498,060	USD 3.0735% / (EUR 1.62%)				64,546	252,624		302,329	(58,985)				68,857		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031	6,901,820	USD 3.0735% / (EUR 1.62%)				81,026	317,124		379,519	(74,045)				86,438		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031	5,498,060	USD 3.0735% / (EUR 1.62%)				64,546	252,624		302,329	(58,985)				68,857		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031	8,890,480	USD 3.0735% / (EUR 1.62%)				104,373	408,498		488,872	(95,380)				111,344		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056	5,444,000	USD 3.318% / (GBP 2.51%)				37,375	78,603		1,103,739	(266,198)				154,342		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056	2,041,500	USD 3.318% / (GBP 2.51%)				14,016	29,476		413,902	(99,824)				57,878		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056	680,500	USD 3.318% / (GBP 2.51%)				4,672	9,825		137,967	(33,275)				19,293		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%)				(192)	28,296		4,531	9,080				5,373		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	1,115,538	USD 2.857% / (CAD 3.19%)				(539)	79,230		12,685	25,424				15,043		B023
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	2,151,394	USD 2.857% / (CAD 3.19%)				(1,039)	152,801		24,465	49,033				29,012		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%)				(192)	28,296		4,531	9,080				5,373		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%)				(115)	16,978		2,718	5,448				3,224		B023

STATEMENT AS OF SEPTEMBER 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 2.85% / CAD 3.19%			(192)	28,296		4,531	9,080				5,373		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		5,240,250	USD 3.256% / EUR 1.57%			69,889	218,024		473,928	(249,787)				91,425		B023
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		4,075,750	USD 3.256% / EUR 1.57%			54,358	169,574		368,611	(194,279)				71,108		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%			7,717	6,751		96,489	(95,914)				20,603		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%			46,303	40,505		578,931	(575,482)				123,616		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%			23,151	20,252		289,466	(287,741)				61,808		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%			23,151	20,252		289,466	(287,741)				61,808		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%			38,586	33,754		482,443	(479,568)				103,013		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%			13,253	31,636		159,865	(153,704)				35,923		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%			698	1,665		8,414	(8,090)				1,891		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%			9,766	23,311		117,795	(113,256)				26,469		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%			2,093	4,995		25,242	(24,269)				5,672		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%			2,790	6,660		33,656	(32,359)				7,563		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%			698	1,665		8,414	(8,090)				1,891		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%			83,159	(90,362)		(19,415)	(82,081)				122,470		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%			4,620	(5,020)		(1,079)	(4,560)				6,804		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%			65,835	(71,536)		(15,370)	(64,981)				96,956		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%			13,860	(15,060)		(3,236)	(13,680)				20,412		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%			17,325	(18,825)		(4,045)	(17,100)				25,515		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%			4,620	(5,020)		(1,079)	(4,560)				6,804		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%			52,994	(58,986)		(13,895)	(53,581)				91,709		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002#AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		1,213,850	USD 3.919% / EUR 2.58%			12,403	(13,805)		(3,252)	(12,540)				21,464		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002#AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		4,745,050	USD 3.919% / EUR 2.58%			48,484	(53,966)		(12,712)	(49,021)				83,904		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002#AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037		441,400	USD 3.919% / EUR 2.58%			4,510	(5,020)		(1,183)	(4,560)				7,805		B023

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STATEMENT AS OF SEPTEMBER 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	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		17,017,000	USD 4.095% / (GBP 3.23%)			115,152	(420,540)		853,516	(1,464,557)				241,808		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,701,700	USD 4.095% / (GBP 3.23%)			11,515	(42,054)		85,352	(146,456)				24,181		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		61,523,000	USD 4.095% / (GBP 3.23%)			416,319	(1,520,414)		3,085,790	(5,294,935)				874,228		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			23,030	(84,108)		170,703	(292,911)				48,362		B023
Currency Swap	GROSVENOR LTD G41338AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,701,700	USD 4.095% / (GBP 3.23%)			11,515	(42,054)		85,352	(146,456)				24,181		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		1,601,700	USD 4.725% / (EUR 3.27%)			16,713	(72,375)		(61,690)	(17,100)				24,934		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			5,571	(24,125)		(20,563)	(5,700)				8,311		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		19,220,400	USD 4.725% / (EUR 3.27%)			200,551	(868,505)		(740,275)	(205,202)				299,202		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			5,571	(24,125)		(20,563)	(5,700)				8,311		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(17,866)	(302,024)		(424,337)	(99,824)				27,758		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(17,866)	(302,024)		(424,337)	(99,824)				27,758		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		456,000	USD 5.7825% / (GBP 6.31%)			(4,764)	(80,540)		(113,156)	(26,620)				7,402		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%)			41,530	(202,251)		(302,716)	97,957				62,582		B023
Currency Swap	ABP ACQUISITIONS UK LTD G29568AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		2,733,280	USD 5.6175% / (GBP 5.97%)			(13,303)	(217,688)		(297,090)	(146,409)				43,618		B023
Currency Swap	ABP ACQUISITIONS UK LTD G29568AW1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2023	12/05/2034		1,118,160	USD 5.6175% / (GBP 5.97%)			(5,442)	(89,054)		(121,537)	(59,895)				17,844		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2023	10/11/2033		20,056,000	USD 5.51% / (GBP 6.02%)			(111,366)	(1,405,588)		(2,143,909)	(1,064,794)				301,435		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AK2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2034		15,882,000	USD 6.77% / (EUR 5%)			534,088	(858,754)		(640,033)	(888,495)				242,756		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*ALO	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/25/2023	02/01/2036		5,294,000	USD 6.87% / (EUR 5.11%)			177,568	(286,251)		(214,977)	(286,573)				89,158		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		7,464,800	USD 3.8725% / (GBP 3.27%)			38,777	(46,756)		554,713	(572,199)				133,091		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			9,002	(10,854)		128,773	(132,832)				30,896		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		6,798,300	USD 3.8725% / (GBP 3.27%)			35,314	(42,581)		505,185	(521,110)				121,208		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			2,770	(3,340)		39,622	(40,871)				9,506		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		1,101,800	USD 5.616% / (EUR 4.38%)			10,396	(14,250)		(26,026)	(11,400)				13,420		B023
Currency Swap	INTERTEK FINANCE PLC 461127H*6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		26,328,000	USD 5.463% / (EUR 3.89%)			319,306	(457,206)		(362,445)	(273,603)				236,390		B023
Currency Swap	INTERTEK FINANCE PLC 461127H*6	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		1,097,000	USD 5.463% / (EUR 3.89%)			13,304	(19,050)		(15,102)	(11,400)				9,850		B023

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STATEMENT AS OF SEPTEMBER 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	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044	9,882,600	USD 5.94% / (GBP 5.5%)				59,291	(579,924)		128,241	(562,101)					218,072	B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044	4,814,600	USD 5.94% / (GBP 5.5%)				28,885	(282,527)		62,476	(273,844)					106,240	B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044	17,864,700	USD 5.94% / (GBP 5.5%)				107,180	(1,048,324)		231,820	(1,016,106)					394,206	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%)				(1,317)	(726,380)		5,896	(726,380)					401,035	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%)				(2,027)	(1,117,508)		9,071	(1,117,508)					616,978	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%)				(540)	(298,002)		2,419	(298,002)					164,527	B023	
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	02/28/2024	03/20/2031	1,624,500	USD 5.8096% / (EUR 4.18%)				16,546	(49,575)		(33,757)	(49,575)					20,863	B023	
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	02/28/2024	03/20/2031	4,873,500	USD 5.8096% / (EUR 4.18%)				49,639	(148,726)		(101,271)	(148,726)					61,988	B023	
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	02/28/2024	03/20/2031	1,083,000	USD 5.8096% / (EUR 4.18%)				11,031	(33,050)		(22,505)	(33,050)					13,775	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	09/20/2013	04/08/2029	6,708,799	USD 5.1225% / (CAD 5.34%)				55,473	1,601,282		1,515,530	201,574					71,341	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	09/20/2013	04/08/2029	6,125,425	USD 5.1225% / (CAD 5.34%)				50,650	1,462,040		1,383,745	184,046					65,138	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	09/20/2013	04/08/2029	9,917,355	USD 5.1225% / (CAD 5.34%)				82,004	2,367,113		2,240,349	297,979					105,461	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	09/20/2013	04/08/2029	16,334,468	USD 5.1225% / (CAD 5.34%)				135,065	3,898,774		3,689,987	490,789					173,701	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	05/09/2014	07/17/2029	5,730,700	USD 4.56% / (GBP 4.378%)				50,341	1,170,113		1,333,876	(264,577)					62,759	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	05/09/2014	07/17/2029	10,450,100	USD 4.56% / (GBP 4.378%)				91,799	2,133,735		2,432,363	(482,463)					114,442	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	05/09/2014	07/17/2029	10,450,100	USD 4.56% / (GBP 4.378%)				91,799	2,133,735		2,432,363	(482,463)					114,442	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	05/09/2014	07/17/2029	17,023,550	USD 4.56% / (GBP 4.378%)				149,543	3,475,923		3,962,397	(785,949)					186,430	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	05/09/2014	07/17/2029	1,011,300	USD 4.56% / (GBP 4.378%)				8,884	206,490		235,390	(46,690)					11,075	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	05/09/2014	07/17/2029	1,854,050	USD 4.56% / (GBP 4.378%)				16,287	378,566		431,548	(85,598)					20,304	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	07/23/2014	10/16/2034	5,112,300	USD 4.045% / (GBP 3.79%)				44,655	1,088,252		1,311,361	(199,649)					81,032	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	07/23/2014	10/16/2034	852,050	USD 4.045% / (GBP 3.79%)				7,442	181,375		218,560	(33,275)					13,505	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	07/23/2014	10/16/2034	11,076,650	USD 4.045% / (GBP 3.79%)				96,752	2,357,880		2,841,283	(432,572)					175,569	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	03/14/2018	04/11/2033	2,603,700	USD 4.20375% / (AUD 4.65%)				5,082	314,324		373,248	(87,543)					38,032	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	03/14/2018	04/11/2033	1,104,600	USD 4.20375% / (AUD 4.65%)				2,156	133,350		158,348	(37,139)					16,135	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	03/14/2018	04/11/2033	3,392,700	USD 4.20375% / (AUD 4.65%)				6,621	409,574		486,354	(114,071)					49,556	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	03/14/2018	04/11/2033	315,600	USD 4.20375% / (AUD 4.65%)				616	38,100		45,242	(10,611)					4,610	B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIWZ7FF32WIEFA76	03/14/2018	04/11/2048	15,858,900	USD 4.4425% / (AUD 5%)				24,044	1,914,521		2,739,080	(229,148)					384,764	B023	

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STATEMENT AS OF SEPTEMBER 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	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	1,814,700	USD 4.4425% / (AUD 5%)			2,751	219,075			313,427	(26,221)				44,028		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	5,365,200	USD 4.4425% / (AUD 5%)			8,134	647,699			926,654	(77,523)				130,169		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	394,500	USD 4.4425% / (AUD 5%)			598	47,625			68,136	(5,700)				9,571		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	29,128,500	USD 4.53% / (GBP 2.97%)			339,470	(1,051,858)			4,644,189	(5,538,800)				547,126		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1,158,300	USD 4.245% / (GBP 2.75%)			12,797	(48,914)			31,862	(120,178)				11,737		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	128,700	USD 4.245% / (GBP 2.75%)			1,422	(5,435)			3,540	(13,353)				1,304		B023
Currency Swap	GROSVENOR LTD G41338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	2,316,600	USD 4.245% / (GBP 2.75%)			25,594	(97,829)			63,723	(240,356)				23,473		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	5,920,200	USD 4.468% / (GBP 2.95%)			66,357	(250,006)			546,465	(858,688)				89,342		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	6,461,500	USD 5.028% / (GBP 3.21%)			86,801	(245,246)			1,878,941	(1,956,442)				159,372		B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	1,938,450	USD 5.028% / (GBP 3.21%)			26,040	(73,574)			563,682	(586,933)				47,812		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1,212,440	USD 4.615% / (AUD 4.72%)			2,147	33,065			135,701	(109,011)				23,170		B023
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%)			5,051	77,799			319,296	(256,497)				54,518		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	142,640	USD 4.615% / (AUD 4.72%)			253	3,890			15,965	(12,825)				2,726		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	633,420	USD 3.666% / (AUD 3.48%)			2,225	9,045			24,889	(26,223)				6,966		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	7,601,040	USD 3.666% / (AUD 3.48%)			26,703	108,538			298,670	(314,680)				83,597		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	2,392,920	USD 3.666% / (AUD 3.48%)			8,407	34,169			94,026	(99,066)				26,318		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	633,420	USD 3.666% / (AUD 3.48%)			2,225	9,045			24,889	(26,223)				6,966		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	563,040	USD 3.771% / (AUD 3.66%)			1,723	8,040			30,143	(31,975)				7,362		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	2,181,780	USD 3.771% / (AUD 3.66%)			6,677	31,154			116,803	(123,904)				28,527		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	563,040	USD 3.771% / (AUD 3.66%)			1,723	8,040			30,143	(31,975)				7,362		B023
Currency Swap	BRISSANE AIRPORT CORPORATION PTY L 01629#AV7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	6,967,620	USD 3.771% / (AUD 3.66%)			21,322	99,493			373,015	(395,695)				91,103		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%)			14,479	47,651			468,077	(66,550)				42,093		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%)			7,240	23,825			234,038	(33,275)				21,046		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%)			21,719	71,476			702,115	(99,824)				63,139		B023

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STATEMENT AS OF SEPTEMBER 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	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	USD 3.552% / EUR 1.84%				17,459	102,550		183,911	(88,809)				24,945		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	3,655,800	USD 3.552% / EUR 1.84%				52,376	307,649		551,732	(266,426)					74,836		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	4,874,400	USD 3.552% / EUR 1.84%				69,834	410,199		735,643	(355,235)					99,781		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	USD 3.552% / EUR 1.84%				17,459	102,550		183,911	(88,809)					24,945		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				17,430	102,550		159,718	(67,818)					25,679		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,827,900	USD 3.299% / EUR 1.56%				26,144	153,825		239,577	(101,727)					38,518		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				17,430	102,550		159,718	(67,818)					25,679		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	4,874,400	USD 3.299% / EUR 1.56%				69,718	410,199		638,871	(271,271)					102,715		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				17,430	102,550		159,718	(67,818)					25,679		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1,218,600	USD 3.299% / EUR 1.56%				17,430	102,550		159,718	(67,818)					25,679		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1,383,500	GBP 2.02% / USD 2.773%				8,926	42,151		160,834	(113,451)					23,952		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	4,842,250	GBP 2.02% / USD 2.773%				31,242	147,528		562,920	(397,079)					83,832		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	6,225,750	GBP 2.02% / USD 2.773%				40,168	189,678		723,754	(510,530)					107,784		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	2,767,000	GBP 2.02% / USD 2.773%				17,853	84,302		321,668	(226,902)					47,904		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	2,075,250	GBP 2.911% / GBP 2.1%				14,824	63,226		262,946	(188,148)					37,060		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	5,534,000	GBP 2.911% / GBP 2.1%				39,530	168,603		701,190	(501,729)					98,826		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	6,225,750	GBP 2.911% / GBP 2.1%				44,472	189,678		788,839	(564,445)					111,179		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	3,458,750	GBP 2.911% / GBP 2.1%				24,706	105,377		438,244	(313,581)					61,766		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	4,083,000	GBP 3.295% / GBP 2.51%				27,327	58,952		725,831	(199,649)					106,364		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	1,361,000	GBP 3.295% / GBP 2.51%				9,109	19,651		241,944	(66,550)					35,455		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	GBP 3.295% / GBP 2.51%				4,554	9,825		120,972	(33,275)					17,727		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%				7,031	(21,464)		53,129	(88,991)					16,509		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%				3,125	(9,540)		23,613	(39,552)					7,337		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%				39,841	(121,631)		301,067	(504,284)					93,549		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%				3,125	(9,540)		23,613	(39,552)					7,337		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%				7,031	(21,464)		53,129	(88,991)					16,509		B023

