

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

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

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2024



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance Company

NAIC Group Code 0826, 0826 NAIC Company Code 66915 Employer's ID No.13-5582869

Organized under the Laws of New York, State of Domicile or Port of Entry NY, Country of Domicile United States of America

Table with 2 columns: INCORPORATED/ORGANIZED MAY 21, 1841 and COMMENCED BUSINESS APRIL 12, 1845*. Rows include Statutory Home Office, Main Administrative Office, Mail Address, etc.

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO, Chair, President & Chief Executive Officer

Table listing Executive Officers: ERIC ANSEL FELDSTEIN, ALAIN MAURICE KARAOGLAN, MARK JEROME MADGETT, ANTHONY RAMSEY MALLOY, AARON CHRISTIAN BALL, ELIZABETH KATHERINE BRILL, ALEXANDER IBBITSON MUNRO COOK, ROBERT MICHAEL GARDNER, THOMAS ALEXANDER HENDRY, MICHAEL KELLY MCDONNELL*, AMY MILLER, JOANNE HELEN RODGERS.

DIRECTORS

Table listing Directors: CLAIRE LOUISE BABINEAUX-FONTENOT, RALPH DE LA VEGA, ROBERT FRANCIS FRIEL, THOMAS CLAYTON SCHIEVELBEIN, MICHELE GROSS BUCK, CRAIG LAWRENCE DESANTO, DONNA HAAG KINNAIRD, EDWARD DANIEL SHIRLEY, ROBERT BARBER CARTER, MARK LAWRENCE FEIDLER, BARBARA GOLDMAN NOVICK, PAULA AMY STEINER.

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

DocuSigned by: Eric Feldstein B74211AF1570433...

DocuSigned 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 May 2024

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

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

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

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	140,502,932,288		140,502,932,288	136,687,914,874
2. Stocks:				
2.1 Preferred stocks	166,775,743		166,775,743	163,707,135
2.2 Common stocks	14,866,241,914	706,739,974	14,159,501,940	13,743,153,434
3. Mortgage loans on real estate:				
3.1 First liens	21,385,091,821		21,385,091,821	21,630,084,447
3.2 Other than first liens.....	474,043,434		474,043,434	473,536,149
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	297,512,076		297,512,076	295,529,297
4.2 Properties held for the production of income (less \$ (999,858,391) encumbrances)	2,187,532,446		2,187,532,446	2,228,021,101
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 85,862,431), cash equivalents (\$ 3,185,655,375) and short-term investments (\$ 21,122,437)	3,292,640,243		3,292,640,243	3,594,059,952
6. Contract loans (including \$ 6,980 premium notes)	13,088,892,921	2,010,018	13,086,882,903	12,904,969,467
7. Derivatives	1,348,216,848		1,348,216,848	1,474,370,005
8. Other invested assets	14,102,231,211	285,293,773	13,816,937,438	14,163,358,081
9. Receivables for securities	41,019,585		41,019,585	18,551,089
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	246,525,368		246,525,368	248,661,856
12. Subtotals, cash and invested assets (Lines 1 to 11)	211,999,655,898	994,043,765	211,005,612,133	207,625,916,887
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	2,219,846,313		2,219,846,313	2,297,000,322
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	325,130,451	7,227,489	317,902,962	275,549,584
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	1,485,131,969		1,485,131,969	1,504,647,439
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	25,202,534		25,202,534	17,039,302
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	63,762,376		63,762,376	29,251,850
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	1		1	1
18.2 Net deferred tax asset	2,186,035,728	229,638,645	1,956,397,083	1,936,052,770
19. Guaranty funds receivable or on deposit	26,372,924		26,372,924	26,369,924
20. Electronic data processing equipment and software	632,180,885	576,247,256	55,933,629	34,203,425
21. Furniture and equipment, including health care delivery assets (\$)	179,255,992	179,255,992		
22. Net adjustment in assets and liabilities due to foreign exchange rates	54,401,833		54,401,833	51,639,783
23. Receivables from parent, subsidiaries and affiliates	518,003,980		518,003,980	187,659,490
24. Health care (\$) and other amounts receivable	42,248,085	42,248,085		
25. Aggregate write-ins for other than invested assets	6,443,871,397	677,039,085	5,766,832,312	5,414,043,619
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	226,201,100,366	2,705,700,317	223,495,400,049	219,399,374,396
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,299,220,886		12,299,220,886	12,502,242,373
28. Total (Lines 26 and 27)	238,500,321,252	2,705,700,317	235,794,620,935	231,901,616,769
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	246,525,368		246,525,368	248,661,856
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)	246,525,368		246,525,368	248,661,856
2501. Amounts receivable on corporate owned life insurance	4,745,455,744		4,745,455,744	4,678,853,918
2502. Admitted negative IMR	726,398,565		726,398,565	434,820,194
2503. Interest in annuity contracts	148,990,697		148,990,697	148,488,779
2598. Summary of remaining write-ins for Line 25 from overflow page	823,026,391	677,039,085	145,987,306	151,880,728
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,443,871,397	677,039,085	5,766,832,312	5,414,043,619

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 131,807,869,594 less \$ included in Line 6.3 (including \$467,973,604 Modco Reserve)	131,807,869,594	130,650,091,967
2. Aggregate reserve for accident and health contracts (including \$ 352,040,120 Modco Reserve)	5,454,291,726	5,389,145,162
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	40,448,954,181	37,953,043,276
4. Contract claims:		
4.1 Life	921,457,826	804,465,576
4.2 Accident and health	26,952,744	26,359,018
5. Policyholders' dividends/refunds to members \$ 13,549,458 and coupons \$ due and unpaid	13,549,458	22,267,834
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 \$106,717 Modco)	2,326,687,712	2,298,284,035
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 \$ 40,407 discount; including \$ 3,103,537 accident and health premiums	117,078,239	119,181,435
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 \$ 29,006,755 assumed and \$ 11,273,455 ceded	40,280,210	34,102,882
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 17,808,804 , accident and health \$ 2,421,286 and deposit-type contract funds \$	20,230,090	19,380,534
11. Commissions and expense allowances payable on reinsurance assumed	3,757,517	3,801,630
12. General expenses due or accrued	1,951,626,874	2,265,243,098
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(5,836,566)	35,296,619
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	41,681,855	46,105,789
15.1 Current federal and foreign income taxes, including \$ (105,686,306) on realized capital gains (losses)	28,310,177	141,894,640
15.2 Net deferred tax liability		
16. Unearned investment income	82,115,616	62,665,402
17. Amounts withheld or retained by reporting entity as agent or trustee	1,650,295,482	1,594,661,140
18. Amounts held for agents' account, including \$ 28,398,408 agents' credit balances	28,398,408	30,177,854
19. Remittances and items not allocated	335,556,171	373,951,819
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	264,991,759	268,617,008
22. Borrowed money \$553,303,207 and interest thereon \$	553,303,207	419,033,090
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	4,531,498,216	4,512,714,413
24.02 Reinsurance in unauthorized and certified (\$) companies	4,317,200	1,973,816
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	2,462,822,201	2,490,854,337
24.04 Payable to parent, subsidiaries and affiliates	25,579,001	35,938,901
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,120,064,881	1,119,664,949
24.08 Derivatives	768,734,671	601,500,058
24.09 Payable for securities	625,164,254	206,162,321
24.10 Payable for securities lending	964,896,585	1,096,621,644
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,418,167,105	1,482,097,718
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	198,032,796,394	194,105,297,965
27. From Separate Accounts Statement	12,299,220,886	12,502,242,373
28. Total liabilities (Lines 26 and 27)	210,332,017,280	206,607,540,338
29. Common capital stock		
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	4,232,767,163	4,232,366,504
33. Gross paid in and contributed surplus		
34. Aggregate write-ins for special surplus funds	726,398,565	434,820,194
35. Unassigned funds (surplus)	20,503,437,927	20,626,889,733
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 \$ in Separate Accounts Statement)	25,462,603,655	25,294,076,431
38. Totals of Lines 29, 30 and 37	25,462,603,655	25,294,076,431
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	235,794,620,935	231,901,616,769
DETAILS OF WRITE-INS		
2501. Derivatives-collateral liability	615,954,735	679,486,230
2502. Special reserves on certain group policies	472,140,635	475,335,901
2503. Unfunded pension obligations for employees and agents	274,193,659	278,205,265
2598. Summary of remaining write-ins for Line 25 from overflow page	55,878,076	49,070,322
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,418,167,105	1,482,097,718
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted negative IMR	726,398,565	434,820,194
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)	726,398,565	434,820,194

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	4,165,743,924	4,596,107,978	15,147,334,336
2. Considerations for supplementary contracts with life contingencies	32,459	123,077	340,438
3. Net investment income	1,955,886,615	1,791,105,987	8,132,123,037
4. Amortization of Interest Maintenance Reserve (IMR)	5,096,445	17,554,567	53,439,798
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	21,683,467	8,482,906	352,066,450
7. Reserve adjustments on reinsurance ceded	(17,333,608)	(30,905,745)	(77,679,222)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,433,902	9,969,307	38,629,845
8.2 Charges and fees for deposit-type contracts	2,543,941	7,870,430	22,234,711
8.3 Aggregate write-ins for miscellaneous income	46,500,876	39,173,091	92,150,726
9. Totals (Lines 1 to 8.3)	6,188,588,021	6,439,481,598	23,760,640,119
10. Death benefits	1,220,885,451	1,161,880,909	4,423,493,908
11. Matured endowments (excluding guaranteed annual pure endowments)	3,676,307	6,123,561	21,631,541
12. Annuity benefits	403,928,411	386,050,293	1,578,981,211
13. Disability benefits and benefits under accident and health contracts	84,051,508	75,555,276	315,365,922
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,851,414,413	1,826,964,957	7,807,193,120
16. Group conversions	9,187,068	4,066,567	25,405,550
17. Interest and adjustments on contract or deposit-type contract funds	322,924,626	215,117,167	1,095,171,152
18. Payments on supplementary contracts with life contingencies	1,347,190	1,341,457	5,786,605
19. Increase in aggregate reserves for life and accident and health contracts	1,222,924,841	1,637,561,252	3,532,507,847
20. Totals (Lines 10 to 19)	5,120,339,815	5,314,661,439	18,805,536,856
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	135,573,091	145,268,111	570,701,430
22. Commissions and expense allowances on reinsurance assumed	10,810,819	11,784,554	43,456,079
23. General insurance expenses and fraternal expenses	640,726,069	648,510,405	2,760,804,561
24. Insurance taxes, licenses and fees, excluding federal income taxes	82,064,302	89,598,680	323,430,688
25. Increase in loading on deferred and uncollected premiums	(13,203,019)	2,183,003	171,708,811
26. Net transfers to or (from) Separate Accounts net of reinsurance	(370,341,651)	(209,399,053)	(2,272,634,245)
27. Aggregate write-ins for deductions	86,555,308	56,444,411	695,191,249
28. Totals (Lines 20 to 27)	5,692,524,734	6,059,051,550	21,098,195,429
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	496,063,287	380,430,048	2,662,444,690
30. Dividends to policyholders and refunds to members	567,041,215	508,423,926	2,388,989,478
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(70,977,928)	(127,993,878)	273,455,212
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(45,031,330)	(97,686,922)	203,442,389
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)	(25,946,598)	(30,306,956)	70,012,823
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 71,980,776 (excluding taxes of \$ (76,341,526) transferred to the IMR)	(26,170,528)	(25,184,451)	(42,235,817)
35. Net income (Line 33 plus Line 34)	(52,117,126)	(55,491,407)	27,777,006
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	25,294,076,431	23,886,506,553	23,886,506,553
37. Net income (Line 35)	(52,117,126)	(55,491,407)	27,777,006
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (55,328,315)	(48,416,141)	(220,714,523)	607,389,776
39. Change in net unrealized foreign exchange capital gain (loss)	213,620,126	(38,969,767)	(186,287,958)
40. Change in net deferred income tax	67,196,108	(30,950,283)	199,162,250
41. Change in nonadmitted assets	84,122,657	(7,870,145)	115,157,408
42. Change in liability for reinsurance in unauthorized and certified companies	(2,343,383)	658,157	2,934,302
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(58,288,078)
44. Change in asset valuation reserve	(18,783,803)	(299,109,012)	(278,185,484)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes	400,658	400,658	801,317
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(75,151,872)	(63,863,156)	977,109,339
54. Net change in capital and surplus for the year (Lines 37 through 53)	168,527,224	(715,909,478)	1,407,569,878
55. Capital and surplus, as of statement date (Lines 36 + 54)	25,462,603,655	23,170,597,075	25,294,076,431
DETAILS OF WRITE-INS			
08.301. COLI income	86,139,759	76,331,911	232,237,822
08.302. Sundries	2,909,411	4,969,373	38,286,416
08.303. Other income liability hedges	(42,548,294)	(42,128,193)	(178,373,512)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	46,500,876	39,173,091	92,150,726
2701. Interest on benefit plans for employees and agents	53,228,537	30,696,744	116,880,515
2702. Adjustment in funds withheld	35,125,558	27,130,462	535,354,583
2703. Other expenses	707,623	2,575,066	4,437,966
2798. Summary of remaining write-ins for Line 27 from overflow page	(2,506,410)	(3,957,861)	38,518,185
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	86,555,308	56,444,411	695,191,249
5301. Change in overfunded pension plan asset	28,753,227	32,536,252	151,912,717
5302. Change in liability for pension benefits	4,011,606	3,380,344	(26,391,225)
5303. Change in overfunded postretirement plan asset	1,238,719	775,630	30,139,985
5398. Summary of remaining write-ins for Line 53 from overflow page	(109,155,424)	(100,555,382)	821,447,862
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(75,151,872)	(63,863,156)	977,109,339

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	4,154,690,259	4,536,536,904	16,797,581,756
2. Net investment income	1,998,025,727	1,816,030,893	7,077,705,173
3. Miscellaneous income	105,676,013	108,287,104	349,992,043
4. Total (Lines 1 to 3)	6,258,391,999	6,460,854,901	24,225,278,972
5. Benefit and loss related payments	3,436,281,390	3,492,364,348	14,429,835,510
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(329,151,738)	(261,259,742)	(2,322,054,142)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,184,560,334	1,078,865,775	3,090,711,758
8. Dividends paid to policyholders	547,374,648	488,589,504	2,137,446,505
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	64,192,384	125,460,604	(122,313,465)
10. Total (Lines 5 through 9)	4,903,257,018	4,924,020,489	17,213,626,165
11. Net cash from operations (Line 4 minus Line 10)	1,355,134,981	1,536,834,412	7,011,652,807
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	4,668,186,110	2,328,189,076	14,633,837,604
12.2 Stocks	52,076,305	44,532,205	610,455,221
12.3 Mortgage loans	906,398,023	260,425,637	2,123,195,675
12.4 Real estate	77,206,070		126,951,914
12.5 Other invested assets	571,193,108	131,859,550	1,105,791,409
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(795,399)	1,131,177	1,938,950
12.7 Miscellaneous proceeds	218,692,624	476,805,991	(98,728,534)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,492,956,841	3,242,943,636	18,503,442,240
13. Cost of investments acquired (long-term only):			
13.1 Bonds	8,658,500,524	4,713,517,362	21,772,378,691
13.2 Stocks	7,132,373	265,944,970	378,288,729
13.3 Mortgage loans	713,445,358	161,119,956	2,233,528,006
13.4 Real estate	13,231,033	15,521,173	(5,539,500)
13.5 Other invested assets	391,868,153	437,481,865	1,920,055,844
13.6 Miscellaneous applications	65,723,762	2,162	11,656,575
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,849,901,203	5,593,587,488	26,310,368,345
14. Net increase (or decrease) in contract loans and premium notes	181,816,352	215,576,858	1,113,267,751
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,538,760,714)	(2,566,220,710)	(8,920,193,856)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	52,660,742	(101,752,221)	(79,324,727)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,494,651,484	542,022,526	3,217,969,265
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(665,106,202)	(70,420,147)	59,058,559
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,882,206,024	369,850,158	3,197,703,097
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(301,419,709)	(659,536,140)	1,289,162,047
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	3,594,059,952	2,304,897,905	2,304,897,905
19.2 End of period (Line 18 plus Line 19.1)	3,292,640,243	1,645,361,765	3,594,059,952

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

20.0001. Transfer/exchange of investment type to investment type	283,162,284	253,625,228	908,571,928
20.0002. Initial premiums on coinsurance	70,377,332		1,677,282,206
20.0003. Depreciation/ amortization on fixed assets	64,159,897	121,366,873	362,473,479
20.0004. Capitalized interest on bonds	18,514,417	22,288,379	81,010,083
20.0005. Low income housing tax credit unfunded commitments	8,107,235	43,008,050	19,272,156
20.0006. Distribution of shares from other invested assets to equity	3,035,185	1,511,974	4,477,505
20.0007. Capitalized interest on mortgage loans	2,610,144	2,717,272	12,222,178
20.0008. Transfer from mortgage loan asset to mortgage loan asset	92,571		15,673,279
20.0009. Transfer/exchange of bond investment to equity investment		19,110,794	69,726,444
20.0010. Transfer of other invested assets/ equity to charitable organizations		15,748,572	15,748,572

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

20.0011. Capital contribution of other invested assets to subsidiaries .....	.....	2,965,531	.....
20.0012. Transfer of mortgage loans to other invested assets .....	.....	282,711	282,711
20.0013. Ceding commission on coinsurance .....	.....		1,520,835,822
20.0014. Liability for funds withheld on coinsurance .....	.....		419,829,172
20.0015. Transfer of other invested assets to real estate .....	.....		418,409,483
20.0016. Transfer/merger/spinoff of equity investment to equity investment .....	.....		9,872,581
20.0017. Transfer of other invested assets to bonds .....	.....		7,200,000

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	2,289,326,307	2,220,285,796	9,534,102,352
2. Group life	529,470,286	526,247,966	1,965,992,555
3. Individual annuities	249,305,264	123,837,197	750,150,355
4. Group annuities	964,992,287	1,532,671,346	3,763,151,417
5. Accident & health	147,809,572	143,667,897	600,155,225
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	4,180,903,716	4,546,710,202	16,613,551,904
9. Deposit-type contracts	4,484,104,662	2,819,771,136	11,879,164,069
10. Total (Lines 8 and 9)	8,665,008,378	7,366,481,338	28,492,715,973

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of New York Life Insurance Company ("the Company") have been prepared using accounting practices prescribed by the New York State Department of Financial Services ("NYSDFS" or "the Department").

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

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

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (52,117,126)	\$ 27,777,006
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(18,148,312)	(62,612,103)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	7,454,810	7,705,515
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	(1,769,960)	423,921
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (39,653,664)</u>	<u>\$ 82,259,673</u>
Capital and Surplus					
(5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 25,462,603,655	\$ 25,294,076,431
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(173,853,895)	(155,705,583)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(116,912,592)	(124,367,402)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	59,022,723	60,792,683
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 25,694,347,419</u>	<u>\$ 25,513,356,733</u>

* NYSDFS Regulation 213 subjects principle-based valuations as prescribed by the valuation manual to minimum New York State requirements; NYSDFS Regulation 151 prescribes rules and guidelines for performing valuations of annuity, single premium life insurance, guaranteed interest contract and other deposit reserves.

** NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

*** NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.

- B. No change.

- C. (1) No change.

(2) Bonds 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 if they meet certain criteria stipulated by the NYSDFS. 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 government and high credit quality adjustable rate mortgage loan-backed securities (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For 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), certain floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

NOTES TO FINANCIAL STATEMENTS

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 impairment ("OTTI"), the impaired bond security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

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

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.
- (2) The Company did not have any loan-backed and structured securities which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
059469AF3	852,576	693,409	159,167	693,409	647,567	3/31/2024
059515AE6	24,720	24,708	12	24,708	24,034	3/31/2024
05953YAA9	170,751	161,269	9,482	161,269	146,765	3/31/2024
1248MBAJ4	1,030,896	915,483	115,413	915,483	818,891	3/31/2024
1248MBAL9	289,334	259,388	29,946	259,388	230,128	3/31/2024
12627HAK6	519,888	405,917	113,971	405,917	359,908	3/31/2024
12628KAF9	244,554	179,537	65,017	179,537	161,894	3/31/2024
12628LAJ9	336,199	226,615	109,584	226,615	208,804	3/31/2024
12629EAD7	34,192	29,839	4,353	29,839	23,599	3/31/2024
126384AQ9	1,480,623	1,201,192	279,431	1,201,192	1,093,447	3/31/2024
12638PAE9	297,563	264,272	33,291	264,272	214,615	3/31/2024
12667FJ48	929,453	798,312	131,141	798,312	720,820	3/31/2024
12667FJ55	585,965	504,656	81,309	504,656	449,878	3/31/2024
12667G6W8	2,194,542	2,129,728	64,814	2,129,728	1,893,638	3/31/2024
12667G7X5	346,763	325,041	21,722	325,041	315,168	3/31/2024
12667GKK8	352,464	351,821	643	351,821	313,862	3/31/2024
12667GXM0	685,722	659,625	26,097	659,625	586,529	3/31/2024
12667GXN8	2,162,969	2,087,587	75,382	2,087,587	1,880,781	3/31/2024
12668AMN2	231,254	223,553	7,701	223,553	199,103	3/31/2024
126694DT2	124,861	100,308	24,553	100,308	82,966	3/31/2024
126694EK0	2,037,715	1,773,411	264,304	1,773,411	1,693,822	3/31/2024
126694LD8	622,738	602,892	19,846	602,892	554,125	3/31/2024
161546GK6	1,353,373	1,353,018	355	1,353,018	1,276,416	3/31/2024
17029PAA3	4,951,381	4,825,499	125,882	4,825,499	4,825,499	3/31/2024
17309BAB3	34,526	31,308	3,218	31,308	28,264	3/31/2024
17309YAF4	1,343,618	1,184,183	159,435	1,184,183	1,148,088	3/31/2024
225470M67	352,316	316,747	35,569	316,747	261,207	3/31/2024
225470VG5	357,101	317,160	39,941	317,160	298,535	3/31/2024
3622E8AC9	148,678	128,215	20,463	128,215	107,889	3/31/2024
3622E8AF2	1,113,770	911,689	202,081	911,689	791,128	3/31/2024
3622ELAG1	737,121	582,936	154,185	582,936	530,357	3/31/2024
3622EUAB2	90,712	73,047	17,665	73,047	68,888	3/31/2024
3622EUAC0	487,843	386,621	101,222	386,621	367,176	3/31/2024
3622EUAF3	375,984	306,734	69,250	306,734	288,012	3/31/2024
3622MPAT5	764,999	738,466	26,533	738,466	634,298	3/31/2024
362334MD3	38,177	32,584	5,593	32,584	34,694	3/31/2024
362375AF4	3,960,334	2,888,565	1,071,769	2,888,565	2,893,103	3/31/2024
36244SAF5	235,590	214,702	20,888	214,702	190,098	3/31/2024
45660LLQ0	37,545	36,595	950	36,595	33,188	3/31/2024
45660LSY6	2,151,497	2,033,350	118,147	2,033,350	1,852,280	3/31/2024
46630MAD4	62,379	43,424	18,955	43,424	60,042	3/31/2024
46630MAG7	153,248	143,546	9,702	143,546	122,969	3/31/2024
57643MCG7	135,900	134,001	1,899	134,001	134,683	3/31/2024
61749EAD9	173,534	146,794	26,740	146,794	135,471	3/31/2024
61749EAE7	66,703	58,101	8,602	58,101	53,829	3/31/2024
61749EAH0	501,031	444,998	56,033	444,998	404,973	3/31/2024
61750YAB5	24,883	20,473	4,410	20,473	21,096	3/31/2024
61750YAD1	405,884	335,967	69,917	335,967	316,256	3/31/2024
61750YAE9	500,756	411,051	89,705	411,051	395,039	3/31/2024
61750YAJ8	542,969	449,588	93,381	449,588	425,890	3/31/2024
61751JAH4	299,304	236,976	62,328	236,976	217,503	3/31/2024
61751JAJ0	297,860	235,696	62,164	235,696	217,444	3/31/2024
61752RAH5	169,840	148,837	21,003	148,837	137,012	3/31/2024
61752RAJ1	254,776	221,401	33,375	221,401	205,452	3/31/2024
61752RAM4	1,024,600	871,067	153,533	871,067	810,674	3/31/2024
61946UAA0	1,177,261	1,176,802	459	1,176,802	1,122,701	3/31/2024
61947DAA7	7,389,858	7,303,603	86,255	7,303,603	6,158,895	3/31/2024
69336QAL6	1,566,330	1,381,505	184,825	1,381,505	1,493,684	3/31/2024
69337VAE0	916,508	675,533	240,975	675,533	720,766	3/31/2024
76114CAD8	240,742	199,997	40,745	199,997	219,174	3/31/2024
76114QAC9	2,772,620	2,652,486	120,134	2,652,486	2,354,848	3/31/2024

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
87222PAD5	303,486	201,749	101,737	201,749	226,190	3/31/2024
93935YAA8	376,603	371,084	5,519	371,084	302,932	3/31/2024
Subtotal- General Account	XXX	XXX	5,302,721	XXX	XXX	
Guaranteed Separate Accounts						
059469AF3	769,672	625,920	143,752	625,920	584,899	3/31/2024
059515AE6	494,414	494,167	247	494,167	480,679	3/31/2024
05953YAA9	678,559	640,654	37,905	640,654	582,865	3/31/2024
1248MBAL9	1,157,337	1,037,554	119,783	1,037,554	920,511	3/31/2024
12627HAK6	517,947	404,619	113,328	404,619	359,908	3/31/2024
12628KAF9	586,928	430,888	156,040	430,888	388,545	3/31/2024
12628LAJ9	448,266	302,154	146,112	302,154	278,405	3/31/2024
17309BAB3	168,867	153,127	15,740	153,127	138,240	3/31/2024
17309YAF4	511,041	491,803	19,238	491,803	430,641	3/31/2024
3622E8AC9	297,356	256,430	40,926	256,430	215,777	3/31/2024
3622E8AF2	278,442	227,922	50,520	227,922	197,782	3/31/2024
3622ELAG1	761,821	598,068	163,753	598,068	543,510	3/31/2024
36244SAC2	622,217	567,709	54,508	567,709	502,702	3/31/2024
45660LLQ0	105,410	102,645	2,765	102,645	93,058	3/31/2024
46630MAG7	612,989	574,182	38,807	574,182	491,876	3/31/2024
61749EAD9	277,653	234,870	42,783	234,870	216,754	3/31/2024
61749EAH0	267,217	237,332	29,885	237,332	215,985	3/31/2024
61750YAD1	405,434	332,731	72,703	332,731	316,256	3/31/2024
61750YAJ8	383,272	317,356	65,916	317,356	300,628	3/31/2024
61751JAH4	374,130	296,220	77,910	296,220	271,878	3/31/2024
61751JAJ0	372,325	294,620	77,705	294,620	271,805	3/31/2024
86745AAA4	2,664,480	2,494,727	169,753	2,494,727	2,605,305	3/31/2024
Subtotal- Guaranteed Separate Accounts	—	—	1,640,079	—	—	—
Grand Total	—	—	\$ 6,942,800	—	—	—

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

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

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$ 3,377,043,423	\$ 70,713,919	\$ 19,491,210,273	\$ 2,329,881,983	\$ 22,868,253,696	\$ 2,400,595,902
Guaranteed Separate Accounts	668,563,267	13,123,191	1,606,227,489	193,437,287	2,274,790,756	206,560,478
Total	\$ 4,045,606,690	\$ 83,837,110	\$ 21,097,437,762	\$ 2,523,319,270	\$ 25,143,044,452	\$ 2,607,156,380

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No change.