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STATEMENT AS OF SEPTEMBER 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	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	06/15/2022	06/28/2029	13,018,750	USD 4.812% / EUR 3.3%				133,666	(931,878)		(911,076)	(70,614)				141,797		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	06/15/2022	06/28/2029	520,750	USD 4.812% / EUR 3.3%				5,347	(37,275)		(36,443)	(2,825)				5,672		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	06/15/2022	06/28/2029	28,641,250	USD 4.812% / EUR 3.3%				294,066	(2,050,132)		(2,004,367)	(155,350)				311,953		B023
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	06/15/2022	06/28/2029	520,750	USD 4.812% / EUR 3.3%				5,347	(37,275)		(36,443)	(2,825)				5,672		B023
Currency Swap	SOUTH WEST WATER LTD GB279#AE6	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	04/05/2023	09/20/2038	2,120,920	USD 5.423% / GBP 5.49%				(5,469)	(159,374)		(162,525)	(113,134)				39,652		B023
Currency Swap	SOUTH WEST WATER LTD GB279#AE6	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	04/05/2023	09/20/2038	10,230,320	USD 5.423% / GBP 5.49%				(26,382)	(768,744)		(783,946)	(545,707)				191,261		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	08/24/2023	09/06/2035	4,799,451	USD 5.647% / JPY 1.5%				149,928	(94,285)		273,038	71,507				79,372		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	08/24/2023	09/06/2035	2,742,544	USD 5.647% / JPY 1.5%				85,673	(53,877)		156,021	40,861				45,355		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	10/19/2023	11/07/2038	49,856,504	USD 6.31% / JPY 1.84%				1,676,350	(2,366,650)		4,045,048	763,085				936,464		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	10/19/2023	11/07/2038	23,026,096	USD 6.31% / JPY 1.84%				774,218	(1,093,031)		1,868,195	352,429				432,504		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	10/19/2023	11/07/2038	17,419,742	USD 6.44% / JPY 1.84%				585,713	(826,902)		1,413,330	266,620				327,198		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	10/19/2023	11/07/2043	12,293,933	USD 6.44% / JPY 2.12%				399,719	(583,584)		1,366,784	188,166				268,750		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	10/19/2023	11/07/2043	5,679,770	USD 6.44% / JPY 2.12%				184,669	(269,614)		631,451	86,932				124,162		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZIVZ7FF32TWEFA76	10/19/2023	11/07/2043	4,298,205	USD 6.44% / JPY 2.12%				139,750	(204,033)		477,855	65,787				93,960		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	1,785,000	USD 2.935% / EUR 1.66%				18,979	110,925		112,536	2,593				25,562		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	2,380,000	USD 2.935% / EUR 1.66%				25,305	147,899		150,048	3,457				34,082		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	09/10/2020	12/11/2032	1,785,000	USD 2.935% / EUR 1.66%				18,979	110,925		112,536	2,593				25,562		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%				3,938	29,275		62,018	(41,180)				9,249		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%				3,938	29,275		62,018	(41,180)				9,249		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%				3,938	29,275		62,018	(41,180)				9,249		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%				7,877	58,551		124,035	(82,360)				18,497		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%				3,938	29,275		62,018	(41,180)				9,249		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%				3,938	29,275		62,018	(41,180)				9,249		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	2,094,040	USD 4.92% / GBP 4.41%				21,497	350,286		430,205	(128,360)				21,653		B023

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STATEMENT AS OF SEPTEMBER 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	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029		3,382,680	USD 4.92% / (GBP 4.41%)			34,726	565,847		694,947	(207,350)				34,977		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029		10,631,280	USD 4.92% / (GBP 4.41%)			109,139	1,778,375		2,184,118	(651,673)				109,929		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029		9,342,640	USD 4.92% / (GBP 4.41%)			95,910	1,562,814		1,919,376	(572,682)				96,604		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%)			122,003	1,832,265		2,692,978	(928,004)				166,833		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%)			80,738	1,212,528		1,782,118	(614,120)				110,404		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%)			536,456	8,056,578		11,841,183	(4,080,486)				733,574		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%)			63,864	983,539		1,321,322	(454,592)				96,592		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%)			12,522	192,851		259,083	(89,136)				18,940		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%)			25,045	385,702		518,166	(178,271)				37,879		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%)			703,756	10,838,213		14,560,454	(5,009,425)				1,064,405		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%)			326,179	(1,109,966)		2,097,669	(3,928,740)				648,577		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%)			338,645	(1,152,385)		2,177,835	(4,078,883)				673,364		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%)			182,827	(622,147)		1,175,764	(2,202,097)				363,534		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%)			13,504	(45,954)		86,846	(162,655)				26,852		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		2,361,870	EUR 1.31% / (USD 3.195%)			33,968	18,164		66,514	(63,625)				23,570		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		8,885,130	EUR 1.31% / (USD 3.195%)			127,783	68,333		250,221	(239,351)				88,669		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%)			8,874	254,909		293,689	(95,273)				42,816		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%)			918	26,370		30,382	(9,856)				4,429		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%)			12,851	369,178		425,343	(137,981)				62,009		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 2.66%)			29,516	(67,098)		648,773	(650,129)				63,970		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%)			68,076	(164,922)		1,010,208	(1,130,531)				112,955		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%)			51,674	(117,023)		1,275,905	(1,264,788)				109,012		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%)			131,734	(579,492)		1,113,356	(1,806,986)				197,486		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%)			302,989	(1,332,832)		2,560,718	(4,156,068)				454,217		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%)			13,173	(57,949)		111,336	(180,699)				19,749		B023

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STATEMENT AS OF SEPTEMBER 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	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%)				125,146	(521,543)		1,711,101	(2,157,079)				219,719	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%)				292,007	(1,216,934)		3,992,568	(5,033,184)				512,679	B023	
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	1,283,400	USD 4.494% / (GBP 2.99%)				13,905	(57,949)		190,122	(239,675)				24,413	B023	
Currency Swap	ISPT 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%)				4,133	(9,406)		77,515	(127,619)				29,972	B023	
Currency Swap	ISPT 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%)				4,634	(10,546)		86,910	(143,088)				33,605	B023	
Currency Swap	ISPT 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%)				2,129	(4,845)		39,932	(65,743)				15,440	B023	
Currency Swap	ISPT 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%)				6,637	(15,106)		124,493	(204,965)				48,136	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%)				128,324	1,504,800		1,371,466	370,226				68,469	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%)				287,292	3,368,956		3,070,447	828,864				153,288	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%)				19,153	224,597		204,696	55,258				10,219	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%)				19,153	224,597		204,696	55,258				10,219	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 2.965% / (JPY 0.28%)				95,764	1,122,985		1,023,482	276,288				51,096	B023	
Currency Swap	BULK 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%)				39,460	(636,141)		491,826	(312,783)				128,015	B023	
Currency Swap	BULK 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%)				53,733	(866,235)		669,720	(425,917)				174,318	B023	
Currency Swap	BULK 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%)				1,679	(27,070)		20,929	(13,310)				5,447	B023	
Currency Swap	BULK 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%)				1,679	(27,070)		20,929	(13,310)				5,447	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%)				151,204	(1,276,820)		1,062,322	(2,424,456)				387,994	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%)				83,914	(708,602)		589,561	(1,345,510)				215,327	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	EUR 2% / (USD 3.28%)				5,654	3,325		2,594	(5,700)				6,729	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	3,929,450	EUR 2% / (USD 3.28%)				39,576	23,274		18,156	(39,900)				47,104	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	EUR 2% / (USD 3.28%)				5,654	3,325		2,594	(5,700)				6,729	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	4,490,800	EUR 2% / (USD 3.28%)				45,230	26,599		20,750	(45,600)				53,833	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	EUR 2.05% / (USD 3.365%)				5,808	3,325		5,051	(5,700)				7,814	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	EUR 2.05% / (USD 3.365%)				46,461	26,599		40,410	(45,600)				62,512	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	EUR 2.05% / (USD 3.365%)				5,808	3,325		5,051	(5,700)				7,814	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	EUR 2.05% / (USD 3.365%)				46,461	26,599		40,410	(45,600)				62,512	B023	

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STATEMENT AS OF SEPTEMBER 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	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%)				7,012	(41,024)		76,741	(99,824)				32,908		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%)				2,337	(13,675)		25,580	(33,275)				10,969		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%)				11,687	(68,373)		127,902	(166,374)				54,847		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 7.31323%)				(11,975)	(90,510)		(87,662)	(31,502)				10,207		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 7.31323%)				(49,894)	(377,123)		(365,257)	(131,259)				42,528		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 7.31323%)				(15,966)	(120,679)		(116,882)	(42,003)				13,609		B023
Currency Swap	DYSON FINANCE LIMITED G2944@AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033	43,526,323	USD 5.674% / (JPY 1.37%)				1,439,427	(517,302)		2,672,301	643,566				644,996		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/16/2023	07/13/2027	14,902,125	USD % / (GBP 8.21276%)				(1,833)	(1,529,403)		(1,413,092)	(800,531)				124,314		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 8.21276%)				(2,579)	(2,184,862)		(2,018,703)	(1,143,615)				177,591		B023
Currency Swap	BRUKER CORPORATION 116794CF3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	4,694,000	USD 5.8875% / (CHF 2.62%)				(247,726)	(47,865)		(226,505)	(47,865)				79,756		B023
Currency Swap	BRUKER CORPORATION 116794CF3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	4,694,000	USD 5.8875% / (CHF 2.62%)				(247,726)	(47,865)		(226,505)	(47,865)				79,756		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%)				(61,787)	(201,013)		(55,024)	(201,013)				75,645		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%)				(221,976)	(722,158)		(197,678)	(722,158)				271,761		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	380,070	USD 6.09% / (GBP 5.84%)				(6,865)	(22,335)		(6,114)	(22,335)				8,405		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%)				(9,959)	(96,256)		23,885	(96,256)				79,529		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%)				(29,878)	(288,767)		71,655	(288,767)				238,588		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%)				(8,484)	(81,996)		20,346	(81,996)				67,747		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%)				(738)	(7,130)		1,769	(7,130)				5,891		B023
Currency Swap	HOLMAN 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%)				463,160	(2,216,231)		(1,665,908)	(2,216,231)				336,742		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	26,109,900	USD 3.997% / (GBP 2.86%)				216,959	(851,220)		1,602,812	(2,776,823)				369,250		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	25,070,700	USD 3.997% / (GBP 2.86%)				208,323	(817,340)		1,539,019	(2,666,303)				354,553		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044	1,871,480	USD 4.645% / (AUD 4.85%)				4,659	67,729		239,479	(29,641)				41,174		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044	1,655,540	USD 4.645% / (AUD 4.85%)				4,121	59,915		211,847	(26,221)				36,423		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049	2,015,440	USD 4.725% / (AUD 4.9%)				5,554	72,939		274,682	(31,921)				49,744		B023

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STATEMENT AS OF SEPTEMBER 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 87124VD*7 . QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MIFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		1,871,480	USD 4.725% / AUD 4.9%			5,158	67,729		255,062	(29,641)				46,191		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%			131,471	(522,794)		2,785,869	(532,397)				251,651		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%			49,302	(196,048)		1,044,701	(199,649)				94,369		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%			(19,729)	(494,269)		(649,403)	(565,672)				238,231		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%			(9,284)	(232,597)		(305,601)	(266,198)				112,108		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%			(24,371)	(610,567)		(802,203)	(698,771)				294,285		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%			(9,284)	(232,597)		(305,601)	(266,198)				112,108		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%			(22,563)	(280,272)		(107,835)	(280,272)				88,806		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%			(610)	(7,575)		(2,914)	(7,575)				2,400		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%			(1,913)	(35,650)		(4,451)	(35,650)				23,911		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%			(5,930)	(110,516)		(13,799)	(110,516)				74,123		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%			(1,530)	(28,520)		(3,561)	(28,520)				19,129		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%			(191)	(3,565)		(445)	(3,565)				2,391		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%			16,381	(49,575)		(25,821)	(49,575)				27,517		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%			27,302	(82,626)		(43,034)	(82,626)				45,861		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%			77,434	(200,201)		(72,119)	(200,201)				58,796		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%			96,793	(250,251)		(90,149)	(250,251)				73,495		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%			19,359	(50,050)		(18,030)	(50,050)				14,699		B023

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STATEMENT AS OF SEPTEMBER 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	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%			58,076	(150,151)		(54,089)	(150,151)				44,097		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%			(63,833)	(439,428)		(68,551)	(439,428)				250,413		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%			(16,549)	(113,926)		(17,772)	(113,926)				64,922		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%			(54,377)	(374,328)		(58,395)	(374,328)				213,315		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%			62,261	(75,232)		301,184	(545,019)				56,606		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%			33,408	(40,368)		161,611	(292,449)				30,374		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%			4,556	(5,505)		22,038	(39,879)				4,142		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		2,283,840	USD 4.2075% / AUD 4.35%			2,189	63,839		242,369	(187,857)				43,910		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		14,559,480	USD 4.2075% / AUD 4.35%			13,957	406,976		1,545,102	(1,197,590)				279,928		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		21,482,370	USD 4.2075% / AUD 4.35%			20,593	600,489		2,279,783	(1,767,032)				413,030		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		3,661,770	USD 3.54% / AUD 3.38%			8,598	(15,106)		74,741	(151,214)				40,579		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		5,941,740	USD 3.54% / AUD 3.38%			13,952	(24,512)		121,278	(245,365)				65,846		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		4,076,310	USD 3.54% / AUD 3.38%			9,571	(16,816)		83,203	(168,332)				45,173		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		1,865,430	USD 3.54% / AUD 3.38%			4,380	(7,696)		38,076	(77,033)				20,672		B023	
Currency Swap	NRM CABIN INTERMEDIATE 1 LP/NRM CA 63002#AA2	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	01/31/2024	07/31/2033		15,722,644	USD 5.8825% / CAD 5.583%			693	132,271		(147,772)	132,271				233,712		B023	
Currency Swap	DIPLOMA PLC 25455XA83	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	02/28/2024	03/20/2034		1,083,000	USD 5.886% / EUR 4.27%			10,937	(33,050)		(18,677)	(33,050)				16,667		B023	
Currency Swap	DIPLOMA PLC 25455XA83	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	02/28/2024	03/20/2034		1,624,500	USD 5.886% / EUR 4.27%			16,406	(49,575)		(28,015)	(49,575)				25,001		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		3,116,478	USD 5.4275% / JPY 2.13%			83,211	320,058		352,878	40,861				50,351		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		4,869,497	USD 5.4275% / JPY 2.13%			130,017	500,090		551,371	63,846				78,673		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		5,064,277	USD 5.4275% / JPY 2.13%			135,218	520,094		573,426	66,400				81,820		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		2,142,579	USD 5.4275% / JPY 2.13%			57,208	220,040		242,603	28,092				34,616		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*AR0	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		21,182,000	USD 5.736% / GBP 5.94%			(67,631)	(1,620,937)		(2,042,423)	(1,131,343)				393,868		B023	

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STATEMENT AS OF SEPTEMBER 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	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038	6,853,000	USD 5.736% / GBP 5.94%				(21,881)	(524,421)		(660,784)	(366,023)					127,428	B023	
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034	9,090,720	USD 6.074% / GBP 5.68%				98,442	(566,995)		(215,311)	(566,995)					142,014	B023	
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034	4,797,880	USD 6.074% / GBP 5.68%				51,956	(299,247)		(113,637)	(299,247)					74,952	B023	
Currency Swap	YORKSHIRE WATER SERVICES LIMITED G9851#AC4	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2024	07/03/2034	13,004,780	USD 6.074% / GBP 5.68%				140,827	(811,117)		(308,015)	(811,117)					203,158	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	11,773,600	USD 3.7175% / GBP 3.28%				75,037	1,042,806		1,364,178	(603,852)					118,580	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	1,471,700	USD 3.7175% / GBP 3.28%				9,380	130,351		170,522	(75,481)					14,822	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	1,471,700	USD 3.7175% / GBP 3.28%				9,380	130,351		170,522	(75,481)					14,822	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/25/2016	10/20/2028	16,188,700	USD 3.7175% / GBP 3.28%				103,176	1,433,858		1,875,744	(830,296)					163,047	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	3,247,420	EUR 1.5%				46,090	10,874		93,622	(99,575)					36,585	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	6,158,900	EUR 1.5%				87,412	20,624		177,559	(188,849)					69,385	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	1,119,800	USD 3.351% / EUR 1.5%				15,893	3,750		32,283	(34,336)					12,615	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/05/2016	10/27/2029	2,015,640	USD 3.351% / EUR 1.5%				28,607	6,750		58,110	(61,805)					22,708	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	241,119	USD 3.7325% / CAD 3.68%				706	19,053		11,709	11,772					2,969	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	1,527,086	USD 3.7325% / CAD 3.68%				4,473	120,668		74,158	74,556					18,805	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	642,983	USD 3.7325% / CAD 3.68%				1,883	50,808		31,225	31,392					7,918	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	2,652,307	USD 3.7325% / CAD 3.68%				7,768	209,581		128,802	129,491					32,662	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	241,119	USD 3.7325% / CAD 3.68%				706	19,053		11,709	11,772					2,969	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	241,119	USD 3.7325% / CAD 3.68%				706	19,053		11,709	11,772					2,969	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2030	3,054,171	USD 3.7325% / CAD 3.68%				8,945	241,336		148,317	149,111					37,610	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				715	19,053		10,913	5,448					3,425	B023	