(3) Collateral Received

a. No change.

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

NOTES TO FINANCIAL STATEMENTS

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

At March 31, 2024, the carrying value and fair value of securities held under agreements to purchase and resell was \$657,552,580, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one days and a weighted average yield of 5.31%.

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter 2024
a. Maximum Amount	
1. Open - no maturity	\$ —
2. Overnight	924,290,261
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	657,552,580
3. 2 days to 1 week	—
4. > 1 week to 1 month	—
5. > 1 month to 3 months	—
6. > 3 months to 1 year	—
7. > 1 year	—

(4) Not applicable.

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

	First Quarter 2024
a. Maximum Amount	\$ 924,290,261
b. Ending Balance	\$ 657,552,580

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

NOTES TO FINANCIAL STATEMENTS

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a. Bonds - FV	\$ —	\$ 657,552,580	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV (sum of a through h)	\$ —	\$ 657,552,580	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

	First Quarter 2024	
a. Maximum Amount		
1. Cash	\$ —	—
2. Securities (FV)		942,776,066
3. Securities (BACV)		XXX
4. Nonadmitted subset (BACV)		XXX
b. Ending Balance		
1. Cash	\$ —	—
2. Securities (FV)		670,703,836
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	670,703,836	670,703,836

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

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

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

No change.

NOTES TO FINANCIAL STATEMENTS

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
(1) Number of CUSIPs	15	4
(2) Aggregate Amount of Investment Income	\$ 2,181,995	\$ 145,543

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

Not applicable.

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	775,928,971	726,398,565	49,530,406	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	\$25,294,076,431			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	1,943,360,390			
EDP Equipment & Operating System Software (admitted)	34,203,425			
Net DTAs (admitted)	1,936,052,770			
Net Negative (disallowed) IMR (admitted)	470,664,806			
Adjusted Capital & Surplus	<u>\$20,909,795,040</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	3.7 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$ 529,367,808	\$ 297,228,414		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	3,285,321	12,128,803		
Fair Value Derivative Gains & Losses Amortized Over Current Period	26,106,452	8,090,178		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	<u>\$ 506,546,676</u>	<u>\$ 301,267,039</u>		

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

B. No change.

C - E. No material change.

8. Derivative Instruments

A. Not applicable.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - O. No change.

11. Debt

A. No change.

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

NOTES TO FINANCIAL STATEMENTS

(1) The Company is a member of the FHLB of NY and issues funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, 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 NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

(2) FHLB of NY Capital Stock

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

1. Current Year

	<u>Total</u>	<u>General Account</u>	<u>Separate Accounts</u>
(a) Membership stock - Class A	\$ —	\$ —	\$ —
(b) Membership stock - Class B	48,210,000	48,210,000	—
(c) Activity stock	139,230,000	139,230,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 187,440,000</u>	<u>\$ 187,440,000</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 11,789,731,047	\$ 11,789,731,047	\$ —

2. Prior Year

	<u>Total</u>	<u>General Account</u>	<u>Separate Accounts</u>
(a) Membership stock - Class A	\$ —	\$ —	\$ —
(b) Membership stock - Class B	48,210,000	48,210,000	—
(c) Activity stock	137,835,000	137,835,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 186,045,000</u>	<u>\$ 186,045,000</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 11,595,080,838	\$ 11,595,080,838	\$ —

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:

	<u>Current Year Total</u>	<u>Not Eligible for Redemption</u>	<u>Less than 6 Months</u>	<u>6 Months to Less than 1 Year</u>	<u>1 to Less than 3 Years</u>	<u>3 to 5 Years</u>
Membership stock						
1. Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Class B	\$ 48,210,000	\$ 48,210,000	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of NY

a. Amount pledged as collateral as of reporting date is as follows:

	<u>Fair Value¹</u>	<u>Carrying Value¹</u>	<u>Aggregate Total Borrowing</u>
1. Current year total general and separate accounts	\$ 7,828,843,819	\$ 8,714,301,161	\$ 3,145,445,580
2. Current year general account	\$ 7,828,843,819	\$ 8,714,301,161	\$ 3,145,445,580
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 8,027,734,529	\$ 8,867,106,482	\$ 3,117,965,286

¹ Includes amounts in excess of minimum requirements.

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

	<u>Fair Value</u>	<u>Carrying Value</u>	<u>Amount Borrowed at Time of Maximum Collateral</u>
1. Current year total general and separate accounts	\$ 8,004,311,428	\$ 8,830,622,274	\$ 3,121,218,613
2. Current year general account	\$ 8,004,311,428	\$ 8,830,622,274	\$ 3,121,218,613
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 7,851,502,746	\$ 9,010,080,653	\$ 2,970,917,422

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ —	\$ —	\$ —	\$ —
(b) Funding agreements	3,145,445,580	3,145,445,580	—	3,145,445,580
(c) Other	—	—	—	—
(d) Aggregate total	<u>\$ 3,145,445,580</u>	<u>\$ 3,145,445,580</u>	<u>\$ —</u>	<u>\$ 3,145,445,580</u>

2. Prior Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ —	\$ —	\$ —	\$ —
(b) Funding agreements	3,117,965,286	3,117,965,286	—	3,117,965,286
(c) Other	—	—	—	—
(d) Aggregate total	<u>\$ 3,117,965,286</u>	<u>\$ 3,117,965,286</u>	<u>\$ —</u>	<u>\$ 3,117,965,286</u>

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

	Total	General Account	Separate Accounts
1. Debt	\$ —	\$ —	\$ —
2. Funding agreements	3,145,445,580	3,145,445,580	—
3. Other	—	—	—
4. Aggregate total	<u>\$ 3,145,445,580</u>	<u>\$ 3,145,445,580</u>	<u>\$ —</u>

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

Does the Company have prepayment obligations under the following arrangements

(YES/NO)?

1. Debt	N/A
2. Funding agreements	No
3. Other	N/A

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

A. Defined Benefit Plans

(1) - (3) No change.

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	March 31, 2024	December 31, 2023	March 31, 2024	December 31, 2023
a. Service cost	\$ 39,897,127	\$ 145,779,933	\$ 4,334,439	\$ 16,282,795
b. Interest cost	94,230,299	374,397,180	15,251,355	62,599,008
c. Expected return on plan assets	(118,724,126)	(438,072,564)	(13,453,723)	(48,004,422)
d. Transition asset or obligation	—	—	—	—
e. Amortization of losses/(gains)	33,067,620	147,573,294	(2,696,324)	(6,153,485)
f. Amortization of Prior service credit	(302,786)	(3,906,913)	(4,135,250)	(16,541,001)
g. Amortization of nonvested prior service cost	—	—	3,624,961	18,068,395
h. Net periodic benefit cost	<u>\$ 48,168,134</u>	<u>\$ 225,770,930</u>	<u>\$ 2,925,458</u>	<u>\$ 26,251,290</u>

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension and postretirement costs of \$13,092,044 and \$1,757,200, respectively, were billed to subsidiaries for the three months ended March 31, 2024. Pension and postretirement costs of \$46,215,032 and \$6,582,677, respectively, were billed to subsidiaries for the year ended December 31, 2023.

(5) - (18) No change.

B - E. No change.

F - G. Not applicable.

H - I. No change.

NOTES TO FINANCIAL STATEMENTS

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

- A - H. No change.
 I. No change.
 J - M. No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

- (1) No change.
 (2) No change.
 (3) Not applicable.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

- (1) No change.
 (2) - (7) Not applicable.

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
 (2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended March 31, 2024 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	1	\$ 650,701	\$ 659,625	\$ (6,171)
Bonds	NAIC 4	1	958,219	971,757	(9,099)
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		—	—	—	—
		<u>2</u>	<u>\$ 1,608,920</u>	<u>\$ 1,631,382</u>	<u>\$ (15,270)</u>

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

No change.

20. Fair Value Measurements

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

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

Level 1 Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3 Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

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

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual preferred stocks	—	4,726,260	93,049,480	—	97,775,740
1. Preferred stocks	— \$	4,726,260 \$	93,049,480 \$	— \$	97,775,740
2. Bonds					
SVO Identified Bond ETF	2,163,819,156	—	—	—	2,163,819,156
U.S. corporate	—	10,094,524	—	—	10,094,524
Foreign corporate	—	—	—	—	—
Non-agency commercial mortgage-backed securities	—	3,030,075	—	—	3,030,075
Non-agency residential mortgage-backed securities	—	226,144	—	—	226,144
Non-agency asset-backed securities	—	—	—	—	—
Total bonds	2,163,819,156	13,350,743	—	—	2,177,169,899
3. Common stocks	314,201,061	5,175	209,889,763	—	524,095,999
4. Derivative assets					
Interest rate swaps	—	502,779,352	—	—	502,779,352
Foreign currency swaps	—	439,722,393	—	—	439,722,393
Inflation swaps	—	4,972,675	—	—	4,972,675
Interest rate options	—	39,406,878	—	—	39,406,878
Foreign currency forwards	—	13,017,805	—	—	13,017,805
Futures	2,373,188	—	—	—	2,373,188
Total derivative assets	2,373,188	999,899,103	—	—	1,002,272,291
5. Separate accounts assets	608,222,277	3,356,620,173	1,747,893	1,353,925,307	5,320,515,650
6. Other invested assets	—	35,699,014	69,147,612	—	104,846,626
Total assets at fair value	\$ 3,088,615,682	\$ 4,410,300,468	\$ 373,834,748	\$ 1,353,925,307	\$ 9,226,676,205
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 365,309,481	\$ —	\$ —	\$ 365,309,481
Foreign currency swaps	—	27,180,236	—	—	27,180,236
Inflation swaps	—	18,728,319	—	—	18,728,319
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	5,193,161	—	—	5,193,161
Futures	1,118,556	—	—	—	1,118,556
Total derivative liabilities	1,118,556	416,411,197	—	—	417,529,753
2. Separate accounts liabilities - derivatives ¹	\$ 1,605,467	\$ —	\$ —	\$ —	\$ 1,605,467
Total liabilities at fair value	\$ 2,724,023	\$ 416,411,197	\$ —	\$ —	\$ 419,135,220

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

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 03/31/2024
Assets:										
Preferred stocks	\$ 89,823,575	\$ —	\$ —	\$ —	\$ (1,166,432)	\$ 4,392,337	\$ —	\$ —	\$ —	\$ 93,049,480
Non-agency asset-backed securities	—	—	—	—	—	—	—	—	—	—
Total bonds	—	—	—	—	—	—	—	—	—	—
Common stocks	198,238,785	10,888,826	—	(1)	(632,847)	1,395,000	—	—	—	209,889,763
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets ¹	1,461,387	—	—	—	286,506	—	—	—	—	1,747,893
Other invested assets	252,131,294	14,285,390	(34,866,784)	(3,476,297)	1,471,344	18,843,198	—	(179,240,533)	—	69,147,612
Total Assets:	\$ 541,655,041	\$ 25,174,216	\$ (34,866,784)	\$ (3,476,298)	\$ (41,429)	\$ 24,630,535	\$ —	\$ (179,240,533)	\$ —	\$ 373,834,748
Liabilities:										
Derivatives	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Liabilities:	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

¹ The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or 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, a change in the security's measurement or changes in redemption restrictions of certain separate account investments.

Transfers into Level 3 totaled \$25,174,216 for the three months ended March 31, 2024, which relate to \$14,285,390 of other invested assets residual tranches of securitizations that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; and common stocks of \$10,888,826 which relate to a change in price source. Transfers out of Level 3 totaled \$34,866,784 for the three months ended March 31, 2024 which relate to residual tranches of securitizations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(4)-(5) Determination of Fair Value

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

At March 31, 2024 the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

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

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

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

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

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, certain SVO approved 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.

NOTES TO FINANCIAL STATEMENTS

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These assets are comprised of cash and common stocks. 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 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, 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.

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.

Other invested assets

Other invested assets include residual tranches of securitizations where the fair value is obtained from third-party pricing services. Vendors generally use an income valuation approach which is based on a discounted cash flow calculation to arrive at the fair value.

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. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

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

NOTES TO FINANCIAL STATEMENTS

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

Derivatives

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

Other Invested Assets

Other invested assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of the preferred units is derived internally based on market comparables and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

B. Not applicable.

C. The following table presents the estimated fair value and carrying value of the Company's financial instruments at March 31, 2024. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)	NAV Included in Level 2
Assets:								
Bonds	\$129,262,322,995	\$ 140,502,932,288	\$ 2,163,819,156	\$121,484,890,686	\$ 5,613,613,153	\$ —	\$ —	\$ —
Preferred stocks	168,685,780	166,775,743	—	4,726,260	163,959,520	—	—	—
Common stocks	524,095,999	524,096,003	314,201,061	5,175	209,889,763	—	—	—
Mortgage loans	19,936,288,429	21,859,135,255	—	—	19,936,288,429	—	—	—
Cash, cash equivalents and short-term investments	3,292,640,243	3,292,640,243	718,739,764	2,573,900,479	—	—	—	—
Derivatives	1,537,099,869	1,348,216,848	2,373,188	1,534,726,681	—	—	—	—
Other invested assets ¹	744,037,657	790,698,530	—	247,218,869	496,818,788	—	—	—
Derivatives collateral	242,214,128	242,214,128	—	242,214,128	—	—	—	—
Investment income due and accrued	2,219,846,313	2,219,846,313	—	2,219,846,313	—	—	—	—
Separate accounts assets	11,928,785,507	12,249,690,480	685,865,971	9,865,787,011	23,207,218	1,353,925,307	—	—
Total assets	\$169,856,016,920	\$ 183,196,245,831	\$ 3,884,999,140	\$138,173,315,602	\$ 26,443,776,871	\$1,353,925,307	\$ —	\$ —
Liabilities:								
Deposit fund contracts:								
Funding agreements	\$ 36,071,416,080	\$ 37,550,895,858	\$ —	\$ —	\$ 36,071,416,080	\$ —	\$ —	\$ —
Annuities certain	11,844,916	11,649,185	—	—	11,844,916	—	—	—
Other deposit funds	1,042,646,540	1,042,646,540	—	—	1,042,646,540	—	—	—
Premiums paid in advance	117,078,239	—	—	117,078,239	—	—	—	—
Derivatives	979,734,890	768,734,671	1,118,556	978,616,334	—	—	—	—
Derivatives - collateral	615,954,735	615,954,735	—	615,954,735	—	—	—	—
Borrowed money	553,303,207	553,303,207	—	553,303,207	—	—	—	—
Payable to parent and affiliates	25,579,001	—	—	25,579,001	—	—	—	—
Amounts payable under securities lending	964,896,585	—	—	964,896,585	—	—	—	—
Separate accounts liabilities	1,734,059	1,734,059	1,605,467	128,592	—	—	—	—
Total liabilities	\$ 40,384,188,252	\$ 40,544,918,255	\$ 2,724,023	\$ 3,255,556,693	\$ 37,125,907,536	\$ —	\$ —	\$ —

¹ Excludes investments accounted for under the equity method.

Bonds

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

The pricing service generally uses an income-based valuation 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 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 is an affiliated bond from MCF. The affiliated bond from MCF had a carrying value of \$3,409,462,705 and a fair value of \$3,391,733,499 at March 31, 2024. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3.

Preferred and common stocks

NOTES TO FINANCIAL STATEMENTS

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) securities are priced using an internal pricing model or methodology.

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 is 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.

Other invested assets

Other invested assets are principally comprised of LIHTC investments and surplus notes, affiliated loans, preferred units of a limited partnership, and certain 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 loans 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. These investments are classified as Level 3 because the discount rate used is based on management's judgment and assumptions. Refer to Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on intercompany loans and 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.

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.

Separate accounts assets (including separate account assets - collateral)

Assets within the separate accounts are primarily invested in bonds and common stock. 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

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values 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. For all other deposit funds, the fair value is estimated to be equal to the account value since they can be withdrawn at anytime and without prior notice.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Amounts payable under securities lending

Amounts due under securities lending consists of cash collateral received under securities lending agreements. Due to the short-term nature of the transactions, 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:

March 31, 2024					
Category of Investment	Investment Strategy	Fair Value Determined Using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge fund	Long/short equity, futures, options, foreign exchange arbitrage	\$ 53,198,976	\$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	1,178,331	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,299,548,000	191,528,625	N/A	N/A
		<u>\$ 1,353,925,307</u>	<u>\$ 191,528,625</u>		

21. Other Items

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

22. Events Subsequent

At May 13, 2024, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material effect 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 - G. Not applicable.

H. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A - C. Not applicable.

D. No change.

E. Risk Sharing Provisions of the ACA

(1) At March 31, 2024, the Company wrote accident and health insurance premiums which is subject to the ACA risk sharing provisions.

(2) The impact of risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the three months ended March 31, 2024 are as follows:

- Permanent ACA Risk Adjustment Program

Not applicable.

- Transitional ACA Reinsurance Program

At March 31, 2024, the Company's liability for contributions payable due to ACA reinsurance program (not reported as ceded premium) was \$630.

- Temporary ACA Risk Corridors Program

Not applicable.

NOTES TO FINANCIAL STATEMENTS

(3) A roll-forward of prior year ACA risk-sharing provisions for the following liability balance at March 31, 2024 is as follows:

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments		Ref	Unsettled Balances as of the Reporting Date	
					Accrued Less Payments (Col 1 -3)	Less Payments (Col 2 -4)	To Prior Year Balances	To Prior Year Balances		Balance from Prior Years (Col 1-3+7)	Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)		Receivable	(Payable)
b. Transitional ACA reinsurance program											
4. Liabilities for contributions payable due to ACA reinsurance program (not reported as ceded premium)	\$	— \$ 693	\$	— \$ —	\$	— \$ 693	\$	— \$ (63)	A	\$	— \$ 630
d. Total for ACA risk-sharing provisions	\$	— \$ 693	\$	— \$ —	\$	— \$ 693	\$	— \$ (63)		\$	— \$ 630

Explanation of Adjustments:

A. 1 covered lives were removed during 2024.

(4) The Company had no risk corridors asset and liability balances for the three months ended March 31, 2024.

(5) The Company had no ACA risk corridors receivable for the three months ended March 31, 2024.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2023 were \$1,531,691,111. For the three months ended March 31, 2024, \$70,126,208 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,378,529,261 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, Medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a \$83,035,642 favorable prior-year development from December 31, 2023 to March 31, 2024. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates were adjusted as additional information became known regarding individual claims. The Company had no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

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

No change.

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2021
- 6.4 By what department or departments?
New York State Department of Financial Services
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
.....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 3,453,111,744
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ 3,683,968,102 | \$ 3,645,211,153 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 14,200,679,248 | \$ 14,342,145,911 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 5,030,406,166 | \$ 5,114,325,676 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 22,915,053,516 | \$ 23,101,682,740 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
.....
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 998,048,108
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 996,873,197
- 16.3 Total payable for securities lending reported on the liability page. \$ 964,896,585

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY
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
RBC Investor Services Trust	155 Wellington Street West, Toronto ON M5V 3L3, Canada

- 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.....
MacKay Shields UK LLP	A.....
Apogem Capital LLC	A.....
IndexIQ Advisors LLC	A.....
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.....
167939	MacKay Shields UK LLP	549300Z00JQEVQDT3045	SEC	DS.....
309234	Apogem Capital LLC	549300S5HOLSGCLLY165	SEC	DS.....
144790	IndexIQ Advisors LLC	549300GES17SMB5H7677	SEC	DS.....
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:14

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

- Has the reporting entity self-designated PLGI securities? Yes [X] No []

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

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

Current Year To Date - Allocated by States and Territories

	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
States, Etc.	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	27,171,826	57,092,490	2,068,606	2,235,625	88,568,547
2. Alaska	AK	L	9,173,351	1,488,536	591,685	823,166	12,076,738
3. Arizona	AZ	L	31,605,683	10,475,551	2,658,363	4,782,612	49,522,209
4. Arkansas	AR	L	11,294,488	120,349	1,120,401	479,049	13,014,287
5. California	CA	L	337,552,270	41,073,856	18,222,643	33,356,421	430,205,190
6. Colorado	CO	L	30,715,257	3,495,229	2,594,644	15,389,733	52,194,863
7. Connecticut	CT	L	27,288,600	3,501,274	1,564,889	4,150,012	36,504,775
8. Delaware	DE	L	8,501,014	259,670,886	380,344	184,078	268,736,322
9. District of Columbia	DC	L	3,498,732	488,452	372,050	7,570,274	11,929,508
10. Florida	FL	L	127,402,422	16,653,995	8,028,117	14,953,353	167,037,887
11. Georgia	GA	L	62,463,972	3,802,510	2,971,802	19,596,515	88,834,799
12. Hawaii	HI	L	12,683,388	2,071,523	1,214,620	9,885,533	25,855,064
13. Idaho	ID	L	6,971,945	504,700	676,250	2,852,056	11,004,951
14. Illinois	IL	L	73,163,681	4,409,009	4,010,614	23,651,539	105,234,843
15. Indiana	IN	L	19,584,376	3,846,349	1,035,610	32,419,105	56,885,440
16. Iowa	IA	L	18,879,910	2,198,827	2,610,807	6,962,289	30,651,833
17. Kansas	KS	L	17,081,512	743,161	1,637,729	(142,176)	19,420,226
18. Kentucky	KY	L	15,421,423	1,710,288	1,182,524	7,083,323	25,397,558
19. Louisiana	LA	L	40,326,940	8,617,311	2,684,517	465,102	52,093,870
20. Maine	ME	L	4,577,993	748,200	407,427	2,291,223	8,024,843
21. Maryland	MD	L	42,655,634	9,705,481	3,094,611	1,553,020	57,008,746
22. Massachusetts	MA	L	73,239,767	14,109,884	3,654,769	27,453,866	118,458,286
23. Michigan	MI	L	29,156,246	3,579,160	1,945,190	10,299,617	44,980,213
24. Minnesota	MN	L	17,480,968	2,083,782	1,491,283	10,864,822	31,920,855
25. Mississippi	MS	L	15,828,083	2,691,057	1,296,594	(2,696)	19,815,734
26. Missouri	MO	L	25,046,742	803,319	2,080,129	10,836,862	38,767,052
27. Montana	MT	L	8,050,274	1,784,547	700,521	(29,696)	10,532,646
28. Nebraska	NE	L	9,689,738	965,014	1,220,737	129,205	12,004,694
29. Nevada	NV	L	17,836,352	5,582,975	1,076,781	(3,147,401)	21,348,707
30. New Hampshire	NH	L	12,505,578	578,872	609,852	(1,027)	13,693,275
31. New Jersey	NJ	L	108,089,255	8,367,591	4,405,690	10,811,540	131,674,076
32. New Mexico	NM	L	13,163,886	835,956	892,443	73,951	14,966,236
33. New York	NY	L	316,097,329	8,281,414	20,588,246	136,020,348	480,987,327
34. North Carolina	NC	L	49,944,412	4,930,713	3,202,378	34,189,079	92,266,582
35. North Dakota	ND	L	5,783,206	1,636,614	560,514	7,289,767	15,270,101
36. Ohio	OH	L	45,384,416	8,494,563	3,640,954	39,014,654	96,534,587
37. Oklahoma	OK	L	17,277,388	2,112,017	1,630,214	2,941,041	23,960,660
38. Oregon	OR	L	13,625,744	2,597,124	1,410,309	4,373,054	22,006,231
39. Pennsylvania	PA	L	74,172,646	11,810,086	4,277,022	76,379,782	166,639,536
40. Rhode Island	RI	L	6,517,345	2,024,671	379,595	2,467,500	11,389,111
41. South Carolina	SC	L	32,510,810	3,916,964	2,331,228	1,310,059	40,069,061
42. South Dakota	SD	L	11,860,121	1,519,680	1,521,772	1,477,514	16,379,087
43. Tennessee	TN	L	27,781,509	3,198,424	2,168,937	1,567,684	34,716,554
44. Texas	TX	L	179,875,773	18,802,060	10,680,664	30,496,645	239,855,142
45. Utah	UT	L	13,873,030	3,315,638	754,976	969,312	18,912,956
46. Vermont	VT	L	3,841,792	1,189,661	402,861	728,664	6,162,978
47. Virginia	VA	L	61,510,565	8,944,039	4,930,854	11,961,495	87,346,953
48. Washington	WA	L	50,892,215	10,458,776	5,083,977	10,597,450	77,032,418
49. West Virginia	WV	L	6,761,755	119,399	400,099	160,741	7,441,994
50. Wisconsin	WI	L	17,326,199	4,083,073	1,389,193	16,397,834	39,196,299
51. Wyoming	WY	L	7,863,342	1,205,327	424,923	(569)	9,493,023
52. American Samoa	AS	N					
53. Guam	GU	L	199,897		2,269		202,166
54. Puerto Rico	PR	L	587,511	24,193	97,918		709,622
55. U.S. Virgin Islands	VI	L	1,036,125		9,700		1,045,825
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	L	10,242,005		30,059		10,272,064
58. Aggregate Other Aliens	OT	XXX	6,716,984	68,102	29,349	(3)	6,814,432
59. Subtotal	XXX		2,219,783,425	572,532,662	144,450,253	636,302,642	3,573,068,982
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		480,251,251	5,462,246			485,713,497
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		10,709,425		2,502,299		13,211,724
94. Aggregate or other amounts not allocable by State	XXX		155,926,535				155,926,535
95. Totals (Direct Business)	XXX		2,866,670,636	577,994,908	146,952,552	636,302,642	4,227,920,738
96. Plus Reinsurance Assumed	XXX		58,861,683				58,861,683
97. Totals (All Business)	XXX		2,925,532,319	577,994,908	146,952,552	636,302,642	4,286,782,421
98. Less Reinsurance Ceded	XXX		126,288,334		5,836,287		132,124,621
99. Totals (All Business) less Reinsurance Ceded	XXX		2,799,243,985	577,994,908	141,116,265	636,302,642	4,154,657,800
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		6,716,984	68,102	29,349	(3)	6,814,432
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		6,716,984	68,102	29,349	(3)	6,814,432
9401. Paid-up Additions Applied as Credits	XXX		146,033,160				146,033,160
9402.	XXX						
9403. Dividend Accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX		9,893,375				9,893,375
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		155,926,535				155,926,535

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....55 4. Q - Qualified - Qualified or accredited reinsurer.....