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STATEMENT AS OF SEPTEMBER 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	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	1,848,577	USD 3.8375% / CAD 3.79%				5,485	146,072		83,670	41,769				26,255		B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	803,729	USD 3.8375% / CAD 3.79%				2,385	63,509		36,378	18,160				11,415		B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	3,214,917	USD 3.8375% / CAD 3.79%				9,539	254,038		145,513	72,641				45,660		B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				715	19,053		10,913	5,448				3,425		B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				715	19,053		10,913	5,448				3,425		B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	3,697,155	USD 3.8375% / CAD 3.79%				10,970	292,144		167,340	83,537				52,509		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750	USD 3.92875% / (GBP 2.55%)				8,440	40,075		95,689	(71,101)				8,317		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	5,686,000	USD 3.92875% / (GBP 2.55%)				67,519	320,603		765,516	(568,808)				66,533		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	2,843,000	USD 3.92875% / (GBP 2.55%)				33,759	160,302		382,758	(284,404)				33,266		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	10,661,250	USD 3.92875% / (GBP 2.55%)				126,598	601,131		1,435,342	(1,066,514)				124,749		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750	USD 3.92875% / (GBP 2.55%)				8,440	40,075		95,689	(71,101)				8,317		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750	USD 3.92875% / (GBP 2.55%)				8,440	40,075		95,689	(71,101)				8,317		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	12,793,500	USD 3.92875% / (GBP 2.55%)				151,918	721,357		1,722,410	(1,279,817)				149,699		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	1,403,100	USD 4.2125% / (GBP 2.79%)				17,021	61,751		179,564	(148,811)				16,723		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	701,550	USD 4.2125% / (GBP 2.79%)				8,510	30,875		89,782	(74,405)				8,362		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	2,104,650	USD 4.2125% / (GBP 2.79%)				25,531	92,626		269,345	(223,216)				25,085		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26850AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	2,104,650	USD 4.2125% / (GBP 2.79%)				25,531	92,626		269,345	(223,216)				25,085		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	3,253,580	USD 4.09% / (GBP 2.61%)				41,661	168,477		674,375	(507,448)				55,759		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	1,414,600	USD 4.09% / (GBP 2.61%)				18,114	73,251		293,206	(220,630)				24,243		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	4,385,260	USD 4.09% / (GBP 2.61%)				56,152	227,077		908,940	(683,952)				75,153		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	424,380	USD 4.09% / (GBP 2.61%)				5,434	21,975		87,962	(66,189)				7,273		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	4,211,520	USD 4.195% / (GBP 2.74%)				46,237	(80,798)		305,032	(481,977)				51,557		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	526,440	USD 4.195% / (GBP 2.74%)				5,780	(10,100)		38,129	(60,247)				6,445		B023	

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

**SCHEDULE DB - PART A - SECTION 1**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		6,054,060	USD 4.195% / (GBP 2.74%)			66,466	(116,146)		438,483	(692,842)				74,113		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		4,343,130	USD 4.195% / (GBP 2.74%)			47,682	(83,322)		314,564	(497,039)					53,168		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			4,335	(7,575)		28,597	(45,185)					4,833		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		6,185,670	USD 4.195% / (GBP 2.74%)			67,911	(118,671)		448,016	(707,904)					75,724		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		3,306,750	USD 4.4% / (GBP 2.97%)			36,761	(46,623)		262,248	(380,959)					41,441		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		661,350	USD 4.4% / (GBP 2.97%)			7,352	(9,325)		52,450	(76,192)					8,288		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		5,290,800	USD 4.4% / (GBP 2.97%)			58,817	(74,597)		419,596	(609,535)					66,305		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		13,680,000	USD 4.193% / (EUR 1.61%)			272,988	287,397		970,263	(818,841)					142,176		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		5,130,000	USD 4.193% / (EUR 1.61%)			102,371	107,774		363,849	(307,065)					53,316		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		9,316,280	USD 4.5% / (GBP 2.87%)			110,879	(475,589)		255,144	(1,045,885)					97,038		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		3,318,120	USD 4.5% / (GBP 2.87%)			39,491	(169,388)		90,873	(372,507)					34,562		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	01/09/2034		2,570,000	USD 4.5575% / (GBP 3.01%)			29,357	(112,698)		244,296	(383,379)					39,150		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	01/09/2034		963,750	USD 4.5575% / (GBP 3.01%)			11,009	(42,262)		91,611	(143,767)					14,681		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	11/14/2034		11,886,250	USD 4.65% / (GBP 3.11%)			135,033	(521,230)		1,244,660	(1,857,393)					189,144		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA	11/16/2018	11/14/2034		3,533,750	USD 4.65% / (GBP 3.11%)			40,145	(154,960)		370,034	(552,198)					56,232		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA	04/17/2019	06/14/2029		2,261,200	USD 3.897% / (EUR 1.5%)			41,671	29,099		134,894	(125,060)					24,529		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA	04/17/2019	06/14/2029		7,914,200	USD 3.897% / (EUR 1.5%)			145,850	101,848		472,129	(437,709)					85,850		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		2,232,000	USD 3.771% / (EUR 1.64%)			36,806	(101)		169,478	(174,238)					34,731		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		669,600	USD 3.771% / (EUR 1.64%)			11,042	(30)		50,843	(52,272)					10,419		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	06/05/2034		111,600	USD 3.771% / (EUR 1.64%)			1,840	(5)		8,474	(8,712)					1,737		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		5,245,200	USD 4.126% / (EUR 2.14%)			79,969	(236)		500,410	(489,185)					102,918		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040		1,562,400	USD 4.126% / (EUR 2.14%)			23,821	(70)		149,058	(145,715)					30,657		B023

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STATEMENT AS OF SEPTEMBER 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	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/22/2019	02/20/2040	223,200	USD 4.126% / EUR 2.14%				3,403	(10)		21,294	(20,816)				4,380		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	2,665,042	USD 3.13% / CAD 3.42%				(2,965)	74,273		(106,230)	63,561				41,715		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	1,066,017	USD 3.13% / CAD 3.42%				(1,186)	29,709		(42,492)	25,424				16,686		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	1,066,017	USD 3.13% / CAD 3.42%				(1,186)	29,709		(42,492)	25,424				16,686		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	12,183,050	USD 3.13% / CAD 3.42%				(13,556)	339,533		(485,621)	290,564				190,695		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AO6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2035	13,858,220	USD 3.17% / CAD 3.46%				(15,248)	386,219		(602,024)	330,517				227,714		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AO6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2035	7,690,551	USD 3.17% / CAD 3.46%				(8,462)	214,330		(334,090)	183,419				126,369		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/28/2021	11/08/2041	17,739,000	USD 2.95% / CAD 3.536%				(30,994)	1,528,185		(253,778)	397,710				366,964		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/28/2021	11/08/2041	14,944,500	USD 2.95% / CAD 3.536%				(26,111)	1,287,444		(213,799)	335,057				309,154		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/28/2021	11/08/2041	2,187,000	USD 2.95% / CAD 3.536%				(3,821)	188,406		(31,288)	49,033				45,242		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C68028AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	6,702,393	USD 4.045% / CAD 4.56%				(8,087)	409,055		(363,119)	151,734				173,372		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C68028AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	1,540,780	USD 4.045% / CAD 4.56%				(1,859)	94,036		(83,476)	34,881				39,856		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C68028AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	6,163,120	USD 4.045% / CAD 4.56%				(7,436)	376,142		(333,902)	139,526				159,422		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C68028AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	539,273	USD 4.045% / CAD 4.56%				(651)	32,912		(29,216)	12,209				13,949		B023	
Currency Swap	NMI CABIN INTERMEDIATE 2 LP/NMI CA 63002#AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	01/31/2024	07/31/2033	10,738,312	USD 6.9401% / CAD 6.63%				2,483	90,339		(105,082)	90,339				159,622		B023	
Currency Swap	SH EURO FINANCE LP G7738#AF2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	07/31/2024	08/15/2031	1,084,000	USD 5.421% / EUR 3.93%				24,374	(32,050)		(28,497)	(32,050)				14,213		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	USD 4.705% / GBP 4.1%				32,295	505,302		731,780	(243,118)				48,312		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	USD 4.705% / GBP 4.1%				32,295	505,302		731,780	(243,118)				48,312		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	14,346,000	USD 4.705% / GBP 4.1%				145,327	2,273,857		3,293,010	(1,094,031)				217,406		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525% / AUD 6.28%				447	73,485		65,575	(3,420)				3,109		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525% / AUD 6.28%				2,829	465,405		415,307	(21,661)				19,688		B023	

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STATEMENT AS OF SEPTEMBER 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	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	USD 4.5525% / (AUD 6.28%)				2,829	465,405		415,307	(21,661)				19,688		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	3,285,450	USD 4.5525% / (AUD 6.28%)				5,212	857,324		765,039	(39,901)				36,267		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	4,036,410	USD 4.5525% / (AUD 6.28%)				6,403	1,053,284		939,906	(49,022)				44,556		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	USD 4.5525% / (AUD 6.28%)				447	73,485		65,575	(3,420)				3,109		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	563,220	USD 4.5525% / (AUD 6.28%)				893	146,970		131,150	(6,840)				6,217		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	18,312,780	USD 3.996% / (GBP 3.54%)				156,601	3,155,534		3,781,655	(932,632)				206,475		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	5,023,860	USD 3.996% / (GBP 3.54%)				42,961	865,677		1,037,445	(255,855)				56,644		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	21,553,980	USD 3.996% / (GBP 3.54%)				184,317	3,714,035		4,450,974	(1,097,700)				243,019		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	31,439,640	USD 3.996% / (GBP 3.54%)				268,854	5,417,465		6,492,398	(1,601,156)				354,479		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	486,180	USD 3.996% / (GBP 3.54%)				4,158	83,775		100,398	(24,760)				5,482		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	3,684,300	USD 4.17% / (EUR 1.96%)				66,779	336,149		517,830	(199,826)				55,256		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	1,228,100	USD 4.17% / (EUR 1.96%)				22,260	112,050		172,610	(66,609)				18,419		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	6,140,500	USD 4.17% / (EUR 1.96%)				111,298	560,249		863,050	(333,043)				92,093		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	8,596,700	USD 4.17% / (EUR 1.96%)				155,817	784,348		1,208,270	(466,260)				128,931		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	5,659,720	USD 4.4325% / (GBP 2.92%)				62,367	(242,217)		144,347	(586,427)				56,364		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	643,150	USD 4.4325% / (GBP 2.92%)				7,087	(27,525)		16,403	(66,639)				6,405		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	11,319,440	USD 4.4325% / (GBP 2.92%)				124,734	(484,433)		288,693	(1,172,854)				112,728		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	2,829,860	USD 4.4325% / (GBP 2.92%)				31,130	(121,108)		71,913	(292,911)				28,182		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	385,890	USD 4.4325% / (GBP 2.92%)				4,245	(16,515)		9,806	(39,942)				3,843		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	5,659,720	USD 4.4325% / (GBP 2.92%)				62,261	(242,217)		143,826	(585,821)				56,364		B023

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STATEMENT AS OF SEPTEMBER 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	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		3,951,000	USD 4.67% / GBP 3.22%			43,660	(73,048)		777,468	(789,712)				83,750		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	USD 4.67% / GBP 3.22%			65,491	(109,572)		1,166,202	(1,184,568)				125,624		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	USD 4.67% / GBP 3.22%			247,409	(413,937)		4,405,651	(4,475,035)				474,581		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AB4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		1,317,000	USD 4.67% / GBP 3.22%			14,553	(24,349)		259,156	(263,237)				27,917		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A#2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / AUD 4.19%			773	7,275		23,157	(21,442)				5,000		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A#2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	USD 4.205% / AUD 4.19%			1,082	10,185		32,420	(30,019)				7,000		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A#2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	USD 4.205% / AUD 4.19%			5,099	48,014		152,836	(141,519)				32,999		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A#2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / AUD 4.19%			309	2,910		9,263	(8,577)				2,000		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#A#2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	USD 4.205% / AUD 4.19%			8,035	75,659		240,833	(223,000)				51,998		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		6,963,000	USD 4.0225% / GBP 2.71%			64,805	(414,421)		810,805	(1,167,998)				133,688		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225% / GBP 2.71%			17,674	(113,024)		221,129	(318,545)				36,460		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		633,000	USD 4.0225% / GBP 2.71%			5,891	(37,675)		73,710	(106,182)				12,153		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 06970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	USD 3.7225% / GBP 2.54%			61,893	(462,260)		73,739	(726,400)				85,764		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 06970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	USD 3.7225% / GBP 2.54%			68,187	(509,270)		81,237	(800,272)				94,486		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 06970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / GBP 2.54%			31,471	(235,048)		37,494	(369,356)				43,609		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 06970*AP1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	USD 3.7225% / GBP 2.54%			99,658	(744,318)		118,732	(1,169,628)				138,095		B023
Currency Swap	BRUKER CORPORATION 116794B#6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	CHF 1.01%			46,558	(513,694)		(638,229)	95,203				31,989		B023
Currency Swap	BRUKER CORPORATION 116794B#6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		44,288,577	CHF 1.01%			734,952	(8,109,029)		(10,074,896)	1,502,843				504,967		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		2,428,560	USD 3.195% / AUD 3.28%			(1,266)	(68,941)		138,120	(41,042)				48,145		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		876,980	USD 3.195% / AUD 3.28%			(457)	(24,895)		49,877	(14,821)				17,386		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		2,765,860	USD 3.195% / AUD 3.28%			(1,442)	(78,516)		157,304	(46,742)				54,832		B023
Currency Swap	SEGRO PLC G7996#A#9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		4,282,500	EUR 1.83%			42,865	97,312		140,301	(42,750)				86,249		B023
Currency Swap	SEGRO PLC G7996#A#9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		1,427,500	EUR 1.83%			14,288	32,437		46,767	(14,250)				28,750		B023
Currency Swap	SEGRO PLC G7996#A#9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		6,566,500	EUR 1.83%			65,726	149,211		215,128	(65,551)				132,249		B023
Currency Swap	YTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	USD 2.778% / EUR 1.45%			28,370	129,262		142,227	(25,650)				37,538		B023
Currency Swap	YTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	USD 2.778% / EUR 1.45%			3,152	14,362		15,803	(2,850)				4,171		B023

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STATEMENT AS OF SEPTEMBER 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	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		2,640,375	USD 2.778% / EUR 1.45%			28,370	129,262		142,227	(25,650)				37,538		B023
Currency Swap	VTG FINANCE SA L9619@AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		3,520,500	USD 2.778% / EUR 1.45%			37,826	172,349		189,636	(34,200)				50,051		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		2,053,625	USD 3.085% / EUR 1.7%			23,221	100,537		133,196	(19,950)				34,187		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		586,750	USD 3.085% / EUR 1.7%			6,635	28,725		38,056	(5,700)				9,768		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		2,933,750	USD 3.085% / EUR 1.7%			33,173	143,624		190,280	(28,500)				48,838		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		3,861,000	USD 2.778% / EUR 1.37%			43,826	178,034		203,310	(30,661)				48,608		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		4,797,000	USD 2.778% / EUR 1.37%			54,451	221,194		252,597	(38,094)				60,391		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		3,861,000	USD 2.778% / EUR 1.37%			43,826	178,034		203,310	(30,661)				48,608		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		6,201,000	USD 2.778% / EUR 1.37%			70,388	285,934		326,527	(49,244)				78,067		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		5,084,750	USD 4.666% / EUR 2.94%			74,723	285,734		605,565	(299,906)				102,329		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		7,095,000	USD 4.666% / EUR 2.94%			104,265	398,698		844,974	(418,473)				142,784		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		4,861,850	USD 3.6735% / GBP 2.664%			43,459	167,128		874,170	(635,181)				100,528		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		9,723,700	USD 3.6735% / GBP 2.664%			86,918	334,255		1,748,339	(1,270,363)				201,056		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		16,669,200	USD 3.6735% / GBP 2.664%			149,002	573,009		2,997,153	(2,177,765)				344,667		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		1,389,100	USD 3.6735% / GBP 2.664%			12,417	47,751		249,763	(181,480)				28,722		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			7,750	40,325		52,369	(13,103)				7,906		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			7,750	40,325		52,369	(13,103)				7,906		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			7,750	40,325		52,369	(13,103)				7,906		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		1,795,050	USD 2.946% / EUR 1.33%			23,251	120,975		157,108	(39,310)				23,718		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			7,750	40,325		52,369	(13,103)				7,906		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / EUR 1.33%			7,750	40,325		52,369	(13,103)				7,906		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / EUR 2.07%			17,253	74,702		100,866	(28,617)				17,322		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / EUR 2.07%			43,133	186,755		252,166	(71,543)				43,305		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	EUR 3.6675% / USD 2.07%			43,133	186,755		252,166	(71,543)				43,305		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675% / EUR 2.07%			43,133	186,755		252,166	(71,543)				43,305		B023

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

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Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / (EUR 2.07%)			17,253	74,702		100,866	(28,617)				17,322		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675% / (EUR 2.07%)			17,253	74,702		100,866	(28,617)				17,322		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / (GBP 2.97%)			2,322	8,788		31,019	(25,094)				4,932		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / (GBP 2.97%)			9,289	35,151		124,076	(100,377)				19,728		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / (GBP 2.97%)			13,934	52,726		186,114	(150,566)				29,592		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965% / (GBP 2.97%)			2,322	8,788		31,019	(25,094)				4,932		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / (GBP 3%)			2,510	8,788		37,414	(29,682)				5,500		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / (GBP 3%)			10,040	35,151		149,654	(118,729)				21,999		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / (GBP 3%)			15,061	52,726		224,482	(178,093)				32,998		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975% / (GBP 3%)			2,510	8,788		37,414	(29,682)				5,500		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		40,829,053	USD 3.7225% / (GBP 2.9%)			277,173	80,527		4,230,136	(4,039,179)				878,290		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		34,375,429	USD 3.7225% / (GBP 2.9%)			230,942	67,798		3,561,502	(3,400,728)				739,463		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(670)	5,650		1,859	(2,280)				2,014		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607% / (AUD 4.64%)			(3,351)	28,250		9,297	(11,400)				10,072		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / (AUD 4.64%)			(1,675)	14,125		4,649	(5,700)				5,036		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		3,104,600	USD 3.607% / (AUD 4.64%)			(14,408)	121,474		39,979	(49,022)				43,308		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,227,400	USD 3.607% / (AUD 4.64%)			(5,696)	48,025		15,806	(19,381)				17,122		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607% / (AUD 4.64%)			(3,351)	28,250		9,297	(11,400)				10,072		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(670)	5,650		1,859	(2,280)				2,014		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / (AUD 4.64%)			(1,340)	11,300		3,719	(4,560)				4,029		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(4,691)	39,550		13,016	(15,961)				14,100		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / (AUD 4.64%)			(2,346)	19,775		6,508	(7,980)				7,050		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		4,693,000	USD 3.607% / (AUD 4.64%)			(21,780)	183,624		60,433	(74,103)				65,465		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,805,000	USD 3.607% / (AUD 4.64%)			(8,377)	70,624		23,244	(28,501)				25,179		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(4,691)	39,550		13,016	(15,961)				14,100		B023

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STATEMENT AS OF SEPTEMBER 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	ALS GROUP FINANCE PTY LTD 0006*AA4 WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.807% / AUD 4.64%			(1,340)	11,300		3,719	(4,560)				4,029		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		324,300	EUR 4.223% / USD 2.6%			3,847	(10,515)		(3,983)	(7,115)				4,481		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		5,513,100	EUR 4.223% / USD 2.6%			65,401	(178,756)		(67,708)	(120,950)				76,171		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	EUR 4.223% / USD 2.6%			6,412	(17,525)		(6,638)	(11,858)				7,468		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		20,322,800	EUR 4.223% / USD 2.6%			241,086	(658,945)		(249,589)	(445,853)				280,786		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	EUR 4.223% / USD 2.6%			12,824	(35,050)		(13,276)	(23,716)				14,935		B023
Currency Swap	WAREHOUSES DE PAUV NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	EUR 2.6% / USD 4.223%			6,412	(17,525)		(6,638)	(11,858)				7,468		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		13,546,000	EUR 4.884% / USD 3.59%			116,331	(962,653)		(1,123,974)	(148,202)				216,428		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 4.884% / USD 3.59%			8,949	(74,050)		(86,460)	(11,400)				16,648		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		28,134,000	EUR 4.884% / USD 3.59%			241,610	(1,999,357)		(2,334,408)	(307,803)				449,505		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 3.59% / USD 5.4%			8,949	(74,050)		(86,460)	(11,400)				16,648		B023
Currency Swap	SP1RAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	EUR 4.17% / USD 5.575%			23,748	(487,026)		(538,809)	42,945				38,353		B023
Currency Swap	SP1RAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150	EUR 4.17% / USD 5.575%			23,748	(487,026)		(538,809)	42,945				38,353		B023
Currency Swap	SP1RAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		976,900	EUR 4.17% / USD 5.467%			6,785	(139,150)		(153,945)	12,270				10,958		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		987,440	GBP 5.4% / USD 5.467%			(1,135)	(85,639)		(73,984)	(53,240)				19,679		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		2,221,740	GBP 5.4% / USD 5.467%			(2,555)	(192,689)		(166,463)	(119,789)				44,279		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		8,227,631	USD 5.947% / JPY 2.02%			243,831	(161,631)		773,263	122,584				179,058		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / JPY 2.02%			121,915	(80,815)		386,631	61,292				89,529		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		10,284,539	USD 5.947% / JPY 2.02%			304,789	(202,038)		966,579	153,230				223,823		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		4,113,816	USD 5.947% / JPY 2.02%			121,915	(80,815)		386,631	61,292				89,529		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2033		9,086,250	GBP 6.895% / USD 6.67%			(13,222)	(973,869)		(901,659)	(184,829)				136,729		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2033		605,750	GBP 6.895% / USD 6.67%			(881)	(64,925)		(60,111)	(12,322)				9,115		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		3,028,750	GBP 7.273% / USD 6.91%			(1,615)	(324,623)		(237,271)	(26,613)				66,119		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	GBP 7.273% / USD 6.91%			(646)	(129,849)		(94,909)	(10,645)				26,448		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AJ7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		1,211,500	GBP 6.91% / USD 6.537%			(646)	(129,849)		(94,909)	(10,645)				26,448		B023
Currency Swap	VTG FINANCE SA L9619@AJ8	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/30/2024	06/15/2044		4,603,175	EUR 4.7%			(42,959)	(140,039)		35,179	(140,039)				102,208		B023

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STATEMENT AS OF SEPTEMBER 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	YTG FINANCE SA L96198AJ8 BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0T8PU41	05/30/2024	06/15/2044		11,372,550	USD 6.537% / EUR 4.7%			(106,135)	(345,978)		86,914	(345,978)				252,515		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	03/16/2023	06/01/2030		6,882,200	USD 5.6375% / EUR 4.75%			36,744	(372,127)		(616,612)	251,744				81,948		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AD1	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	03/16/2023	06/01/2030		14,293,800	USD 5.6375% / EUR 4.75%			76,314	(772,878)		(1,280,657)	522,853				170,199		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	04/05/2023	05/12/2035		4,616,120	GBP 5.48% / USD 5.335%			(12,486)	(346,872)		(382,937)	(246,234)				75,213		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	04/05/2023	05/12/2035		20,710,160	GBP 5.48% / USD 5.335%			(56,017)	(1,556,237)		(1,718,041)	(1,104,723)				337,442		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BC9	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	10/12/2023	07/11/2034		5,753,740	GBP 6.624% / USD 6.624%			316,932	(550,601)		(431,317)	(408,512)				89,985		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BC9	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUI DF371261	10/12/2023	07/11/2034		489,680	GBP 6.624% / USD 6.624%			26,973	(46,860)		(36,708)	(34,767)				7,658		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%			56,478	11,374		108,246	(118,046)				43,280		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		3,078,075	EUR 3.875% / USD 2%			44,376	8,937		85,051	(92,751)				34,006		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		15,390,375	EUR 3.875% / USD 2%			221,878	44,684		425,253	(463,753)				170,030		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		16,509,675	EUR 3.875% / USD 2%			238,014	47,934		456,180	(497,480)				182,396		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		4,629,450	USD 4.282% / GBP 2.84%			51,802	(65,272)		255,091	(466,985)				47,900		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		2,645,400	USD 4.282% / GBP 2.84%			29,601	(37,298)		145,766	(266,849)				27,371		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		34,549,200	USD 4.597% / GBP 2.98%			399,168	(1,667,229)		1,544,120	(4,166,149)				402,036		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		9,916,900	USD 4.597% / GBP 2.98%			114,576	(478,557)		443,220	(1,195,839)				115,399		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%			42,428	242,819		225,729	7,171				39,533		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%			24,750	141,644		131,675	4,183				23,061		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%			38,892	222,584		206,918	6,573				36,239		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%			15,321	87,685		81,513	2,590				14,276		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%			2,170	8,788		25,730	(22,668)				4,289		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%			8,679	35,151		102,919	(90,672)				17,156		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%			13,019	52,726		154,379	(136,008)				25,734		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%			2,170	8,788		25,730	(22,668)				4,289		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%			(24,603)	(704,619)		(742,469)	(499,122)				141,672		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%			(6,561)	(187,898)		(197,992)	(133,099)				37,779		B023

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STATEMENT AS OF SEPTEMBER 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	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON	09/12/2023	11/30/2033		9,355,500	USD 5.744% / GBP 5.83%			(24,603)	(704,619)		(742,469)	(499,122)				141,672		B023	
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON	09/12/2023	11/30/2033		5,613,300	USD 5.744% / GBP 5.83%			(14,762)	(422,772)		(445,481)	(299,473)					85,003		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON	10/19/2023	11/15/2053		20,920,680	USD 7.092% / EUR 5.22%			246,137	(1,177,115)		(899,549)	(225,722)					564,715		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON	10/19/2023	11/15/2053		9,720,720	USD 7.092% / EUR 5.22%			114,367	(546,942)		(417,972)	(104,881)					262,393		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#AC2	D1	Currency	UBS AG, LONDON	10/19/2023	11/15/2053		7,396,200	USD 6.331% / NZD 6.85%			87,018	(416,152)		(318,022)	(79,801)					199,647		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#ADO	D1	Currency	UBS AG, LONDON	10/25/2023	11/21/2033		1,281,720	USD 6.434% / NZD 6.97%			(14,271)	(118,030)		(15,722)	(6,821)					19,383		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON	10/25/2023	11/21/2035		815,640	USD 5.477% / JPY 1.6%			(9,221)	(75,110)		238	(4,340)					13,617		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON	03/07/2024	03/19/2034		2,762,120	USD 5.477% / JPY 1.6%			7,039	(96,521)		10,049	(96,521)					42,503		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON	03/07/2024	03/19/2034		1,292,232	USD 5.477% / JPY 1.6%			3,293	(45,157)		4,702	(45,157)					19,884		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON	03/07/2024	03/19/2034		3,519,355	USD 5.477% / JPY 1.6%			8,969	(122,983)		12,805	(122,983)					54,155		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON	04/04/2024	04/30/2034		11,959,200	USD 5.716% / EUR 3.94%			(113,607)	(317,353)		(48,543)	(317,353)					185,139		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON	04/04/2024	04/30/2034		13,861,800	USD 5.716% / EUR 3.94%			(131,681)	(367,841)		(56,266)	(367,841)					214,593		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON	04/04/2024	04/30/2034		2,718,000	USD 5.716% / EUR 3.94%			(25,820)	(72,126)		(11,032)	(72,126)					42,077		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON	04/04/2024	04/30/2034		7,610,400	USD 5.716% / EUR 3.94%			(72,295)	(201,952)		(30,891)	(201,952)					117,816		B023
Currency Swap	SH EURO FINANCE LP G7738#AH8	D1	Currency	UBS AG, LONDON	07/31/2024	08/15/2034		4,986,400	USD 5.5982% / EUR 4.11%			112,085	(147,431)		(124,354)	(147,431)					78,365		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	07/22/2015	12/01/2030		3,265,800	USD 3.866% / EUR 2.07%			43,555	(82,351)		(39,436)	(34,200)					40,569		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	07/22/2015	12/01/2030		43,544,000	USD 3.866% / EUR 2.07%			580,731	(1,098,010)		(525,813)	(456,005)					540,919		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	07/22/2015	12/01/2030		25,037,800	USD 3.866% / EUR 2.07%			333,920	(631,356)		(302,342)	(262,203)					311,029		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	07/22/2015	12/01/2030		3,265,800	USD 3.866% / EUR 2.07%			43,555	(82,351)		(39,436)	(34,200)					40,569		B023
Currency Swap	BUJK 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%			11,408	162,121		225,168	(83,140)					15,111		B023
Currency Swap	BUJK 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%			4,278	60,795		84,438	(31,177)					5,667		B023
Currency Swap	BUJK 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%			101,245	1,438,820		1,998,368	(737,866)					134,108		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%			80,669	1,042,806		1,541,608	(650,639)					153,571		B023

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STATEMENT AS OF SEPTEMBER 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	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%			80,669	1,042,806		1,541,608	(650,639)				153,571		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%			40,335	521,403		770,804	(325,319)				76,785		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%			174,475	2,076,704		3,276,142	(1,523,911)				355,553		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%			112,565	1,339,809		2,113,640	(983,168)				229,389		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%			78,795	937,866		1,479,548	(688,218)				160,572		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%			5,628	66,990		105,682	(49,158)				11,469		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		671,880	USD 3.01% / EUR 0.98%			10,366	2,250		2,519	(6,840)				914		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		335,940	USD 3.01% / EUR 0.98%			5,183	1,125		1,260	(3,420)				457		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		37,796,399	USD 3.687% / JPY 0.65%			909,017	8,154,340		8,004,567	433,130				521,551		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		13,014,798	USD 3.687% / JPY 0.65%			313,011	2,807,863		2,756,290	149,144				179,591		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		13,371,367	USD 3.687% / JPY 0.65%			321,586	2,884,790		2,831,804	153,230				184,511		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		891,425	USD 3.687% / JPY 0.65%			21,439	192,319		188,787	10,215				12,301		B023
Currency Swap	JMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		1,791,750	USD 3.405% / EUR 1.53%			26,899	117,675		145,907	(39,334)				16,506		B023
Currency Swap	JMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		1,194,500	USD 3.405% / EUR 1.53%			17,932	78,450		97,271	(26,223)				11,004		B023
Currency Swap	JMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,375,250	USD 3.405% / EUR 1.53%			80,696	353,024		437,720	(118,003)				49,517		B023
Currency Swap	JMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,972,500	USD 3.405% / EUR 1.53%			89,662	392,249		486,355	(131,114)				55,019		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 06568#AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		9,940,280	USD 4.204% / AUD 4.36%			26,606	852,152		949,058	(222,956)				101,924		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 06568#AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200	USD 4.204% / AUD 4.36%			3,047	97,575		108,671	(25,529)				11,671		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 06568#AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		14,417,200	USD 4.204% / AUD 4.36%			38,589	1,235,946		1,376,496	(323,371)				147,829		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		26,220,000	USD 4.3005% / EUR 1.83%			503,193	550,844		2,305,698	(1,949,641)				329,595		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		9,120,000	USD 4.3005% / EUR 1.83%			175,023	191,598		801,982	(678,136)				114,642		B023
Currency Swap	TRITAX BIG BOX RELT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		65,899,400	USD 4.494% / GBP 2.96%			776,517	(3,180,086)		1,038,333	(6,857,823)				608,785		B023