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

2. R - Registered - Non-domiciled RRGs..... 5. N - None of the above - Not allowed to write business in the state..... 2
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities 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 are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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

PART 1 - ORGANIZATIONAL CHART

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

New York Life Insurance and Annuity Corporation (91596) (DE)
 NYLIFE Insurance Company of Arizona (81353) (AZ)
 New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
 NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
 NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
 New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
 NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
 New York Life Group Insurance Company of NY (NY)
 Life Insurance Company of North America (PA)
 LINA Benefit Payments, Inc. (DE)
 New York Life Benefit Payments LLC (DE)
 NYL Real Assets LLC (DE)
 NYL Emerging Manager LLC (DE)
 NYL Wind Investments LLC (DE)
 NYLIC HKP Member LLC (DE)
 NYLIM Jacob Ballas India Holdings IV (MUS)
 Flatiron RR LLC (DE)
 Flatiron CLO 2013-1 -Ltd. (CYM)
 Flatiron CLO 2015-1 Ltd (CYM)
 Flatiron CLO 17 Ltd. (CYM)
 Flatiron CLO 18 Ltd. (CYM)
 Flatiron CLO 19 Ltd (CYM)
 Flatiron CLO 20 Ltd. (CYM)
 Flatiron CLO 21 Ltd. (CYM)
 Flatiron RR CLO 22 LLC (CYM)
 Flatiron CLO 24 Ltd. (CYM)
 Flatiron CLO 25 Ltd. (CYM)
 Flatiron CLO 26 Ltd. (NJ)
 Flatiron CLO 23 LLC. (DE)
 Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
 Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
 Stratford CDO 2001-1 Ltd. (CYM)
 Silver Spring, LLC (DE)
 Silver Spring Associates, L.P. (PA)
 SCP 2005-C21-002 LLC (DE)
 SCP 2005-C21-003 LLC (DE)
 SCP 2005-C21-006 LLC (DE)
 SCP 2005-C21-007-LLC (DE)
 SCP 2005-C21-008 LLC (DE)
 SCP 2005-C21-009 LLC (DE)
 SCP 2005-C21-017 LLC (DE)
 SCP 2005-C21-018 LLC (DE)
 SCP 2005-C21-021 LLC (DE)
 SCP 2005-C21-025 LLC (DE)
 SCP 2005-C21-031 LLC (DE)
 SCP 2005-C21-036 LLC (DE)
 SCP 2005-C21-041 LLC (DE)
 SCP 2005-C21-043 LLC (DE)

SCP 2005-C21-044 LLC (DE)
 SCP 2005-C21-048 LLC (DE)
 SCP 2005-C21-061 LLC (DE)
 SCP 2005-C21-063 LLC (DE)
 SCP 2005-C21-067 LLC (DE)
 SCP 2005-C21-069 LLC (DE)
 SCP 2005-C21-070 LLC (DE)
 NYMH-Ennis GP, LLC (DE)
 NYMH-Ennis, L.P. (TX)
 NYMH-Freeport GP, LLC (DE)
 NYMH-Freeport, L.P. (TX)
 NYMH-Houston GP, LLC (DE)
 NYMH-Houston, L.P. (TX)
 NYMH-Plano GP, LLC (DE)
 NYMH-Plano, L.P. (TX)
 NYMH-San Antonio GP, LLC (DE)
 NYMH-San Antonio, L.P. (TX)
 NYMH-Stephenville GP, LLC (DE)
 NYMH-Stephenville, L.P. (TX)
 NYMH-Taylor GP, LLC (DE)
 NYMH-Taylor, L.P. (TX)
 NYMH-Attleboro MA, LLC (DE)
 NYMH-Farmingdale, NY, LLC (DE)
 NYLMDC-King of Prussia GP, LLC (DE)
 NYLMDC-King of Prussia Realty, LP (DE)
 REEP-MF Salisbury Square Tower One TAF LLC (DE)
 REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
 Salisbury Square Tower One LLC (DE)
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)
 PA 180 KOST RD LLC (DE)
 Cortlandt Town Center LLC (DE)
 REEP-1250 Forest LLC
 REEP-HZ SPENCER LLC (DE)
 REEP-IND 10 WEST AZ LLC (DE)
 REEP-IND 4700 Nall TX LLC (DE)
 REEP-IND Aegean MA LLC (DE)
 REEP-IND Alpha TX LLC (DE)
 REEP-IND MCP VIII NC LLC (DE)
 REEP-IND CHINO CA LLC (DE)
 REEP-IND FRANKLIN MA HOLDER LLC (DE)
 REEP-IND FREEDOM MA LLC (DE)
 REEP-IND Fridley MN LLC (MN)
 REEP-IND Kent LLC (DE)
 REEP-IND LYMAN MA LLC (DE)
 REEP-IND MCP II NC LLC (DE)
 REEP-IND MCP IV NC LLC (DE)
 REEP-IND MCP V NC LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Insurance Company (Parent) (continued)

REEP-IND MCP VII NC LLC (DE)
 REEP-IND MCP III OWNER NC LLC (DE)
 REEP-IND MCP West NC LLC (DE)
 REEP-IND RTG NC LLC (DE)
 REEP-IND STANFORD COURT LLC (DE)
 REEP-IND Valley View TX LLC (DE)
 REEP-IND Valwood TX LLC (DE)
 REEP-MF 960 East Paces Ferry GA LLC (DE)
 REEP-MF 960 EPF Opco GA LLC (DE)
 REEP-MF Emblem DE LLC (DE)
 REEP-MF Gateway TAF UT LLC (DE)
 REEP-WP Gateway TAB JV LLC (DE)
 REEP-MF Mount Vernon GA LLC (DE)
 REEP-MF Mount Laurel NJ LLC (DE)
 REEP-MF NORTH PARK CA LLC (DE)
 REEP-AVERY OWNER LLC (DE)
 REEP-MF One City Center NC LLC (DE)
 REEP-MF Verde NC LLC (DE)
 REEP-MF Wallingford WA LLC (DE)
 REEP-MF STEWART AZ OLDER LLC (DE)
 REEP-MF STEWART AZ (DE)
 REEP-OFC Aspect OR LLC (DE)
 REEP-OFC Bellevue WA LLC (DE)
 REEP-OFC Financial Center FL LLC (DE)
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
 REEP-OFC ONE WATER RIDGE NC LLC (DE)
 REEP-OFC TWO WATER RIDGE NC LLC (DE)
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)
 REEP-OFC SIX WATER RIDGE NC LLC (DE)
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
 REEP-OFC NINE WATER RIDGE NC LLC (DE)
 REEP-OFC TEN WATER RIDGE NC LLC (DE)
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
 REEP-MF FOUNTAIN PLACE MN LLC (DE)
 REEP-MF FOUNTAIN PLACE LLC (DE)
 REEP-MF Park-Line FL LLC (DE)
 REEP-OFC 2300 Empire CA LLC (DE)
 REEP-IND 10 WEST II AZ LLC (DE)
 REEP-IND MCP WEST NC LLC
 Cumberland Properties LLC
 REEP-RTL Flemington NJ LLC (DE)
 REEP-RTL Mill Creek NJ LLC (DE)
 REEP-RTL NPM GA LLC (DE)
 REEP OFC 515 Post Oak TX LLC (DE)
 REEP-RTL DTC VA LLC (DE)
 REEP-RTL DTC-S VA LLC (DE)

REEP-OFC 410 TOWNSEND CA LLC (DE)
 REEP-OFC 410 TOWNSEND (DE)
 REEP-2023 PH 5 LLC (DE)
 REEP-2023 PH 6 LLC (DE)
 REEP-2023 PH 7 LLC (DE)
 REEP-2023 PH 8 LLC (DE)
 REEP-2023 PH 9 LLC (DE)
 REEP-2023 PH 10 LLC (DE)
 REEP-2023 PH 11 LLC (DE)
 REEP-2023 PH 12 LLC (DE)
 REKA 51M HOLDINGS, LLC (DE)
 NJIND Raritan Center LLC (DE)
 NJIND Talmadge Road LLC (DE)
 NJIND Melrich Road LLC (DE)
 FP Building 18, LLC (DE)
 FP Building 19, LLC (DE)
 Enclave CAF, LLC (DE)
 Summitt Ridge Apartments, LLC (DE)
 PTC Acquisitions, LLC (DE)
 Martingale Road LLC (DE)
 NYLIC HKP MEMBER LLC (DE)
 NYLIC HKP VENTURE LLC (DE)
 NYLIC HKP REIT LLC (DE)
 New York Life Funding (CYM)
 New York Life Global Funding (DE)
 Government Energy Savings Trust 2003-A (NY)
 UFI-NOR Federal Receivables Trust, Series 2009B (NY)
 JREP Fund Holdings I, L.P. (CYM)
 Jaguar Real Estate Partners L.P. (CYM)
 NYLIFE Office Holdings Member LLC (DE)
 NYLIFE Office Holdings LLC (DE)
 NYLIFE Office Holdings REIT LLC (DE)
 REEP-OFC DRAKES LANDING CA LLC (DE)
 REEP-OFC CORPORATE POINTE CA LLC (DE)
 REEP-OFC VON KARMAN CA LLC (DE)
 REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
 REEP-OFC 525 N Tryon NC LLC (DE)
 525 Charlotte Office LLC (DE)
 REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
 REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
 NYLIFE Office Holdings Acquisition REIT LLC (DE)
 REEP-OFC Westory DC LLC (DE)
 Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
 Skyhigh SPV Note Issuer 2020 LLC (DE)
 Sol Invictus Note Issuer 2021-1 LLC (DE)
 Veritas Doctrina Note Issuer SPV LLC (DE)
 Fairview Capital Partners, LLC (DE)
 MSSIV NYL Investor Member LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

MSVEF Investor LLC (DE)
MSVEF Feeder LP (DE)
MSVEF REIT LLC (DE)
Madison Square Value Enhancement Fund LP (DE)
MSVEF-MF Evanston GP LLC (DE)
MSVEF-MF Evanston IL LP (DE)
MSVEF-IND Commerce 303 GP LLC (DE)
MSVEF-IND Commerce 303 AZ LP (DE)
MSVEF-SW Commerce 303 JV LP (DE)
MSVEF-MF Pennbrook Station GP LLC (DE)
MSVEF- Pennbrook Station PA LP (DE)
MSVEF-MF Burrough's Mill GP LLC (DE)
MSVEF-MF Burrough's Mill NJ LP (DE)
MSVEF-MF Gramercy JV GP LLC (Delaware)
MSVEF-MF Gramercy OH LP (DE)
MSVEF-CR Gramercy JV LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
 Max Estates Limited. (India)
 Max I Ltd. (IND)
 Max Assets Services Limited. (IND)
 Max Square Limited (IND)
 Pharmax Corporation Limited. (IND)
 Max Towers Pvt. Limited. (IND)
 Max Estates 128 Pvt. Limited. (IND)
 Max Estates Gurgaon Limited. (India)
 Acreage Builders Private. Limited. (IND)
NYL Cayman Holdings Ltd. (CYM)
 NYL Worldwide Capital Investments LLC (DE)
Seguros Monterrey New York Life, S.A. de C.V. (MEX)
 Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
 Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
 Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