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

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Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		17,914,400	USD 4.494% / (GBP 2.86%)			211,092	(864,489)		282,265	(1,864,263)				165,495		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		2,592,800	GBP 4.503% / (USD 3.01%)			28,994	(89,898)		409,449	(481,416)				49,549		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		6,482,000	USD 4.503% / (GBP 3.01%)			72,485	(224,746)		1,023,622	(1,203,541)				123,873		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		779,130	USD 4.286% / (AUD 4.31%)			1,518	16,005		62,208	(57,216)				12,302		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		1,345,770	USD 4.286% / (AUD 4.31%)			2,622	27,645		107,450	(98,827)				21,249		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		5,028,930	USD 4.286% / (AUD 4.31%)			9,798	103,303		401,525	(369,300)				79,405		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		283,320	USD 4.286% / (AUD 4.31%)			552	5,820		22,621	(20,806)				4,474		B023
Currency Swap	N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A.	05/27/2020	12/11/2024		11,008,000	USD 2.236% / (EUR 1.25%)			81,121	(152,503)		(162,257)	(114,001)				24,445		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		1,785,000	EUR 2.825% / (USD 1.59%)			18,363	110,925		104,508	5,932				22,223		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		2,380,000	EUR 2.825% / (USD 1.59%)			24,484	147,899		139,344	7,910				29,631		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		1,785,000	EUR 1.59% / (USD 2.825%)			18,363	110,925		104,508	5,932				22,223		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,737,500	GBP 2.06% / (USD 2.7%)			10,119	60,813		113,635	(101,506)				16,433		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,042,500	GBP 2.06% / (USD 2.7%)			6,071	36,488		68,181	(60,903)				9,860		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,737,500	GBP 2.06% / (USD 2.7%)			10,119	60,813		113,635	(101,506)				16,433		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		4,170,000	GBP 2.06% / (USD 2.7%)			24,286	145,952		272,724	(243,613)				39,439		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		1,042,500	GBP 2.06% / (USD 2.7%)			6,071	36,488		68,181	(60,903)				9,860		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 3.345% / (USD 1.89%)			15,718	74,702		80,349	(10,700)				17,322		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 3.345% / (USD 1.89%)			39,294	186,755		200,874	(26,751)				43,305		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% / (USD 3.345%)			39,294	186,755		200,874	(26,751)				43,305		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% / (USD 3.345%)			39,294	186,755		200,874	(26,751)				43,305		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% / (USD 3.345%)			15,718	74,702		80,349	(10,700)				17,322		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 3.345% / (USD 1.89%)			15,718	74,702		80,349	(10,700)				17,322		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / (GBP 2.04%)			8,907	40,851		152,585	(109,627)				23,106		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		2,073,300	USD 2.7865% / (GBP 2.04%)			13,361	61,276		228,877	(164,441)				34,659		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		4,146,600	USD 2.7865% / (GBP 2.04%)			26,721	122,552		457,754	(328,882)				69,318		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		1,382,200	USD 2.7865% / (GBP 2.04%)			8,907	40,851		152,585	(109,627)				23,106		B023

E06.33

STATEMENT AS OF SEPTEMBER 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	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	691,100	USD 2.7865% / GBP 2.04%			4,454	20,425			76,292	(54,814)				11,553		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927% / EUR 1.27%			7,562	24,225			38,473	(15,629)				7,795		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	1,746,750	USD 2.927% / EUR 1.27%			22,686	72,675			115,420	(46,888)				23,366		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	3,493,500	USD 2.927% / EUR 1.27%			45,371	145,349			230,840	(93,775)				46,772		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927% / EUR 1.27%			7,562	24,225			38,473	(15,629)				7,795		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	582,250	USD 2.927% / EUR 1.27%			7,562	24,225			38,473	(15,629)				7,795		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	3,123,400	GBP 3.453% / USD 2.84%			17,619	38,297			241,231	(213,869)				48,773		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	135,800	GBP 3.453% / USD 2.84%			766	1,665			10,488	(9,299)				2,121		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	2,444,400	GBP 3.453% / USD 2.84%			13,789	29,971			188,790	(167,376)				38,170		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	543,200	GBP 3.453% / USD 2.84%			3,064	6,660			41,953	(37,195)				8,482		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	679,000	GBP 3.453% / USD 2.84%			3,830	8,325			52,442	(46,493)				10,603		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	135,800	GBP 3.453% / USD 2.84%			766	1,665			10,488	(9,299)				2,121		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%			49,011	20,824			67,564	(63,678)				41,391		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%			35,008	14,874			48,260	(45,485)				29,565		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%			7,002	2,975			9,652	(9,097)				5,913		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%			7,002	2,975			9,652	(9,097)				5,913		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% / EUR 2.29%			7,061	(14,025)			(4,435)	(12,557)				7,590		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	5,984,000	USD 4.032% / EUR 2.29%			77,666	(154,276)			(48,781)	(138,126)				83,489		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% / EUR 2.29%			7,061	(14,025)			(4,435)	(12,557)				7,590		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	21,488,000	USD 4.032% / EUR 2.29%			278,891	(553,993)			(175,167)	(495,998)				299,800		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	1,088,000	USD 4.032% / EUR 2.29%			14,121	(28,050)			(8,869)	(25,114)				15,180		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	544,000	USD 4.032% / EUR 2.29%			7,061	(14,025)			(4,435)	(12,557)				7,590		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%			14,109	(34,050)			(2,781)	(33,966)				14,928		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%			169,307	(408,603)			(33,368)	(407,591)				179,133		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%			14,109	(34,050)			(2,781)	(33,966)				14,928		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	45,444,000	USD 4.463% / EUR 2.7%			592,574	(1,430,111)			(116,789)	(1,426,569)				626,967		B023

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STATEMENT AS OF SEPTEMBER 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	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%			42,327	(102,151)		(8,342)	(101,898)				44,783		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%			14,109	(34,050)		(2,781)	(33,966)					14,928		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%			5,815	(24,125)		(19,442)	(5,182)					7,404		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032		1,601,700	USD 4.633% / EUR 3.12%			17,444	(72,375)		(58,327)	(15,546)					22,213		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%			5,815	(24,125)		(19,442)	(5,182)					7,404		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%			203,519	(844,379)		(680,477)	(181,369)					259,149		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%			5,815	(24,125)		(19,442)	(5,182)					7,404		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%			2,274	(12,135)		(23,043)	12,117					4,681		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%			1,516	(8,090)		(15,362)	8,078					3,121		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%			2,274	(12,135)		(23,043)	12,117					4,681		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%			2,274	(12,135)		(23,043)	12,117					4,681		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%			1,516	(8,090)		(15,362)	8,078					3,121		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%			(21,852)	(1,313,492)		(1,171,518)	(665,496)					180,475		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%			(22,944)	(1,379,167)		(1,230,094)	(698,771)					189,499		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%			(10,926)	(656,746)		(585,759)	(332,748)					90,237		B023
Currency Swap	BIFFA LTD G1101#AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028		7,212,000	USD 6.315% / GBP 6.2%			(23,181)	(836,095)		(796,185)	(294,907)					68,860		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%			(69,542)	(2,508,286)		(2,388,555)	(884,722)					206,581		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%			(69,542)	(2,508,286)		(2,388,555)	(884,722)					206,581		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A00	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030		218,360	USD 5.088% / EUR 4.27%			1,369	(4,850)		(12,032)	7,457					2,612		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		5,131,460	USD 5.216% / EUR 4.39%			32,489	(113,976)		(354,244)	(53,581)					75,791		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		2,183,600	USD 5.216% / EUR 4.39%			13,825	(48,501)		(150,742)	(22,800)					32,252		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%			13,293	(55,979)		(307,161)	163,442					97,723		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%			5,760	(24,257)		(133,103)	70,825					42,347		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 5.593% / GBP 6.05%			(103,567)	(1,405,588)		(2,184,644)	(1,064,794)					333,129		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%			78,733	(224,352)		(240,199)	(79,801)					125,707		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%			33,743	(96,151)		(102,942)	(34,200)					53,875		B023

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STATEMENT AS OF SEPTEMBER 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 PORTS PP FINANCE LIMITED G6970*BD7	D1	Currency	WELLS FARGO BANK, N.A.	10/12/2023	07/11/2036		14,323,140	USD 6.718% / (GBP 6.39%)			789,508	(1,370,646)		(993,718)	(1,339,554)				245,865		B023														
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*BD7	D1	Currency	WELLS FARGO BANK, N.A.	10/12/2023	07/11/2036		1,224,200	USD 6.718% / (GBP 6.39%)			67,479	(117,149)		(84,933)	246,626					21,014		B023													
Currency Swap	GATX RAIL GERMANY GMBH H28328AA8	D1	Currency	WELLS FARGO BANK, N.A.	01/24/2024	03/15/2031		54,485,000	USD 5.006% / (EUR 5.035%)			7,861	(1,317,513)		400,261	(1,317,513)					692,278		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%)			(130,710)	(415,796)		(22,621)	(415,796)					135,437		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%)			(205,402)	(653,393)		(35,547)	(653,393)					212,830		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%)			(53,685)	(170,773)		(9,291)	(170,773)					55,626		B023													
101999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																																				
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																				
110999999. Subtotal - Swaps - Hedging Effective 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)			(2,504,832)	(3,564,753)		(3,564,753)	1,909,602					862,062		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/13/2022	06/15/2029		68,000,000	SOFR / (3.1275%)			1,167,323	447,185		447,185	(882,529)					737,854		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/01/2022	03/01/2033		100,000,000	SOFR / (3.029%)			1,398,353	1,928,141		1,928,141	(1,209,756)					1,451,027		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/28/2022	06/26/2034		75,000,000	SOFR / (3.355%)			395,447	(239,650)		(239,650)	(422,866)					1,170,485		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/24/2023	02/28/2025		150,000,000	4.925% / (SOFR)			(566,331)	228,329		228,329	(214,298)					482,395		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/28/2022	11/30/2052		18,000,000	SOFR / (1.75%)			503,119	6,035,271		6,035,271	(47,703)					477,817		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/17/2023	01/19/2033		140,000,000	SOFR / (2.35%)			3,352,059	12,359,320		12,359,320	(2,778,994)					2,017,845		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/27/2022	06/01/2032		72,000,000	SOFR / (2%)			993,600	7,568,980		7,568,980	(1,472,104)					997,270		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/15/2022	11/17/2032		250,000,000	SOFR / (2.25%)			6,179,063	23,383,220		23,383,220	(5,052,014)					3,565,675		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/01/2023	02/03/2033		95,000,000	SOFR / (2.1%)			2,225,000	2,384,924		10,149,098	(1,930,903)					1,372,634		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/10/2022	11/14/2052		39,000,000	SOFR / (1.7%)			1,164,529	13,421,276		13,421,276	(167,747)					1,034,465		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/27/2022	06/01/2052		40,000,000	SOFR / (2.25%)			986,000	9,749,200		9,749,200	(130,542)					1,052,382		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/31/2022	06/02/2032		108,000,000	SOFR / (2.25%)			876,960	2,092,749		9,542,781	(2,122,860)					1,496,172		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/09/2022	06/13/2052		135,000,000	SOFR / (2.75%)			1,518,750	2,930,282		20,860,116	(397,372)					3,553,896		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/06/2022	06/08/2052		85,000,000	SOFR / (2.4%)			1,436,500	2,056,221		18,445,383	(276,361)					2,237,085		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/31/2022	06/02/2032		175,000,000	SOFR / (2.5%)			2,992,029	12,522,656		12,522,656	(3,266,880)					2,424,352		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/07/2012	11/09/2032		500,000,000	2.376% / (SOFR)			(12,462,040)	(42,202,388)		(42,202,388)	10,300,163					7,121,740		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/02/2012	08/06/2032		70,000,000	2.235% / (SOFR)			(1,809,281)	(6,396,892)		(6,396,892)	1,454,738					980,924		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/02/2012	08/06/2037		10,000,000	2.325% / (SOFR)			(251,719)	(1,386,662)		(1,386,662)	185,288					179,287		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	08/02/2012	08/06/2042		20,000,000	2.38% / (SOFR)			(495,188)	(3,540,694)		(3,540,694)	269,260				422,614		B0311		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039		100,000,000	(4.32789%) / (SOFR)				(10,922,420)		(10,922,420)	(542,232)					1,939,849		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/17/2023	10/17/2030		100,000,000	(4.25963%) / (SOFR)				(5,036,602)		(5,036,602)	(395,086)					1,229,768		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		(312,305)	4,292,401		4,292,401	11,634					809,756		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		853,100	10,474,801		10,474,801	(41,974)		(65,887)			809,756		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		75,000,000	(3.7531%) / (SOFR)				(2,328,004)		(2,328,004)	(2,328,004)					1,317,298		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	(3.7585%) / (SOFR)				(1,179,938)		(1,179,938)	(1,179,938)					658,649		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)				335,296		335,296	335,296					1,041,354		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/02/2024	02/06/2051		100,000,000	(SOFR / 3.47257%)				983,725		983,725	983,725					2,567,580		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034		100,000,000	(SOFR / (3.70816%))				(1,429,381)		(1,429,381)	(1,429,381)					1,529,392		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	(SOFR / (3.59439%))				(1,807,248)		(1,807,248)	(1,807,248)					1,263,861		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033		50,000,000	(SOFR / (3.59089%))				(642,680)		(642,680)	(642,680)					723,149		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	(SOFR / 3.8375%)				1,003,202		1,003,202	1,003,202					1,011,831		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	(SOFR / 3.84274%)				1,021,120		1,021,120	1,021,120					1,011,831		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%))				(2,998,323)		(2,998,323)	(2,998,323)					1,686,368		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033		100,000,000	(SOFR / (3.60974%))				(2,402,403)		(2,402,403)	(2,402,403)					1,447,009		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	(SOFR / (3.81676%))				(926,560)		(926,560)	(926,560)					765,815		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	(SOFR / (3.8173%))				(927,637)		(927,637)	(927,637)					765,815		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039		50,000,000	(SOFR / 3.8847%)				1,513,866		1,513,866	1,513,866					948,774		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%))				(1,852,352)		(1,852,352)	(1,852,352)					1,532,971		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%))				(1,864,310)		(1,864,310)	(1,864,310)					1,532,971		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	(SOFR / 3.8455%)				829,899		829,899	829,899					1,101,369		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	(SOFR / (3.74804%))				(1,988,986)		(1,988,986)	(1,988,986)					806,120		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	(SOFR / 3.9127%)				984,657		984,657	984,657					915,150		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	(SOFR / 3.9648%)				588,328		588,328	588,328					948,864		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	(SOFR / 3.8742%)				917,984		917,984	917,984					1,101,369		B0311	

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**SCHEDULE DB - PART A - SECTION 1**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.8722% / (SOFR)				911,846		911,846	911,846				1,101,369		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	(3.77137%) / (SOFR)				(1,779,382)		(1,779,382)	(1,779,382)				766,709		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	(3.7706%) / (SOFR)				(1,776,800)		(1,776,800)	(1,776,800)				766,709		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.9752% / (SOFR)				1,211,422		1,211,422	1,211,422				1,897,728		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.7832% / (SOFR)				1,140,609		1,140,609	1,140,609				948,954		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.785% / (SOFR)				1,147,204		1,147,204	1,147,204				948,954		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	(3.70653%) / (SOFR)				(1,576,469)		(1,576,469)	(1,576,469)				680,325		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	(3.7053%) / (SOFR)				(1,572,683)		(1,572,683)	(1,572,683)				680,325		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	(3.7065%) / (SOFR)				(1,576,377)		(1,576,377)	(1,576,377)				680,325		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)				5,430,202		5,430,202	5,430,202				8,814,061		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	(3.7437%) / (SOFR)				(4,229,785)		(4,229,785)	(4,229,785)				1,701,442		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	(3.74682%) / (SOFR)				(4,253,790)		(4,253,790)	(4,253,790)				1,701,442		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%)				(3,903,528)		(3,903,528)	(3,903,528)				1,917,609		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%)				(3,962,226)		(3,962,226)	(3,962,226)				1,917,609		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.8928% / (SOFR)				2,390,913		2,390,913	2,390,913				4,746,574		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.8891% / (SOFR)				1,152,918		1,152,918	1,152,918				2,373,287		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)				1,757,607		1,757,607	1,757,607				1,831,610		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	3.6943% / (SOFR)				859,464		859,464	859,464				1,832,731		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.7226% / (SOFR)				652,176		652,176	652,176				917,019		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.78956% / (SOFR)				219,660		219,660	219,660				712,932		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.8865% / (SOFR)				681,611		681,611	681,611				1,426,000		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.9042% / (SOFR)				724,725		724,725	724,725				1,426,810		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)				1,036,335		1,036,335	1,036,335				1,014,788		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	(3.77004%) / (SOFR)				(4,030,068)		(4,030,068)	(4,030,068)				1,538,768		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	(3.69165%) / (SOFR)				(1,422,534)		(1,422,534)	(1,422,534)				727,752		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	(3.7424%) / (SOFR)				(1,700,231)		(1,700,231)	(1,700,231)				683,464		B0311	

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**SCHEDULE DB - PART A - SECTION 1**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.8371% / (SOFR)				988,632		988,632	988,632				1,014,872		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.8072% / (SOFR)				2,540,873		2,540,873	2,540,873				983,685		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%)				(3,920,482)		(3,920,482)	(3,920,482)				1,539,213		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%)				(2,635,426)		(2,635,426)	(2,635,426)				1,154,911		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)				1,565,271		1,565,271	1,565,271				951,387		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%)				(4,817,931)		(4,817,931)	(4,817,931)				1,925,129		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%)				2,592,625		2,592,625	2,592,625				1,427,485		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%)				992,542		992,542	992,542				1,015,378		B0311	
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%)				(1,874,080)		(1,874,080)	(1,874,080)				770,163		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%)				(1,655,076)		(1,655,076)	(1,655,076)				770,274		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%)				384,064		384,064	384,064				951,837		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%)				(1,625,128)		(1,625,128)	(1,625,128)				770,385		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.807% / (SOFR)				479,780		479,780	479,780				1,427,890		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%)				(2,151,842)		(2,151,842)	(2,151,842)				770,829		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%)				774,510		774,510	774,510				1,428,699		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%)				(907,654)		(907,654)	(907,654)				612,652		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%)				(1,811,847)		(1,811,847)	(1,811,847)				770,941		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%)				559,814		559,814	559,814				952,466		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%)				1,030,168		1,030,168	1,030,168				919,071		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%)				(2,303,860)		(2,303,860)	(2,303,860)				771,052		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%)				(1,800,510)		(1,800,510)	(1,800,510)				771,385		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%)				898,028		898,028	898,028				952,646		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%)				1,865,404		1,865,404	1,865,404				1,905,292		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%)				(2,762,614)		(2,762,614)	(2,762,614)				1,157,077		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%)				1,215,856		1,215,856	1,215,856				1,905,292		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%)				(2,517,051)		(2,517,051)	(2,517,051)				771,607		B0311	

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STATEMENT AS OF SEPTEMBER 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 549300HM4UKV1E2R3U73	04/08/2024	04/10/2039	50,000,000	3.9909% / (SOFR)					624,317		624,317	624,317					953,095	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/09/2024	04/09/2039	50,000,000	3.91313% / (SOFR)					830,365		830,365	830,365					953,005	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/09/2024	04/09/2034	50,000,000	SOFR / (3.83964%)					(2,285,381)		(2,285,381)	(2,285,381)					771,718	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/10/2024	04/10/2039	100,000,000	4.0365% / (SOFR)					1,400,437		1,400,437	1,400,437					1,906,190	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/10/2024	04/10/2034	50,000,000	SOFR / (4.03302%)					(3,024,049)		(3,024,049)	(3,024,049)					771,828	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/11/2024	04/11/2039	100,000,000	4.0575% / (SOFR)					1,469,488		1,469,488	1,469,488					1,906,370	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/11/2024	04/13/2029	100,000,000	4.00535% / (SOFR)					2,499,763		2,499,763	2,499,763					1,065,010	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HM4UKV1E2R3U73	04/12/2024	04/01/2026	100,000,000	4.4472% / (SOFR)					1,192,503		1,192,503	1,192,503					612,652	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	06/07/2022	06/09/2027	104,000,000	SOFR / (2.796%)				2,043,348	1,518,699		1,518,699	(1,342,024)					852,928	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%)				465,280	756,016		756,016	(387,937)					332,957	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%)				18,390,790	97,966,359		97,966,359	(14,050,592)					7,121,740	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)				(22,997)	(71,335)		(71,335)	19,633					14,640	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)				(13,832)	(17,473)		(17,473)	9,915					3,980	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)				(27,664)	(34,945)		(34,945)	19,830					7,960	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)				(55,328)	(69,890)		(69,890)	39,660					15,919	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%)				5,364,611	35,622,298		35,622,298	(3,871,543)					2,428,533	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%)				18,600,545	99,553,569		99,553,569	(14,157,341)					7,121,740	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)				(2,370,894)	(2,368,939)		(2,368,939)	1,753,752					728,575	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)				(734,878)	(3,131,309)		(3,131,309)	519,838					540,434	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)				(218,910)	(500,316)		(500,316)	168,042					133,524	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)				(321,192)	(1,224,325)		(1,224,325)	257,893					261,286	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)				(12,452,665)	(42,114,210)		(42,114,210)	10,294,233					7,121,740	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)				(234,497)	(705,103)		(705,103)	195,446					141,227	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)				(329,770)	(1,336,604)		(1,336,604)	262,269					261,227	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%)				9,010,393	33,092,064		33,092,064	(6,827,322)					2,926,760	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)				(226,871)	(550,015)		(550,015)	172,191					133,473	B0311	

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STATEMENT AS OF SEPTEMBER 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)
111999999	Subtotal - Swaps - Hedging Other - Interest Rate									18,099,159		48,869,269	267,677,223	XXX	267,677,223	(70,971,010)		(965,651)		174,340,074	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%)			23,759	1,649,188		1,649,188	107,885				253,568		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%)			7,218	501,019		501,019	32,775				77,033		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS ROMUJISFPU8MPRO8K5P83	06/27/2024	06/27/2050		12,547,080	USD 4.63% / (EUR 6.137%)				(122,074)		(122,074)	(122,074)				318,385		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		11,381,960	USD 3.951% / (GBP 3.77%)			91,204	2,511,268		2,511,268	(338,417)				78,868		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		21,065,120	USD 3.951% / (GBP 3.77%)			168,795	4,647,719		4,647,719	(626,324)				145,964		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		21,065,120	USD 3.951% / (GBP 3.77%)			168,795	4,647,719		4,647,719	(626,324)				145,964		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		34,315,760	USD 3.951% / (GBP 3.77%)			274,973	7,571,284		7,571,284	(1,020,301)				237,780		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		1,868,680	USD 3.951% / (GBP 3.77%)			14,974	412,298		412,298	(55,561)				12,948		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		3,737,360	USD 3.951% / (GBP 3.77%)			29,948	824,595		824,595	(111,122)				25,897		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			1,480	47,467		47,467	5,370				286		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		1,395,868	USD 3.9375% / (CAD 3.95%)			8,879	284,805		284,805	32,219				1,713		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		1,395,868	USD 3.9375% / (CAD 3.95%)			8,879	284,805		284,805	32,219				1,713		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		2,791,736	USD 3.9375% / (CAD 3.95%)			17,758	569,610		569,610	64,438				3,427		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			1,480	47,467		47,467	5,370				286		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			1,480	47,467		47,467	5,370				286		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,486	45,230		45,230	4,088				1,670		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,395,868	USD 4.035% / (CAD 4.07%)			8,917	271,378		271,378	24,526				10,018		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		1,395,868	USD 4.035% / (CAD 4.07%)			8,917	271,378		271,378	24,526				10,018		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		2,791,736	USD 4.035% / (CAD 4.07%)			17,834	542,757		542,757	49,052				20,036		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,486	45,230		45,230	4,088				1,670		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			1,486	45,230		45,230	4,088				1,670		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%)			26,487	39,551		39,551	(18,769)				6,243		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%)			79,462	118,652		118,652	(56,308)				18,730		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%)			114,778	171,387		171,387	(81,334)				27,055		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%)			8,829	13,184		13,184	(6,256)				2,081		B023

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STATEMENT AS OF SEPTEMBER 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	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			17,658	26,367		26,367	(12,513)				4,162		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	10/09/2015	11/12/2026		7,037,000	USD 4.0655% / (EUR 2.434%)			90,711	149,496		149,496	(49,661)				51,204		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	10/09/2015	11/12/2026		681,000	USD 4.0655% / (EUR 2.434%)			8,778	14,467		14,467	(4,806)				4,955		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	10/09/2015	11/12/2026		113,500	USD 4.0655% / (EUR 2.434%)			1,463	2,411		2,411	(801)				826		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	10/09/2015	11/12/2026		227,000	USD 4.0655% / (EUR 2.434%)			2,926	4,822		4,822	(1,602)				1,652		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			17,824	(17,637)		(17,637)	(12,175)				8,653		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			17,824	(17,637)		(17,637)	(12,175)				8,653		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	03/17/2017	05/03/2027		2,151,200	USD 3.946% / (EUR 1.71%)			35,647	(35,273)		(35,273)	(24,350)				17,307		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	03/17/2017	05/03/2027		1,075,600	USD 3.946% / (EUR 1.71%)			17,824	(17,637)		(17,637)	(12,175)				8,653		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUJ00SJ21A208	09/26/2024	05/14/2034		23,278,420	USD 5.898% / (EUR 4.53%)				(59,973)		(59,973)	(59,973)				361,091		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUJ00SJ21A208	09/26/2024	05/14/2034		2,004,840	USD 5.898% / (EUR 4.53%)				(5,165)		(5,165)	(5,165)				31,099		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	09/24/2024	12/12/2036		2,542,770	USD 5.4832% / (GBP 5.66%)				7,021		7,021	7,021				44,423		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XOHC3ZE78	09/24/2024	12/12/2036		2,275,110	USD 5.4832% / (GBP 5.66%)				6,282		6,282	6,282				39,746		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	12/10/2015	09/05/2027		6,445,550	USD 3.97% / (GBP 3.37%)			51,469	909,343		909,343	(196,469)				55,179		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/16/2018	06/05/2028		701,550	USD 4.101% / (GBP 2.7%)			8,364	71,457		71,457	(22,971)				6,731		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/16/2018	06/05/2028		1,403,100	USD 4.101% / (GBP 2.7%)			16,728	142,914		142,914	(45,941)				13,462		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/16/2018	06/05/2028		2,806,200	USD 4.101% / (GBP 2.7%)			33,457	285,827		285,827	(91,883)				26,924		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027		3,356,400	USD 3.647% / (EUR 1.18%)			62,646	101,623		101,623	(40,496)				27,485		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027		5,594,000	USD 3.647% / (EUR 1.18%)			104,410	169,372		169,372	(67,493)				45,808		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027		3,915,800	USD 3.647% / (EUR 1.18%)			73,087	118,561		118,561	(47,245)				32,065		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	05/16/2019	06/06/2027		1,678,200	USD 3.647% / (EUR 1.18%)			31,323	50,812		50,812	(20,248)				13,742		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026		5,005,800	USD 3.197% / (EUR 1.07%)			80,557	57,605		57,605	(53,648)				36,235		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026		22,804,200	USD 3.197% / (EUR 1.07%)			366,983	262,423		262,423	(244,395)				165,070		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	USD 3.197% / (EUR 1.07%)			26,852	19,202		19,202	(17,883)				12,078		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/17/2019	11/04/2026		1,668,600	USD 3.197% / (EUR 1.07%)			26,852	19,202		19,202	(17,883)				12,078		B023

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STATEMENT AS OF SEPTEMBER 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	1,737,500	USD 2.723% / (GBP 2.06%)			9,944	116,578			116,578	(47,437)				16,739	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%)			5,966	69,947			69,947	(28,462)				10,043	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%)			9,944	116,578			116,578	(47,437)				16,739	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%)			23,865	279,786			279,786	(113,848)				40,173	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%)			5,966	69,947			69,947	(28,462)				10,043	B023	
Currency Swap	G1652#AC2 THE BRYANSTON THREE PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037	312,900	USD 5.125% / (GBP 5.01%)			2,201	61,785			61,785	1,218				5,628	B023	
Currency Swap	G1652#AC2 THE BRYANSTON THREE PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037	3,441,900	USD 5.125% / (GBP 5.01%)			24,216	679,640			679,640	13,401				61,906	B023	
Currency Swap	G1652#AC2 THE BRYANSTON THREE PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037	1,720,950	USD 5.125% / (GBP 5.01%)			12,108	339,820			339,820	6,701				30,953	B023	
Currency Swap	G1652#AC2 THE BRYANSTON THREE PARTNERSHIP	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037	10,325,700	USD 5.125% / (GBP 5.01%)			72,647	2,038,921			2,038,921	40,203				185,717	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	02/06/2013	09/05/2037	312,900	USD 5.125% / (GBP 5.01%)			2,201	61,785			61,785	1,218				5,628	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	04/10/2015	05/07/2025	1,063,000	EUR 1.53%			16,049	(48,355)			(48,355)	(13,381)				4,117	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	04/10/2015	05/07/2025	3,189,000	EUR 1.53%			48,147	(145,065)			(145,065)	(40,144)				12,351	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	04/10/2015	05/07/2025	4,252,000	EUR 1.53%			64,197	(193,420)			(193,420)	(53,525)				16,468	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024	35,525,500	EUR 2.186%			463,568	599,586			599,586	(367,768)				60,967	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024	3,178,000	EUR 2.186%			41,469	53,637			53,637	(32,899)				5,454	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024	681,000	EUR 2.186%			8,886	11,494			11,494	(7,050)				1,169	B023	
Currency Swap	G1652#AC2 Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE	10/09/2015	11/12/2024	1,248,500	EUR 2.186%			16,292	21,072			21,072	(12,925)				2,143	B023	
Currency Swap	WOODWARD INC 980745F#9	D1	Currency	JP MORGAN CHASE	09/14/2016	09/23/2026	787,290	EUR 1.12%			11,664	14,162			14,162	(7,437)				5,540	B023	
Currency Swap	WOODWARD INC 980745F#9	D1	Currency	JP MORGAN CHASE	09/14/2016	09/23/2026	3,036,690	EUR 1.12%			44,988	54,625			54,625	(28,687)				21,369	B023	
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE	04/20/2018	07/18/2028	5,994,300	USD 4.15375% / (AUD 4.44%)			14,897	606,812			606,812	(67,849)				58,425	B023	
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE	04/20/2018	07/18/2028	2,536,050	USD 4.15375% / (AUD 4.44%)			6,303	256,728			256,728	(28,705)				24,718	B023	
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE	04/20/2018	07/18/2028	11,988,600	USD 4.15375% / (AUD 4.44%)			29,795	1,213,624			1,213,624	(135,699)				116,850	B023	
Currency Swap	BRI SBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE	04/20/2018	07/18/2028	7,685,000	USD 4.15375% / (AUD 4.44%)			19,099	777,964			777,964	(86,986)				74,904	B023	