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

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

PART 1 - ORGANIZATIONAL CHART

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
 NYL Investors REIT Manager LLC (DE)
 NYL Investors NCVAD II GP, LLC (DE)
 McMorgan Northern California Value Add/Development Fund II, LP (DE)
 MNCVAD II-MF HENLEY CA LLC (DE)
 MNCVAD II-SP HENLEY JV LLC (DE)
 MNCVAD II-SP HENLEY OWNER LLC (DE)
 MNCVAD II-OFC 770 L Street CA LLC (DE)
 MNCVAD II-MF UNION CA LLC (DE)
 MNCVAD II- HOLLIDAY UNION JV LLC (DE)
 MNCVAD II-OFC HARBORS CA LLC (DE)
 MNCVAD II-SEAGATE HARBORS LLC (DE)
 MNCVAD II-OFC 630 K Street CA LLC (DE)
 MNCVAD II-IND SHILOH CA LLC (DE)
 MNCVAD II-BIG SHILOH JV LLC (DE)
 MSSDF GP LLC (DE)
 MSSDF II LLC (DE)
 MSSDF II Member LLC (DE)
 Madison Square Structured Debt Fund II LP (DE)
 MSSDF REIT II (DE)
 MSSDF Member LLC (DE)
 Madison Square Structured Debt Fund LP (DE)
 MSSDF REIT LLC (DE)
 MSSDF REIT Funding Sub I LLC (DE)
 MSSDF REIT Funding Sub II LLC (DE)
 MSSDF REIT Funding Sub III LLC (DE)
 MSSDF REIT Funding Sub IV LLC (DE)
 MSSDF REIT Funding Sub V LLC (DE)
 MSSDF REIT Funding Sub VI LLC (DE)
 MSSDF REIT Funding Sub VII LLC (DE)
 MSSDF-OFCB Voss San Felipe LLC (DE)
 MSSDF-OFCB Woodway LLC (DE)MSSIV GP LLC (DE)
 MSSDF -OFCB Hanover LLC (DE)
 MSSDF _OFCB El Segundo LLC (DE)
 Madison Square Strategic Investments Venture LP (DE)
 MSSIV REIT Manager LLC (DE)
 Madison Square Strategic Investments Venture REIT LLC (Delaware)
 MSVEF GP LLC (DE)
 MCPF GP LLC (DE)
 Madison Core Property Fund LP (DE)
 MCPF Holdings Manager LLC (DE)
 MCPF MA Holdings LLC (DE)
 MCPF Holdings LLC (DE)
 MADISON-IND TAMARAC FL LLC (DE)
 MADISON-OFC BRICKELL FL LLC (DE)
 MADISON-IND POWAY CA LLC (DE)
 MADISON-LPC POWAY JV LLC (DE)

MADISON-MF GRANARY FLATS TX LLC (DE)
 MADISON-AO GRANARY FLATS JV LLC (DE)
 MADISON-AO GRANARY FLATS OWNER LLC (DE)
 MADISON-IND 2080 ENTERPRISE CA LLC (DE)
 MADISON-IND CLAWITER CA LLC (DE)
 MADISON-REDCO CLAWITER JV LLC (DE)
 MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
 MIREF Mill Creek, LLC (DE)
 MIREF Gateway, LLC (DE)
 MIREF Gateway Phases II and III, LLC (DE)
 MIREF Delta Court, LLC (DE)
 MIREF Fremont Distribution Center, LLC (DE)
 MIREF Century, LLC (DE)
 MIREF Newpoint Commons, LLC (DE)
 MIREF Northsight, LLC (DE)
 MIREF Riverside, LLC (DE)
 Barton's Lodge Apartments, LLC (DE)
 MIREF 101 East Crossroads, LLC (DE)
 101 East Crossroads, LLC (DE)
 MIREF Hawthorne, LLC (DE)
 MIREF Auburn 277, LLC (DE)
 MIREF Sumner North, LLC (DE)
 MIREF Wellington, LLC (DE)
 MIREF Warner Center, LLC (DE)
 MADISON-MF Duluth GA LLC (DE)
 MADISON-OFC Centerstone I CA LLC (DE)
 MADISON-OFC Centerstone III CA LLC (DE)
 MADISON-MOB Centerstone IV CA LLC (DE)
 MADISON-OFC Centerpoint Plaza CA LLC (DE)
 MADISON-IND Logistics NC LLC (DE)
 MCPF-LRC Logistics LLC (DE)
 MADISON-OFC One Main Place OR LLC (DE)
 MADISON-MF Hoyt OR LLC (DE)
 MADISON-RTL Clifton Heights PA LLC (DE)
 MADISON-IND Locust CA LLC (DE)
 MADISON-OFC Weston Pointe FL LLC (DE)
 MADISON-MF MCCADDEN CA LLC (DE)
 MADISON-OFC 1201 WEST IL LLC (DE)
 MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
 MADISON-MF TECH RIDGE TX LLC (DE)
 MADISON-RTL SARASOTA FL, LLC (DE)
 MADISON-MOB CITRACADO CA LLC (DE)
 MADISON-ACG THE MEADOWS WA LLC (DE)
 MADISON-MF THE MEADOWS JV LLC (DE)
 MADISON-ACG THE MEADOWS OWNER LLC (DE)
 Madison-MF Osprey QRS Inc. (DE)
 Madison-MF Osprey NC GP LLC (DE)
 Madison-MF Osprey NC LP (DE)
 Madison -IND LNDR Tabor Road NJ LLC (DE)
 MADISON -SS Crozet VA LLC (DE)
 MADISON-LPP Crozet JV LLC (DE)

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

New York Life Investment Management Holdings LLC

Bow River Advisers, LLC (DE)
New York Life Investment Management Asia Limited (Cayman Islands)
MacKay Shields LLC (DE)

MacKay Shields Emerging Markets Debt Portfolio (DE)
MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
MacKay Shields Core Plus / Opportunities Fund LP (DE)
MacKay Municipal Managers Opportunities GP LLC (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
MacKay Municipal Short Term Opportunities Fund LP (DE)
Plainview Funds plc (IRL)
Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
MacKay Shields High Yield Active Core Fund GP LLC (DE)
MacKay Shields High Yield Active Core Fund LP (DE)
MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
MacKay Shields Core Fixed Income Fund GP LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)
MacKay Shields (International) Ltd. (GBR)
MacKay Shields (Services) Ltd. (GBR)
MacKay Shields UK LLP (GBR)
MacKay Municipal Managers California Opportunities GP LLC (DE)
MacKay Municipal California Opportunities Fund, L.P. (DE)
MacKay Municipal New York Opportunities GP LLC (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)
MacKay Municipal Opportunity HL Fund, L.P. (DE)
MacKay Municipal Capital Trading GP LLC (DE)
MacKay Municipal Capital Trading Master Fund, L.P. (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)
MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
MacKay Municipal Strategic Opportunities Fund, L.P. (DE)
MacKay Shields Intermediate Bond Fund GP LLC (DE)
MacKay Shields Intermediate Bond Fund LP (DE)
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
MacKay Municipal Opportunities Allocation Master Fund LP (DE)
MacKay Municipal Opportunities Allocation Fund A LP (DE)
MacKay Municipal Opportunities Allocation Fund B LP (DE)
MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)

MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Managers High Income Opportunities GP LLC (DE)
MacKay Municipal High Income Opportunities Fund LP (DE)
Cascade CLO Manager LLC (DE)
MKS CLO Holdings GP LLC (DE)
MKS CLO Holdings, LP (CYM)
MKS CLO Advisors, LLC (DE)
MacKay Shields Europe Investment Management Limited (IRL)
MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
MKS Global Emerging Markets Equities Fund GP LLC (DE)
Candriam Global Emerging Markets Equities Fund LP (DE)
MacKay Shields Series Fund Managing Member LLC (DE)
MacKay Shield Series Fund (DE)
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
MCF Optimum Sub LLC (DE)
Apogem Capital LLC (DE)
Apogem SRL 2 LLC (DE)
Apogem SRL 3 LLC (DE)
Madison Capital Funding LLC (DE)
MCF Co-Investment GP LLC (DE)
MCF Co-Investment GP LP (DE)
Madison Capital Funding Co-Investment Fund LP (DE)
Madison Avenue Loan Fund GP LLC (DE)
Madison Avenue Loan Fund LP (DE)
MCF Fund I LLC (DE)
MCF Hanwha Fund LLC (DE)
Ironshore Investment BL I Ltd. (BMU)
MCF CLO IV LLC (DE)
MCF CLO V LLC (DE)
MCF CLO VI LLC (DE)
MCF CLO VII LLC (DE)
MCF CLO VIII Ltd. (DE)
MCF CLO VIII LLC (DE)
MCF CLO VIII Blocker LLC (DE)
MCF CLO IX Ltd. (CYM)
MCF CLO IX LLC (DE)
MCF CLO 10 Ltd. (NJ)
MCF CLO 10 LLC (DE)
MCF KB Fund LLC (DE)
MCF KB Fund II LLC (DE)
MC KB Fund III LLC (DE)
MCF Hyundai Fund LLC (DE)
Apogem Direct Lending Hyundai Fund 2 LLC (DE)
Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
Apogem DL Levered Fund 2023-1 LLC (DE)
Apogem DL Levered Fund SPV 2023-1 LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<p>Apogem Umbrella (Cayman Islands) Apogem Direct Lending Nighthawk Fund (Cayman Islands) Apogem US Direct Lending Limited I (Cayman Islands) MCF Senior Debt Fund – 2020 LP (CYM) MCF Mezzanine Carry I LLC (DE) MCF Mezzanine Fund I LLC (DE) MCF PD Fund GP LLC (DE) MCF PD Fund LP (DE) MCF Senior Debt Funds 2019-I GP LLC (DE) MCF Senior Debt Fund 2019-I LP (DE) Warwick Seller Representative, LLC (DE) New York Life Capital Partners III GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar, L.P. (DE) New York Life Capital Partners IV, L.P. (DE) GoldPoint Core Opportunities Fund, L.P. (DE) GoldPoint Core Opportunities Fund II L.P. (DE) GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE) GoldPoint Mezzanine Partners IV GenPar, LP (DE) GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE) GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”) GPP Mezz IV A Blocker LP (DE) (“GPPMBA”) GPP Mezz IV A Preferred Blocker LP (DE) GPP Mezz IV B Blocker LP (DE) (“GPPMBB”) GPP Mezz IV C Blocker LP (DE) (“GPPMBC”) GPP Mezz IV D Blocker LP (DE) (“GPPMBD”) GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezz IV F Blocker LP (DE) GPP Mezz IV G Blocker LP (DE) GPP Mezz IV H Blocker LP (DE) GPP Mezz IV I Blocker LP (DE) GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM) GoldPoint Partners Co-Investment V GenPar GP LLC (DE) GoldPoint Partners Co-Investment V GenPar, L.P. (DE) GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V - ECI Aggregator LP (DE) GPP V G Blocker Holdco LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) GoldPoint Partners Private Debt Offshore V, LP (CYM) GPP Private Debt V RS LP (DE) GoldPoint Partners Private Debt V GenPar, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP PD V A Blocker LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE) GPP PD V B Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX)</p>	<p>GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada V GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN) GoldPoint Partners Canada III GenPar Inc (CAN) GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) GoldPoint Partners Co-Investment VI GenPar, LP (DE) GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE) GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GPP VI Blocker F LLC (DE) GPP VI Blocker G LLC (DE) GPP VI Blocker H LLC (DE) GPP VI Blocker I LLC (DE) Apogem Co-Invest VII GenPar, GP LLC (DE) Apogem Co-Invest VII GenPar, LP (DE) Apogem Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Canada II GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund II, L.P. (CAN) NYLIM Mezzanine Partners II GenPar GP, LLC (DE) NYLIM Mezzanine Partners II GenPar, LP (DE) NYLCAP Mezzanine Partners III GenPar GP, LLC (DE) NYLCAP Mezzanine Partners III GenPar, LP (DE) NYLCAP Mezzanine Partners III, LP (DE) NYLCAP Mezzanine Offshore Partners III, L.P. (CYM) NYLCAP Select Manager GenPar, LP (DE) NYLCAP Select Manager II GenPar GP, LLC (DE) NYLCAP Select Manager II GenPar, L.P. (CYM) NYLCAP Select Manager Fund II, L.P. (CYM) NYLCAP India Funding LLC (DE)</p>
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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