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

**SCHEDULE DB - PART A - SECTION 1**

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGUFU57RNE97	04/20/2018	07/18/2028	845,350	USD 4.15375% / (AUD 4.44%)				2,101	85,576		85,576	(9,568)				8,239		B023	
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGUFU57RNE97	11/26/2019	02/27/2045	6,946,560	USD 3.592% / (GBP 2.54%)				52,213	954,693		954,693	146,738				156,970		B023	
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGUFU57RNE97	11/26/2019	11/27/2045	19,038,720	USD 3.712% / (GBP 2.64%)				146,286	2,757,686		2,757,686	422,501				438,021		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%)				63,836	505,160		505,160	107,541				13,330		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%)				191,508	1,515,480		1,515,480	322,623				39,989		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%)				111,713	884,030		884,030	188,197				23,327		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%)				15,959	126,290		126,290	26,885				3,332		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	06/27/2024	06/27/2045	5,362,000	USD 6.196% / (EUR 4.67%)					(64,254)		(64,254)	(64,254)					122,135		B023
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%)				11,138	13,013		13,013	(8,163)				3,423		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%)				17,821	20,822		20,822	(13,061)				5,476		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%)				133,658	156,162		156,162	(97,958)				41,073		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%)				84,650	98,902		98,902	(62,040)				26,013		B023	
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	336,750	USD 3.515% / (EUR 0.9%)				6,683	7,808		7,808	(4,898)				2,054		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%)				19,975	26,820		26,820	(14,241)				6,798		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%)				31,072	41,720		41,720	(22,152)				10,574		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%)				230,822	309,922		309,922	(164,557)				78,550		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%)				146,483	196,681		196,681	(104,431)				49,849		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%)				11,097	14,900		14,900	(7,911)				3,776		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	09/26/2024	05/14/2037	15,481,820	USD 6.088% / (EUR 4.7%)					(54,908)		(54,908)	(54,908)					275,074		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	09/26/2024	05/14/2037	1,336,560	USD 6.088% / (EUR 4.7%)					(4,740)		(4,740)	(4,740)					23,747		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%)				347,225	7,303,731		7,303,731	(1,340,784)				469,304		B023	
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	9,768,000	USD 3.346% / (GBP 2.59%)				42,499	(530,500)		(530,500)	(305,594)				99,503		B023	
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	4,884,000	USD 3.346% / (GBP 2.59%)				21,250	(265,250)		(265,250)	(152,797)				49,751		B023	
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	5,509,500	USD 3.3226% / (EUR 1.53%)				74,903	26,879		26,879	(33,850)				55,696		B023	
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	2,754,750	USD 3.3226% / (EUR 1.53%)				37,451	13,439		13,439	(16,925)				27,848		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	2,798,250	USD 3.74625% / (EUR 1.77%)				42,352	53,785		53,785	(24,138)				23,742		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	2,238,600	USD 3.74625% / (EUR 1.77%)				33,882	43,028		43,028	(19,311)				18,993		B023	

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STATEMENT AS OF SEPTEMBER 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	SEGR0 PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		10,913,175	USD 3.74625% / (EUR 1.77%)			165,174	209,763		209,763	(94,139)				92,593		B023	
Currency Swap	SEGR0 PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	05/24/2017	08/17/2027		11,472,825	USD 3.74625% / (EUR 1.77%)			173,645	220,520		220,520	(98,967)					97,341		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			8,377	78,796		78,796	(22,980)					6,707		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		5,686,000	USD 3.825% / (GBP 2.45%)			67,017	630,364		630,364	(183,843)					53,654		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		2,843,000	USD 3.825% / (GBP 2.45%)			33,509	315,182		315,182	(91,922)					26,827		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		10,661,250	USD 3.825% / (GBP 2.45%)			125,657	1,181,933		1,181,933	(344,706)					100,601		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			8,377	78,796		78,796	(22,980)					6,707		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		710,750	USD 3.825% / (GBP 2.45%)			8,377	78,796		78,796	(22,980)					6,707		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781#AD1	D1	Currency	ROYAL BANK OF CANADA	01/24/2018	04/22/2028		12,793,500	USD 3.825% / (GBP 2.45%)			150,788	1,418,320		1,418,320	(413,648)					120,721		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			26,784	(23,824)		(23,824)	(133,214)					26,212		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		4,801,500	USD 3.6225% / (GBP 2.46%)			40,176	(35,737)		(35,737)	(199,820)					39,318		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		3,201,000	USD 3.6225% / (GBP 2.46%)			26,784	(23,824)		(23,824)	(133,214)					26,212		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / (GBP 2.46%)			13,392	(11,912)		(11,912)	(66,607)					13,106		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC	02/06/2013	09/05/2032		2,190,300	USD 4.77% / (GBP 4.61%)			15,070	393,666		393,666	(17,862)					30,853		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC	02/06/2013	09/05/2032		1,251,600	USD 4.77% / (GBP 4.61%)			8,611	224,952		224,952	(10,207)					17,630		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC	02/06/2013	09/05/2032		6,883,800	USD 4.77% / (GBP 4.61%)			47,362	1,237,236		1,237,236	(56,138)					96,967		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107#AD1	D1	Currency	NATWEST MARKETS PLC	12/04/2014	02/03/2027		24,288,500	USD 4.0025% / (GBP 3.434%)			220,275	3,986,166		3,986,166	(786,735)					185,978		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107#AD1	D1	Currency	NATWEST MARKETS PLC	12/04/2014	02/03/2027		12,536,000	USD 4.0025% / (GBP 3.434%)			113,690	2,057,376		2,057,376	(406,057)					95,989		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107#AD1	D1	Currency	NATWEST MARKETS PLC	12/04/2014	02/03/2027		49,360,500	USD 4.0025% / (GBP 3.434%)			447,656	8,100,918		8,100,918	(1,598,849)					377,955		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			109,384	1,903,125		1,903,125	(512,312)					81,664		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE	06/24/2013	03/26/2026		13,403,220	USD 4.4675% / (GBP 3.97%)			109,384	1,903,125		1,903,125	(512,312)					81,664		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE	06/24/2013	03/26/2026		75,335,340	USD 4.4675% / (GBP 3.97%)			614,811	10,696,876		10,696,876	(2,879,546)					459,010		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			18,342	337,970		337,970	(81,239)					16,152		B023

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STATEMENT AS OF SEPTEMBER 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 .. 02RNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		2,313,000	USD 4.22875% / (GBP 3.75%)			18,342	337,970		337,970	(81,239)				16,152		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		13,107,000	USD 4.22875% / (GBP 3.75%)			103,939	1,915,165		1,915,165	(460,352)				91,531		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			21,594	247,638		247,638	(10,067)				2,647		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400	USD 4.3225% / (EUR 2.75%)			64,783	742,915		742,915	(30,201)				7,941		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400	EUR 2.75%			64,783	742,915		742,915	(30,201)				7,941		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		8,182,800	USD 4.3225% / (EUR 2.75%)			129,566	1,485,830		1,485,830	(60,402)				15,882		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		9,546,600	EUR 2.75%			151,161	1,733,468		1,733,468	(70,469)				18,529		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			21,594	247,638		247,638	(10,067)				2,647		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	EUR 2.75%			21,594	247,638		247,638	(10,067)				2,647		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		755,571	USD 3.863% / (AUD 4.876%)			(2,530)	55,700		55,700	(9,343)				6,253		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		2,518,571	USD 3.863% / (AUD 4.876%)			(8,434)	185,665		185,665	(31,144)				20,844		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		3,828,229	AUD 4.876%			(12,820)	282,211		282,211	(47,339)				31,683		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		251,857	USD 3.863% / (AUD 4.876%)			(843)	18,567		18,567	(3,114)				2,084		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / (EUR 1.71%)			115,159	281,628		281,628	(70,125)				50,481		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		10,154,700	USD 4.375% / (EUR 1.71%)			207,287	506,931		506,931	(126,225)				90,865		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/24/2024	03/06/2040		15,791,940	USD 5.567% / (GBP 5.72%)				63,974		63,974	63,974				310,273		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/24/2024	03/06/2040		535,320	USD 5.567% / (GBP 5.72%)				2,169		2,169	2,169				10,518		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUJDF371261	03/16/2023	03/30/2028		21,176,000	USD 5.45% / (EUR 4.49%)			129,035	(1,568,613)		(1,568,613)	(25,645)				198,045		B023
Currency Swap	ARGIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEM1K50	06/27/2014	06/29/2029		430,316	USD 5.08% / (GBP 7.46229%)			(2,164)	88,858		88,858	(19,033)				4,688		B023
Currency Swap	ARGIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEM1K50	06/27/2014	06/29/2029		2,667,960	USD 5.08% / (GBP 7.46229%)			(13,415)	550,920		550,920	(118,004)				29,067		B023
Currency Swap	ARGIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEM1K50	06/27/2014	06/29/2029		2,667,960	GBP 7.46229%			(13,415)	550,920		550,920	(118,004)				29,067		B023
Currency Swap	ARGIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEM1K50	06/27/2014	06/29/2029		4,819,541	USD 5.08% / (GBP 7.46229%)			(24,233)	995,210		995,210	(213,168)				52,508		B023
Currency Swap	ARGIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEM1K50	06/27/2014	06/29/2029		5,680,173	USD 5.08% / (GBP 7.46229%)			(28,560)	1,172,926		1,172,926	(199,130)				61,885		B023

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STATEMENT AS OF SEPTEMBER 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 BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	430,316	USD 5.08% / (GBP 7.46229%)				(2,164)	88,858		88,858	(19,033)					4,688	B023	
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	860,632	USD 5.08% / (GBP 7.46229%)				(4,327)	177,716		177,716	(38,066)					9,376	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	01/28/2016	04/27/2026	431,520	USD 3.373% / (GBP 2.93%)				2,341	34,090		34,090	(16,711)					2,706	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	01/28/2016	04/27/2026	5,609,760	USD 3.373% / (GBP 2.93%)				30,432	443,168		443,168	(217,246)					35,174	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	01/28/2016	04/27/2026	431,520	USD 3.373% / (GBP 2.93%)				2,341	34,090		34,090	(16,711)					2,706	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	01/28/2016	04/27/2026	5,753,600	USD 3.373% / (GBP 2.93%)				31,212	454,531		454,531	(222,817)					36,076	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	06/02/2016	06/27/2026	2,524,025	USD 3.303% / (GBP 2.8%)				15,067	210,858		210,858	(95,660)					16,646	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	06/02/2016	06/27/2026	3,605,750	USD 3.303% / (GBP 2.8%)				21,525	301,226		301,226	(136,657)					23,780	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	06/02/2016	06/27/2026	3,910,900	USD 3.274% / (EUR 1.43%)				55,254	32,606		32,606	(36,013)					25,792	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	06/02/2016	06/27/2026	5,587,000	USD 3.274% / (EUR 1.43%)				78,935	46,580		46,580	(51,447)					36,846	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#A8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	10/05/2016	10/27/2024	1,903,660	USD 3.01% / (EUR 0.98%)				29,369	7,139		7,139	(25,411)					2,589	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#A8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	10/05/2016	10/27/2024	1,007,820	USD 3.01% / (EUR 0.98%)				15,548	3,779		3,779	(13,453)					1,371	B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH@2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/31/2018	11/01/2025	1,729,333	USD 4.2775% / (GBP 2.76%)				19,757	(23,934)		(23,934)	(94,112)					9,018	B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH@2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/31/2018	11/01/2025	1,297,000	USD 4.2775% / (GBP 2.76%)				14,818	(17,950)		(17,950)	(70,584)					6,763	B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/11/2021	08/20/2026	938,560	USD 2.295% / (EUR 0.89%)				10,303	44,888		44,888	(4,705)					6,448	B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/11/2021	08/20/2026	2,229,080	USD 2.295% / (EUR 0.89%)				24,470	106,609		106,609	(11,176)					15,313	B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/11/2021	08/20/2026	2,229,080	USD 2.295% / (EUR 0.89%)				24,470	106,609		106,609	(11,176)					15,313	B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/11/2021	08/20/2026	2,229,080	USD 2.295% / (EUR 0.89%)				24,470	106,609		106,609	(11,176)					15,313	B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/11/2021	08/20/2026	938,560	USD 2.295% / (EUR 0.89%)				10,303	44,888		44,888	(4,705)					6,448	B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCJFXT09	08/11/2021	08/20/2026	1,662,480	USD 2.301% / (GBP 1.98%)				5,561	72,172		72,172	(61,027)					11,421	B023	

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STATEMENT AS OF SEPTEMBER 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	LINEAGE TREASURY EUROPE BV N52698AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		4,294,740	USD 2.301% / GBP 1.98%			14,366	186,444		186,444	(157,652)				29,503		B023		
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		4,294,740	USD 2.301% / GBP 1.98%			14,366	186,444		186,444	(157,652)					29,503		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		4,294,740	USD 2.301% / GBP 1.98%			14,366	186,444		186,444	(157,652)					29,503		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		1,662,480	USD 2.301% / GBP 1.98%			5,561	72,172		72,172	(61,027)					11,421		B023	
Currency Swap	CORBION NV N23198AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026		11,525,000	USD 3.318% / EUR 1.77%			141,047	398,426		398,426	(70,923)					84,884		B023	
Currency Swap	CORBION NV N23198AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026		6,915,000	USD 3.318% / EUR 1.77%			84,628	239,056		239,056	(42,554)					50,931		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027		2,805,000	USD 3.323% / EUR 1.65%			36,009	33,659		33,659	(19,864)					21,913		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027		2,244,000	USD 3.323% / EUR 1.65%			28,807	26,927		26,927	(15,891)					17,530		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%			7,202	6,732		6,732	(3,973)					4,383		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%			7,202	6,732		6,732	(3,973)					4,383		B023	
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												9,271,983	98,513,420	XXX	98,513,420	(18,329,700)				8,989,706	XXX	XXX		
1169999999. Subtotal - Swaps - Hedging Other										18,099,159		58,141,252	366,190,643	XXX	366,190,643	(89,300,710)			(965,651)		183,329,780	XXX	XXX	
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC	01/12/2024	01/17/2026		150,000,000	4.0023% / (SOFR)		10,523	(1,507,521)	6,809		575,023					(3,714)		854,681	B0311	
Interest Rate Swap	CLO replication program	D1	Interest Rate	BOFA SECURITIES INC	03/06/2024	03/08/2026		100,000,000	4.4362% / (SOFR)			(541,627)			1,105,330						599,086		B0311	
1179999999. Subtotal - Swaps - Replication - Interest Rate											10,523	(2,049,148)	6,809	XXX	1,680,353			(3,714)		1,453,767	XXX	XXX		
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	10/20/2023	12/20/2028		25,000,000	1% / credit event			213,368	159,312		175,509	571,845				(30,966)		25,000,000	B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	05/19/2022	06/20/2027		50,000,000	1% / credit event			177,599	354,351		94,872	950,723				(26,205)		50,000,000	B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	03/23/2022	06/20/2027		50,000,000	1% / credit event			707,637	279,253		366,759	950,723				(101,302)		50,000,000	B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	09/27/2022	12/20/2027		50,000,000	1% / credit event			(189,738)	407,774		(116,724)	1,027,376				27,219		50,000,000	B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	12/06/2021	12/20/2026		50,000,000	1% / credit event			1,038,011	225,898		457,199	821,584				(154,657)		50,000,000	B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	01/19/2022	12/20/2026		50,000,000	1% / credit event			1,049,878	220,296		473,761	821,584				(160,260)		50,000,000	B0311	
1189999999. Subtotal - Swaps - Replication - Credit Default												2,996,755	1,646,885	1,451,377	5,143,835			(446,171)		275,000,000	XXX	XXX		
1229999999. Subtotal - Swaps - Replication												2,996,755	10,523	(402,263)	1,458,186	XXX	6,824,187			(449,885)		276,453,767	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	46,788,016	267,684,032	XXX	270,212,860	(70,971,010)		(969,365)		175,918,480	XXX	XXX		
1369999999. Total Swaps - Credit Default										2,996,755		1,646,885	1,451,377	XXX	5,143,835			(446,171)		275,000,000	XXX	XXX		
1379999999. Total Swaps - Foreign Exchange												47,926,041	150,496,449	XXX	361,305,832	(251,309,767)				78,187,871	XXX	XXX		