PACIF III GP, LLC (DE)
 Private Advisors Coinvestment Fund III, LP (DE)
 PACIF III Carry Parent, LLC (DE)
 PACIF III Carry, LLC (DE)
 PACIF IV GP, LLC (DE)
 Private Advisors Coinvestment Fund IV, LP (DE)
 PACIF IV Carry Parent, LLC (DE)
 PACIF IV Carry, LLC (DE)
 PAMMF GP, LLC (DE)
 PA Middle Market Fund, LP (DE)
 PASCBF III GP, LLC (DE)
 Private Advisors Small Company Buyout Fund III, LP (DE)
 PASCBF IV GP, LLC (DE)
 Private Advisors Small Company Buyout Fund IV, LP (DE)
 PASCBF IV Carry Parent, LLC (DE)
 PASCBF IV Carry, LLC (DE)
 PASCBF V GP, LLC (DE)
 Private Advisors Small Company Buyout Fund V, LP (DE)
 Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
 PASCBF V Carry Parent, LLC (DE)
 PASCBF V Carry, LLC (DE)
 PASCPEF VI Carry Parent, LLC (DE)
 PASCPEF VI Carry, LLC (DE)
 PASCPEF VI GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VI, LP (DE)
 Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
 PASCPEF VII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VII, LP (DE)
 Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
 PASCPEF VII Carry Parent, LLC (DE)
 PASCPEF VII Carry, LLC (DE)
 PASCPEF VIII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VIII, LP (DE)
 Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
 PASCPEF IX GP, LLC (DE)
 PA Small Company Private Equity Fund IX, LP (DE)
 PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
 APEF X GP, LLC (DE)
 Apogem Private Equity Fund X, LP (DE)
 Cuyahoga Capital Partners IV Management Group LLC (DE)
 Cuyahoga Capital Partners IV LP (DE)
 Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
 Cuyahoga Capital Emerging Buyout Partners LP (DE)
 PA Real Assets Carry Parent, LLC (DE)
 PA Real Assets Carry, LLC (DE)
 PA Real Assets Carry Parent II, LLC (DE)
 PA Real Assets Carry II, LLC (DE)
 PA Emerging Manager Carry Parent, LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<p>Tristan (Holdings) Limited UK Tristan Capital Limited (GBR) Tristan Capital Partners LLP (GBR) CCP III (GP) LLP (GBR) CCP III Incentive Partners (GP) Limited (GBR) CCP III Incentive Partners LP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners III (GP) Limited (GBR) CCP III (GP) LLP (GBR) Curzon Capital Partners III LP (LUX) CCP III Ollerton Sarl (LUX) Curzon Capital Partners III Sarl (LUX) CCP III UK Shopping Sarl (LUX) PR Kettering Limited (UK) CCP III Shopping Eastleigh Sarl (LUX) White River Developments Limited (UK) CCP III Shopping Folkstone Sarl (LUX) CCP III Austria Sarl (LUX) CCP III Shopolis Sarl (LUX) CCP III Polska Holding Sarl (LUX) CCP III Netherlands Holding BV (NLD) Nova Investment Sp. z.o.o. Sarl (POL) CCP III Falcon Holding Sarl (LUX) Stadtgalerie Written GmbH (DEU) Stadtgalerie Written Marketing GmbH (DEU) CCP III Castle Holding Sarl (LUX) Fieldcustom Sarl (LUX) CCP III Dartford JV Sarl (LUX) CCP III Dartford I Sarl (LUX) Curzon Capital Partners IV GP (GBR) CCP IV (GP) LLP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners IV LP (GBR) Curzon Capital Partners IV S.a.rl. (LUX) CCP IV Bolt Finco S.a.r.l (LUX) CCP IV IREF 1 Holding Sarl (LUX) CCP IV IREF 1 (ITA) CCP IV IREF 2 Holding Sarl (ITA) CCP IV Bolt 1 Sarl (LUX) Stratford City Offices Jersey Unit Bolt Nominee 1 Limited (UK) Bolt Nominee 2 Limited (UK) CCP IV Bolt 2 Sarl (LUX) CCP IV Erneside Holding Sarl (ITA) CCP IV Erneside Sarl (LUX) CCP IV France Investments Sarl (LUX) OPPCI CCP IV France Investments (FRA) SCI Escape Cordeliers (FRA) CCP IV Omagh Sarl (LUX)</p>	<p>CCP IV Garden Tower Holding Sarl (LUX) CCP IV Solvent Sarl (LUX) The Forum, Solent, Management Company Limited (UK) SBP Management Limited (UK) CCP IV Kent Holding Sarl (LUX) CCP IV Kent Sarl (LUX) CCP IB (GP) Sarl CCP IV Kerin Luxembourg Sarl (PUX) CCP IV SCSp (LUX) Kerin Holding Sarl (LUX) CCP IV UK Holding Sarl (Lux) Cardiff Gate RP Limited Sarl (LUX) Rotherham Foundry RP Limited Sarl (LUX) Warrington Riverside RP Limited Sarl (LUX) Birmingham Ravenside RP Limited RP Limited Sarl (LUX) Walsall Bescot RP Limited Sarl (LUX) RW Sofas Limited Sarl (LUX) Milton Keynes RP Limited Sarl Bangor Springhill RP Limited Sar I (LUX) Warrington Pinners Brow RP Limited Sarl (LUX) Bolton Central RP Limited Sarl (LUX) EPISO 3 Incentive Partners (GP) Limited (GBR) EPISO 3 Incentive Partners LP (GBR) EPISO 3 (GP) LLP (GBR) European Property Investors Special Opportunities 3 LP (GBR) EPISO 3 LP (UK) EPISO 3 Luxembourg Holding S.a.r.l (LUX) EPISO 3 Wave Holding S.a.r.l (LUX) EPISO 4 (GP) II Sarl (LUX) EPISO 4 Student Housing SCSp (LUX) EPISO 4 (GP) LLP (GBR) European Property Investors Special Opportunities 4 LP (UK) EPISO 4 Caesar Holding Sarl (LUX) Trophy Value Added Fund EPISO 4 Luxembourg Holding Sarl (LUX) EPISO 4 Leo Holding Sarl (LUX) EPISO 4 Leo Holding BV (NLD) Powlise Power Station BV (NLD) EP Office 1 Spzoo (POL) EP Office 2 Spzoo (POL) EP Retail Spzoo (POL) EP Apartments Spzoo (POL) EP Hotel Spzoo (POL) EPISO 4 Seed Holding Sarl (LUX) EPISO 4 Seed Sarl (LUX) EPISO 4 Flower Holding Sarl (LUX) EPISO 4 Flower Sarl (LUX) EPISO 4 Armando Holding Sarl (LUX) EPISO 4 Armando Holding BV (NLD)</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 Armando Westwijk BV (NLD)
 EPIISO 4 Armando Diemerpien BV (NLD)
 EPIISO 4 Armando Ridderhof BV (NLD)
 EPIISO 4 Twilight GP Limited (UK)
 EPIISO 4 Twilight LP (UK)
 Twilight PRS Eclipse 110 DAC (IRL)
 Twilight Finance DAC (IRL)
 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)
 EPIISO 4 Oakland Holdco AB (SE)
 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)
 CCP 5 Feeder GP Sarl (LUX)
 CCP 5 Feeder 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 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 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)
 Raag Kings Cross Holdings Limited (Jersey)
 Raag Kings Cross Hotel Limited (Jersey)
 QMK KX 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>Raaq Paddington Holdings Limited (Jersey) Raaq Paddington Hotel Limited (Jersey) QMK Paddington Limited (UK) Raaq Canary Wharf Limited (Jersey) QMK Canary Wharf Limited (UK) Raaq Shoreditch Limited (Jersey) QMK Shoreditch Limited (UK) Raaq Aberdeen (Jersey) QMK Management Limited (UK) Raaq P2 Limited Jersey</p> <p>TIPS One Incentive Partners GP Limited (NJ) TIPS One Incentive Partners SLP (NJ) TIPS One GP Sarl (LUX) Tristan Income Plus Strategy One SCSp (LUX) TIPS One Alpha Holdings Sarl (LUX) TIPS One Alpha PV I Sarl (LUX) TIPS One Alpha PV II Sarl (LUX) TIPS One Alpha PV III Sarl (LUX)</p> <p>TIPS One Co-Investment GP Sarl (LUX) TIPS One Co-Investment SCSp (LUX)</p> <p>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)</p> <p>Tristan Capital Partners Asset Management Limited (GBR) TCP SPAIN, SL TCP France (FRA) TCP NL BV (NLD) TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)</p> <p>TCP Co-Investment (GP) S.à.r.l. (LUX) TCP Co-Investment SCSp (LUX)</p> <p>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)</p>	<p>Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX) Kartesia Securities IV (LUX) Kartesia Securities IV Topco S.à.r.l. (LUX)</p> <p>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)</p> <p>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 Belgium (BEL) Candriam France (FRA) Candriam Monétaire SICAV (FRA) Candriam Switzerland LLC (CHE) Candriam GP (LUX) Cordius (LUX) Cordius CIG (LUX)</p> <p>IndexIQ (LUX) IndexIQ Factors Sustainable Corporate Euro Bond (LUX) IndexIQ Factors Sustainable EMU Equity (LUX) IndexIQ Factors Sustainable Europe Equity (LUX) IndexIQ Factors Sustainable Japan Equity (LUX) IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)</p> <p>Candriam Absolute Return (LUX) Candriam Absolute Return Equity Market Neutral (LUX)</p> <p>Candriam Bonds (LUX) Candriam Bonds Capital Securities (LUX) Candriam Bonds Credit Alpha (LUX) Candriam Bonds Emerging Debt Local Currencies (LUX) Candriam Bonds Emerging Markets Candriam Bonds Emerging Markets Corporate Candriam Bonds Emerging Markets Total Return (LUX) Candriam Bonds Euro Long Term (LUX) Candriam Bonds International (LUX)</p> <p>Candriam Diversified Futures (BEL)</p> <p>Candriam Equities L (LUX) Candriam Equities L EMU Innovation (LUX) Candriam Equities L Meta Globe (LUX) Candriam Equities L Risk Arbitrage Opportunities (LUX)</p> <p>Candriam Impact One (LUX)</p> <p>Candriam L (LUX) Candriam L Dynamic Asset Allocation (LUX) Candriam L Multi-Asset Income & Growth (LUX) Candriam L Multi-Asset Premia (LUX)</p> <p>Candriam M (LUX) Candriam M Global Trading (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)

Candriam M Impact Finance (LUX)
Candriam M Multi Strategies (LUX)
Candriam Multi-Strategies (FRA)
Candriam Sustainable (LUX)
Candriam Sustainable Bond Global (LUX)
Candriam Sustainable Bond Global Convertible
Candriam Sustainable Bond Impact (LUX)
Candriam Sustainable Equity Emerging Markets Ex-China
Candriam Sustainable Equity Future Mobility (LUX)
Candriam Sustainable Equity Water
Candriam World Alternative (LUX)
Candriam World Alternative Alphamax (LUX)
Cleome Index Euro Long Term Bonds (LUX)
Cleome Index Euro Short Term Bonds (LUX)
Cleome Index World Equities (LUX)
NYLIM GF (Luxembourg)
NYLIM GF AUSBIL Global Essential Infrastructure
NYLIM GF AUSBIL Global Small Cap
NYLIM GF US Corporate Bonds
NYLIM GF US High Yield Corporate Bonds
Paricor (LUX)
Paricor Patrimonium (LUX)

Ausbil Investment Management Limited (AUS)

Ausbil Australia Pty. Ltd. (AUS)

Ausbil Asset Management Pty. Ltd. (AUS)

Ausbil Global Infrastructure Pty. Limited (AUS)

Ausbil Investment Management Limited Employee Share Trust (AUS)

Ausbil Global SmallCap Fund (AUS)

Ausbil Long Short Focus Fund (AUS)

NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
 REEP-IND Forest Park NJ LLC (DE)
 FP Building 4 LLC (DE)
 FP Building 1-2-3 LLC (DE)
 FP Building 17, LLC (DE)
 FP Building 20, LLC (DE)
 FP Mantua Grove LLC (DE)
 FP Lot 1.01 LLC (DE)
 REEP-IND NJ LLC (DE)
 NJIND JV LLC (DE)
 NJIND Hook Road LLC (DE)
 NJIND Bay Avenue LLC (DE)
 NJIND Bay Avenue Urban Renewal LLC (DE)
 NJIND Corbin Street LLC (DE)
 REEP-MF Cumberland TN LLC (DE)
 Cumberland Apartments, LLC (TN)
 REEP-MF Enclave TX LLC (DE)
 REEP-MF Marina Landing WA LLC (DE)
 REEP-SP Marina Landing LLC (DE)
 REEP-MF Mira Loma II TX LLC (DE)
 Mira Loma II, LLC (DE)
 REEP-MF Summitt Ridge CO LLC (DE)
 REEP-MF Woodridge IL LLC (DE)
 Centerpointe (Fairfax) Holdings LLC (DE)
 REEP-OFC 575 Lex NY LLC (DE)
 REEP-OFC 575 Lex NY GP LLC (DE)
 Maple REEP-OFC 575 Lex Holdings LP (DE)
 Maple REEP-OFC 575 Lex Owner LLC (DE)
 REEP-RTL SASI GA LLC (DE)
 REEP-RTL Bradford PA LLC (DE)
 REEP-RTL CTC NY LLC (DE)
 5005 LBJ Tower LLC (DE)
 REEP-OFC/RTL MARKET ROSS TX LLC (DE)
 MARKET ROSS TX JV LLC (DE)
 MARKET ROSS TX GARAGE OWNER LC (DE)
 MARKET ROSS TX OFFICE OWNER LLC (DE)
 MARKET ROSS TX RETAIL OWNER LLC (DE)
 REEP-OFC Mallory TN LLC (DE)
 3665 Mallory JV LLC (DE)
 REEP-OFC WATER RIDGE NC LLC (DE)
 REEP-OFC 2300 Empire LLC (DE)
 REEP-MF Wynnewood PA LLC (DE)
 Wynnewood JV LLC (DE)
 REEP-MU Fayetteville NC LLC (DE)
 501 Fayetteville JV LLC (DE)
 501 Fayetteville Owner LLC (DE)
 REEP-MU SOUTH GRAHAM NC LLC (DE)
 401 SOUTH GRAHAM JV LLC (DE)