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STATEMENT AS OF SEPTEMBER 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)														
1389999999. Total Swaps - Total Return														XXX																			XXX	XXX		
1399999999. Total Swaps - Other														XXX																					XXX	XXX
1409999999. Total Swaps										21,095,914	10,523	96,360,942	419,631,857	XXX	636,662,526	(322,280,777)		(1,415,536)		529,106,350	XXX	XXX														
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IG119DL770XOHC3ZE78	.04/24/2024	10/25/2024		3,390,384	1.44144 USD/(AUD)				(220,661)		(220,661)	(220,661)							4,437	B024												
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IG119DL770XOHC3ZE78	.07/24/2024	01/31/2025		15,228,445	1.51033 USD/(AUD)				(726,604)		(726,604)	(726,604)							44,201	B024												
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IG119DL770XOHC3ZE78	.07/24/2024	01/31/2025		7,150,748	1.51033 USD/(AUD)				(341,188)		(341,188)	(341,188)							20,755	B024												
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. .... E570DZIZ7FF32WFEA76	.04/24/2024	10/25/2024		5,529,473	0.74551 USD/(GBP)				(428,863)		(428,863)	(428,863)							7,236	B024												
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. .... E570DZIZ7FF32WFEA76	.04/24/2024	10/25/2024		3,600,356	0.74551 USD/(GBP)				(279,242)		(279,242)	(279,242)							4,711	B024												
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. .... E570DZIZ7FF32WFEA76	.04/24/2024	10/25/2024		18,033,141	0.74551 USD/(GBP)				(1,398,641)		(1,398,641)	(1,398,641)							23,597	B024												
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. .... E570DZIZ7FF32WFEA76	.04/24/2024	10/25/2024		12,297,065	0.74551 USD/(GBP)				(953,754)		(953,754)	(953,754)							16,091	B024												
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. .... E570DZIZ7FF32WFEA76	.04/24/2024	10/25/2024		1,505,955	0.74551 USD/(GBP)				(116,801)		(116,801)	(116,801)							1,971	B024												
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. .... E570DZIZ7FF32WFEA76	.04/24/2024	10/25/2024		1,887,796	0.74551 USD/(GBP)				(146,417)		(146,417)	(146,417)							2,470	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		5,401,699	0.89601 USD/(EUR)				(199,514)		(199,514)	(199,514)							7,068	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		3,516,584	0.89601 USD/(EUR)				(129,887)		(129,887)	(129,887)							4,602	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		17,628,064	0.89601 USD/(EUR)				(651,101)		(651,101)	(651,101)							23,067	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		92,344,794	0.89601 USD/(EUR)				(3,410,800)		(3,410,800)	(3,410,800)							120,839	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		5,288,230	0.89601 USD/(EUR)				(195,323)		(195,323)	(195,323)							6,920	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		1,468,116	0.89601 USD/(EUR)				(54,226)		(54,226)	(54,226)							1,921	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.04/24/2024	10/25/2024		1,848,586	0.89601 USD/(EUR)				(68,278)		(68,278)	(68,278)							2,419	B024												
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. .... KB1H1DSPRFMYMCJFXT09	.07/24/2024	01/31/2025		198,948	0.91325 USD/(EUR)				(4,720)		(4,720)	(4,720)							577	B024												

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STATEMENT AS OF SEPTEMBER 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: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		129,925	0.91325 USD/(EUR)				(3,083)		(3,083)	(3,083)					377	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		649,626	0.91325 USD/(EUR)				(15,413)		(15,413)	(15,413)					1,866	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		13,429,995	0.91325 USD/(EUR)				(318,644)		(318,644)	(318,644)					38,981	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		25,732,789	0.91325 USD/(EUR)				(610,543)		(610,543)	(610,543)					74,690	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		52,783	0.91325 USD/(EUR)				(1,252)		(1,252)	(1,252)					153	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		64,963	0.91325 USD/(EUR)				(1,541)		(1,541)	(1,541)					189	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		230,294	0.91321 USD/(EUR)				(5,455)		(5,455)	(5,455)					668	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		150,396	0.91321 USD/(EUR)				(3,562)		(3,562)	(3,562)					437	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		751,982	0.91321 USD/(EUR)				(17,811)		(17,811)	(17,811)					2,183	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		15,546,059	0.91321 USD/(EUR)				(368,207)		(368,207)	(368,207)					45,123	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		29,787,310	0.91321 USD/(EUR)				(705,510)		(705,510)	(705,510)					86,458	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		61,098	0.91321 USD/(EUR)				(1,447)		(1,447)	(1,447)					177	B024											
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	07/24/2024	01/31/2025		75,198	0.91321 USD/(EUR)				(1,781)		(1,781)	(1,781)					218	B024											
Bond Forward	Fixed Income Security	NA	Interest Rate	WELLS FARGO BANK, N.A.	04/04/2023	04/07/2026		75,000,000	102.241333				(4,435,856)		(4,435,856)	110,689					461,998	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				(6,152,019)		(6,152,019)	317,498					931,470	B0311											
1439999999. Subtotal - Forwards - Hedging Other														(21,968,144)	XXX	(21,968,144)	(10,952,083)						1,937,890	XXX	XXX								
1449999999. Subtotal - Forwards - Replication																																	
1479999999. Subtotal - Forwards																																	
1509999999. Subtotal - SSAP No. 108 Adjustments														(21,968,144)	XXX	(21,968,144)	(10,952,083)						1,937,890	XXX	XXX								
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																	
1709999999. Subtotal - Hedging Other																																	
1719999999. Subtotal - Replication																																	
1729999999. Subtotal - Income Generation																																	

E06.50

STATEMENT AS OF SEPTEMBER 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)		
1739999999. Subtotal - Other														XXX								XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX									XXX	XXX
1759999999 - Totals										103,096,262	219,897,185	97,631,914	739,881,430	XXX	956,912,098	(292,378,500)		(1,541,542)		531,044,241	XXX	XXX		

(a)

Code	Description of Hedged Risk(s)
{BLANK} .....	.....

(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 .....

STATEMENT AS OF SEPTEMBER 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
ESZ4 .....	60	17,096,250	Dec-24 CME E-MINI S&P 500 .....	Reserve Liability ...	Exhibit 7 ..	Equity/Index	12/20/2024	CME .....	ES71P3U3RH1GC71XBU11	.09/17/2024	5,698.7500	5,814.7813	69,000	69,000		346,500	346,500	917,469	B062 .....	50	
RTYZ4 .....	25	2,767,750	Dec-24 CME E-MINI RUSS 2000 IND FUT ...	Reserve Liability ...	Exhibit 7 ..	Equity/Index	12/20/2024	CME .....	ES71P3U3RH1GC71XBU11	.09/17/2024	2,214.6250	2,249.6250	6,125	6,125		43,750	43,750	148,531	B062 .....	50	
1539999999. Subtotal - Long Futures - Hedging Other													75,125	75,125		390,250	390,250	1,066,000	XXX	XXX	
1579999999. Subtotal - Long Futures													75,125	75,125		390,250	390,250	1,066,000	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													75,125	75,125		390,250	390,250	1,066,000	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													75,125	75,125		390,250	390,250	1,066,000	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	(340,486)	75,125
<b>Total Net Cash Deposits</b>	<b>416,564</b>	<b>(341,439)</b>	<b>75,125</b>

(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 SEPTEMBER 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		
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		75,125	(6,560,900)	75,125	75,125		75,125	1,066,000	1,066,000
BARCLAYS BANK PLC	Y	Y	39,970,000		23,236,946	(9,676,155)		39,627,290		(2,278,443)	6,879,726	
BANK OF AMERICA, NA	Y	Y	58,697,709		49,020,683	(459,143)		62,210,122		(6,366,211)	7,195,689	
BANK OF MONTREAL	Y	Y				(409,262)				(522,340)	516,395	57,252
BNP PARIBAS	Y	Y	143,033,000		139,453,386	(1,519,805)		139,453,386		(1,882,645)	855,498	
CANADIAN IMPERIAL BANK OF COMMERCE	Y	Y	420,000		563,925	(14,756,873)		563,925		(1,445,986)	249,987	
CITIBANK, N.A.	Y	Y	61,770,000		35,069,902	(4,711,841)		63,996,330		(7,258,518)	8,159,109	
CREDIT AGRICOLE CIB	Y	Y	2,600,000		405,265			2,073,482		(468,712)	2,847,608	
CREDIT SUISSE INTERNATIONAL	Y	Y	300,000		168,166			168,166				
GOLDMAN SACHS INTERNATIONAL	Y	Y	18,620,000		17,558,260	(19,689,441)		17,792,827			149,945	
JP MORGAN CHASE	Y	Y	78,190,000		46,333,525	(327,508)		80,911,686		(6,766,170)	11,385,175	
MIZUHO CAPITAL MARKETS LLC	Y	Y	6,390,000		2,433,914			6,099,725		(254,111)	1,802,049	
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	37,980,000		38,363,893	(4,529,760)		38,363,893			383,893	
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	6,100,000		4,398,483	(1,668,560)		8,229,053		(2,708,029)	2,228,765	
MUFG SECURITIES EMEA PLC	Y	Y	7,752,000		3,299,274			7,153,861			977,313	
NATWEST MARKETS PLC	Y	Y	16,260,000		16,000,314	(3,822,717)		16,000,314			805,372	545,686
NOBURA GLOBAL FINANCIAL PRODUCTS INC	Y	Y	77,800,000		80,871,243	(6,511,588)		81,031,240		(3,340,169)	1,186,879	435,406
ROYAL BANK OF CANADA	Y	Y	25,640,000		24,537,681	(21,120,398)		31,603,008		(7,510,905)	6,770,111	
SOCIETE GENERALE	Y	Y	88,840,000		70,359,920	(5,214,188)		101,181,566		(17,553,126)	11,491,633	
TORONTO DOMINION BANK	Y	Y				(7,972,978)				(6,034,886)	960,489	
UBS AG, LONDON	Y	Y	5,674,000		4,538,522	(43,185,949)		8,070,721		(4,050,763)	3,598,689	
WELLS FARGO BANK, N.A.	Y	Y	46,720,000		62,705,033		383,893	75,168,183		(33,267,112)	12,927,390	
029999999 - Total NAIC 1 Designation			722,756,709		619,318,336	(145,576,166)	383,893	779,698,777		(101,708,125)	383,893	80,987,823
089999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			274,226,892		482,891,282	(210,191,121)	2,986,343	488,995,844		(210,074,398)	8,352,345	450,056,418
099999999 - Gross Totals			996,983,601		1,102,284,743	(362,328,188)	3,445,361	1,268,769,746		(311,782,523)	8,811,363	532,110,241
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,102,284,743	(362,328,188)						447,647,688

STATEMENT AS OF SEPTEMBER 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)
Bank of Montreal	Cash	N066PCNCCU6TUTQYE16	Cash Collateral	430,000		430,000		V
Toronto Dominion	Cash	PT3QB789TSUIDE371261	Cash Collateral	5,290,000		5,290,000		V
CME	Cash	549300HN4UKV1E2R3U73	Cash Collateral	71,606,981		71,606,981		I
Royal Bank Of Canada WFC Branch	Cash	549300LC02FLSSVFFR64	Cash Collateral	27,386,443		27,386,443		I
CBT	Cash	549300EX04Q2QBFQTQ27	Cash Collateral	1,066,000		1,066,000		V
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	324,965	338,505	537,118	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	494,452	515,054	817,255	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	261,970	272,885	432,997	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	317,051	330,261	524,038	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	694,607	723,549	1,148,081	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	736,349	767,030	1,217,074	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	830,714	865,327	1,373,045	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	279,777	291,434	462,429	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	294,712	306,992	487,115	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	521,131	542,845	861,351	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	364,888	380,091	603,105	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	326,656	340,267	539,913	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	304,732	317,430	503,676	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	449,328	468,500	742,671	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	361,122	376,169	596,880	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	309,168	322,050	511,008	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	369,962	385,377	611,491	02/15/2051	I
Wells Fargo Bank	Treasury	912803-FV-0	TREASURY NOTE	149,255	155,474	246,696	02/15/2051	I
0199999999 - Total				113,170,263	7,698,790	117,995,367	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	G5GSEF7VJP5170UK5573	Cash Collateral	39,970,000		XXX		V
BNP Paribas	Cash	ROMUJISFPU8MPCRO8K5P83	Cash Collateral	143,033,000		XXX		V
Credit Agricole CIB	Cash	1UVU7VQFKU00SJ21A208	Cash Collateral	2,600,000		XXX		V
Canadian Imperial Bank of Commerce	Cash	21G119DL770XOHC3ZE78	Cash Collateral	420,000		XXX		V
Citibank	Cash	E570DZVZ7FF32TIEFA76	Cash Collateral	61,770,000		XXX		V
Credit Suisse International	Cash	E58DKGJUYJLJLN8C3868	Cash Collateral	300,000		XXX		V
Goldman Sachs International	Cash	W22LROIP21H2NB6K528	Cash Collateral	18,620,000		XXX		V
JP Morgan Chase	Cash	7H6GLXDRUGGFUS7RNE97	Cash Collateral	78,190,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.	Cash	353800V2V8PUY9TK3E06	Cash Collateral	7,752,000		XXX		V
Morgan Stanley And Co. International PLC	Cash	4PQUHNSJPFQFNF3BB653	Cash Collateral	37,980,000		XXX		V
Morgan Stanley Capital Services, Inc.	Cash	17331LVCZKQKXST7XV54	Cash Collateral	6,100,000		XXX		V
MIZUHO CORPORATE BANK LTD	Cash	RB0PEZSDGCC03JS6CEU02	Cash Collateral	6,390,000		XXX		V
Nomura Bank	Cash	OZV0SH267GRS05BHJ91	Cash Collateral	77,800,000		XXX		V
Royal Bank of Canada	Cash	E571P3U3RH1GCT1XBU11	Cash Collateral	25,640,000		XXX		V
Royal Bank of Scotland	Cash	RR3QWICWII1PCS8A4S074	Cash Collateral	16,260,000		XXX		V
Société Générale	Cash	O2RNE81BX4P4ROTDBPL41	Cash Collateral	88,840,000		XXX		V
UBS AG, London	Cash	BFBMT61CT2L1QCEMIK50	Cash Collateral	5,674,000		XXX		V
Wells Fargo	Cash	KB1H1DSPRFMYMCLFXT09	Cash Collateral	46,720,000		XXX		V
CME	Cash	549300HN4UKV1E2R3U73	Cash Collateral	53,329,277		XXX		V

STATEMENT AS OF SEPTEMBER 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)
Royal Bank Of Canada WFC Branch .....	Cash .....	549300LC02FLSVFFR64 ..	Cash Collateral .....	220,897,615		XXX		V
Citibank .....	Fx Bond .....	014002-11K-3 .....	Foreign Bonds .....	10,999,768	9,679,796	XXX	11/25/2031	I
Citibank .....	Fx Bond .....	010070-06-0 .....	Foreign Bonds .....	229	205	XXX	04/25/2035	I
Wells Fargo Bank .....	Fx Bond .....	913903-10-0 .....	Foreign Bonds .....	2,093,132	2,009,969	XXX	01/15/2030	I
Wells Fargo Bank .....	US Equity .....	912828-Z3-7 .....	US Equity .....	459,610	390,669	XXX		I
Wells Fargo Bank .....	US Equity .....	883556-10-2 .....	US Equity .....	1,317,931	1,120,241	XXX		I
Wells Fargo Bank .....	US Equity .....	718172-10-9 .....	US Equity .....	121	103	XXX		I
Wells Fargo Bank .....	US Equity .....	67066G-10-4 .....	US Equity .....	1,318,404	1,120,643	XXX		I
Wells Fargo Bank .....	US Equity .....	45818W-FT-8 .....	US Equity .....	3,075,919	3,044,718	XXX		I
Wells Fargo Bank .....	US Equity .....	42809H-10-7 .....	US Equity .....	1,195,141	1,015,870	XXX		I
Wells Fargo Bank .....	US Equity .....	KB1H1DSPRFMYMCFXT09 ..	US Equity .....	39	33	XXX		I
Wells Fargo Bank .....	US Equity .....	KB1H1DSPRFMYMCFXT09 ..	US Equity .....	103,244	87,757	XXX		I
<b>0299999999 - Total</b>				<b>958,849,430</b>	<b>18,470,004</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>

STATEMENT AS OF SEPTEMBER 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)
<b>NONE</b>																		
Total									XXX									