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

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE						
.0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	DS	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	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		NYLIFE Real Estate Holdings, LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				New York Life Group Insurance Company of NY	NY	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
.0826	New York Life Group	64548	13-2556568				Life Insurance Company of North America	PA	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
.0826	New York Life Group	65498	23-1503749				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP VENTURE LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP VENTURE LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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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)	*
			83-2598877				REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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-MF Gateway TAF UT LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-MF Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAB JV LLC	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Max Assets Services Limited.....	.IND.....	NIA.....	Max Ventures and Industries Limited.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Square Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	51.000	New York Life Insurance Company.....	NO.....	
							Max Square Limited.....	.IND.....	NIA.....	New York Life Insurance Company.....	Ownership.....	49.000	New York Life Insurance Company.....	NO.....	
							Pharmax Corporation Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Towers Pvt. Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Estates 128 Pvt. Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Max Estates Gurgaon Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Acreage Builders Private. Limited.....	.IND.....	NIA.....	New York Life Insurance Company.....	Ownership.....	51.000	New York Life Insurance Company.....	NO.....	
							Acreage Builders Private. Limited.....	.IND.....	NIA.....	Max Estates Ltd.....	Ownership.....	49.000	New York Life Insurance Company.....	NO.....	
							NYL Cayman Holdings Ltd.....	.CYM.....	NIA.....	New York Life Enterprises LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Worldwide Capital Investments, LLC.....	.DE.....	NIA.....	NYL Cayman Holdings Ltd.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Seguros Monterrey New York Life, S.A. de C.V.....	.MEX.....	IA.....	New York Life Enterprises LLC.....	Ownership.....	99.998	New York Life Insurance Company.....	NO.....	
							Seguros Monterrey New York Life, S.A. de C.V.....	.MEX.....	IA.....	NYL Worldwide Capital Investments.....	Ownership.....	0.002	New York Life Insurance Company.....	NO.....	
							Administradora de Conductos SMNYL, S.A. de C.V.....	.MEX.....	NIA.....	Seguros Monterrey New York Life, S.A. de C.V.....	Ownership.....	99.000	New York Life Insurance Company.....	NO.....	
							Agencias de Distribucion SMNYL, S.A. de C.V.....	.MEX.....	NIA.....	Seguros Monterrey New York Life, S.A. de C.V.....	Ownership.....	99.000	New York Life Insurance Company.....	NO.....	
							Inmobiliaria SMNYL, S.A. de C.V.....	.MEX.....	NIA.....	Seguros Monterrey New York Life, S.A. de C.V.....	Ownership.....	99.000	New York Life Insurance Company.....	NO.....	
							Agencias de Distribucion SMNYL, S.A. de C.V.....	.MEX.....	NIA.....	Agencias de Distribucion SMNYL, S.A. de C.V.....	Ownership.....	1.000	New York Life Insurance Company.....	NO.....	
			26-1483563				Inmobiliaria SMNYL, S.A. de C.V.....	.MEX.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			13-3853547				Eagle Strategies LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			13-3808042		0001033244		New York Life Capital Corporation.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			27-0145686		0000071637		New York Life Trust Company.....	.NY.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
			13-3929029				NYLIFE Securities LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYLINK Insurance Agency Incorporated.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYLUK I Company.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYLUK II Company.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							Gresham Mortgage.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							W Construction Company.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							WUT.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							WIM (AIM).....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Investors (U.K.) Limited.....	.GBR.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Investors REIT Manager LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							NYL Investors NCVAD II GP, LLC.....	.DE.....	NIA.....	NYLIFE LLC.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-MF HENLEY CA LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-SP HENLEY JV LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	90.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-SP HENLEY OWNER LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-OFC 770 L Street CA LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-MF UNION CA LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II- HOLLIDAY UNION JV LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	90.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-OFC HARBORS CA LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	100.000	New York Life Insurance Company.....	NO.....	
							MNCVAD II-SEAGATE HARBORS LLC.....	.DE.....	NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.....	Ownership.....	90.000	New York Life Insurance Company.....	NO.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MNCVAD 11-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-BIG SHILOH JC LLC	DE	NIA	MNCVAD 11-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	35.000	New York Life Insurance Annuity Corporation	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2421807				MSSDF REIT II LLC	DE	NIA	Madison Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC (Delaware)	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB EI Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC (Delaware)	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC (Delaware)	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MVVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND POWAY CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC (Delaware)	DE	NIA	MADISON-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC (Delaware)								
							MADISON-SS Crozet VA LLC (Delaware)	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC (Delaware)	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							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	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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 (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	New York Life Insurance Company	NO	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

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			26-4248749		0001502130		MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	MackKay Shields LLC	Ownership	0.450	New York Life Insurance Company	NO	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP	DE	NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MackKay Shields Select Credit Opportunities Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MackKay Municipal New York Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MackKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MackKay Municipal Opportunity HL Fund LP	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MackKay Municipal Capital Trading GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MackKay Municipal Capital Trading Master Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MackKay Municipal Capital Trading Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0633343				MackKay Shields Long/Short Fund (Master)	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MackKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Europe Investment Management Limited	IRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561816				MackKay Shields Series Fund Managing Member LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MackKay Shields Series Fund	DE	NIA	MackKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540205				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP ... GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		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 ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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)	*
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	..CYM.....	..NIA.....	GoldPoint Partners Select Manager III GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager III GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager IV GenPar, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager V GenPar GP, LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager V GenPar, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager Fund V, L.P.	..DE.....	..NIA.....	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Canada V GenPar Inc.	..CAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	..CAN.....	..NIA.....	GoldPoint Partners Canada V GenPar Inc.	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Canada III GenPar, Inc	..CAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	..CAN.....	..NIA.....	GoldPoint Partners Canada III GenPar, Inc	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Canada IV GenPar Inc	..CAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	..CAN.....	..NIA.....	GoldPoint Partners Canada IV GenPar Inc	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GoldPoint Partners Co-Investment VI GenPar, LP	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001712763		GoldPoint Partners Co-Investment VI LP	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI - ECI Aggregator LP	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker A LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker B LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker C LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker D LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker E LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker F LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker G LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker H LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							GPP VI Blocker I LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Apogem Co-Invest VII GenPar, GP LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Apogem Co-Invest VII, GenPar LP	..DE.....	..NIA.....	Apogem Co-Invest VII GenPar, GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAMP GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets (Delaware) LP	DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets (Cayman) LP	CYM	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC (Delaware)	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987			DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCOPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		PASCOPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		PASCOPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		PASCOPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RidgeLake Co-Investment Partners, LP	DE	NIA	RidgeLake Partners, LP	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	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 Cerestra Investment Management LLP	MUS	NIA	NYLCAH Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WIFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WIFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	

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

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							CCP III Co-Investment (GP) Limited	.GBR	NIA	TOP Co-Investment SCoP (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Co-Investment LLP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) LLP	.GBR	NIA	EPIISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Incentive Partners LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	.GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	.GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	.GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	.LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Ollerton Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III Sarl	.LUX	NIA	Curzon Capital Partners III LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III UK Shopping Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							PR Kettering Limited	.GBR	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Eastleigh Sarl	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							White River Developments Limited	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopping Folkstone Sarl	.LUX	NIA	CCP III UK Shopping Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Austria Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	.LUX	NIA	CCP III Austria Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							CCP III Shopolis Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	10.000	New York Life Insurance Company	NO	
							CCP III Polska Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Netherlands Holding BV	.NLD	NIA	CCP III Polska Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Nova Investments Sp. z.o.o Sarl	.POL	NIA	CCP III Netherlands Holding BV	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Falcon Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Stadtgalerie Written GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	92.400	New York Life Insurance Company	NO	
							Stadtgalerie Written Marketing GmbH (Germany)		NIA	CCP III Falcon Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Castle Holding Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Fieldcoston Sarl	.LUX	NIA	CCP III Castle Holding Sarl	Ownership	94.900	New York Life Insurance Company	NO	
							CCP III Dartford JV Sarl	.LUX	NIA	Curzon Capital Partners III Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Dartford I Sarl	.LUX	NIA	CCP III Dartford JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	.GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners LP	.GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	.GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	.LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	.ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 2 Holding Sarl	.LUX	NIA	Curzon Capital Partners IV Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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							CCP IV Bolt 1 Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	.GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	.GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	.GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	.GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Sarl	.LUX	NIA	CCP IV Erneside Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							OPPCI CCP IV France Investments	.FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	.FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	.FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							CCP IV Omagh Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Garden Tower Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Solent Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV Kent Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kent Sarl	.LUX	NIA	CCP IV Kent Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl (PUX)		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	.LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Pinners Brow RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bolton Central RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	.GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	.GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	.LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	.LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	.LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	.GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							CCP 5 (GP) Sarl	.LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	.GBR	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.a.r.l.	.LUX	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	.LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Feeder SCSp	.LUX	NIA	CCP 5 Feeder GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	.NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	.LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	.LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	.LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	.LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	.GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Limited	.GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	.GBR	NIA	EPISO 6 Waterfall Top Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Raag P2 Limited	.NJ	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	.NJ	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	.LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	.LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV II Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV III Sarl	.LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	.LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	.ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 SCSp	.LUX	NIA	EPIISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Student Housing SCSp	.LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	94.892	New York Life Insurance Company	NO	
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	2.640	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.200	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	.BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	.FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Candriam Diversified Futures .....	.LUX	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Equities L .....	.LUX	NIA	Cordius CIG	Ownership.....	0.100	New York Life Insurance Company	NO	
							Candriam Equities L EMU Innovation .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	21.370	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Impact One .....	.LUX	NIA	Cordius CIG	Ownership.....	30.620	New York Life Insurance Company	NO	
							Candriam L .....	.LUX	NIA	Cordius CIG	Ownership.....	0.070	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation .....	.LUX	NIA	Cordius CIG	Ownership.....	4.760	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia .....	.LUX	NIA	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company	NO	
							Candriam M .....	.LUX	NIA	Cordius CIG	Ownership.....	8.010	New York Life Insurance Company	NO	
							Candriam M Global Trading .....	.LUX	NIA	Cordius CIG	Ownership.....	0.060	New York Life Insurance Company	NO	
							Candriam M Impact Finance .....	.LUX	NIA	Cordius CIG	Ownership.....	12.690	New York Life Insurance Company	NO	
							Candriam M Multi Strategies .....	.LUX	NIA	Cordius CIG	Ownership.....	0.140	New York Life Insurance Company	NO	
							Candriam Money Market .....	.LUX	NIA	Candriam Luxembourg	Other.....	0.320	New York Life Insurance Company	NO	
							Candriam Money Market Euro .....	.LUX	NIA	Candriam Money Market	Other.....	0.000	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA .....	.LUX	NIA	Cordius CIG	Other.....	0.580	New York Life Insurance Company	NO	
							Candriam Money Market Usd Sustainable .....	.LUX	NIA	Candriam Money Market	Other.....	0.000	New York Life Insurance Company	NO	
							Candriam Multi-Strategies .....	.FRA	NIA	Candriam Belgium	Ownership.....	16.510	New York Life Insurance Company	NO	
							Candriam Multi-Strategies .....	.FRA	NIA	Candriam France	Ownership.....	25.320	New York Life Insurance Company	NO	
							Candriam Multi-Strategies .....	.FRA	NIA	Candriam Luxembourg	Ownership.....	58.140	New York Life Insurance Company	NO	
							Candriam Multi-Strategies .....	.FRA	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Risk Arbitrage .....	.FRA	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership.....	19.250	New York Life Insurance Company	NO	
							Candriam Sustainable .....	.LUX	NIA	Cordius CIG	Ownership.....	0.090	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global .....	.LUX	NIA	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global Convertible .....	.LUX	NIA	Cordius CIG New York Life Insurance and Annuity Corporation	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact .....	.LUX	NIA	Cordius CIG	Ownership.....	22.750	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact .....	.LUX	NIA	Cordius CIG	Ownership.....	0.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China .....	.LUX	NIA	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water .....	.LUX	NIA	Cordius CIG	Ownership.....	100.000	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative .....	.LUX	NIA	Cordius CIG	Ownership.....	16.290	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax .....	.LUX	NIA	Cordius CIG	Ownership.....	16.790	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds .....	.LUX	NIA	Cleome Index	Ownership.....	0.070	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds .....	.LUX	NIA	Cleome Index	Ownership.....	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities .....	.LUX	NIA	Cleome Index	Ownership.....	0.010	New York Life Insurance Company	NO	
							NYLIM GF .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	20.970	New York Life Insurance Company	NO	
							NYLIM GF .....	.LUX	NIA	New York Life Investment Management LLC	Ownership.....	26.110	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							NYLIM GF NYLIM GF AUSBIL Global Essential Infrastructure NYLIM GF AUSBIL Global Essential Infrastructure NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX..... .LUX..... .LUX..... .LUX.....	NIA..... NIA..... NIA..... NIA.....	Cordius CIG New York Life Insurance and Annuity Corporation New York Life Investment Management Holdings LLC	Ownership..... Ownership..... Ownership.....	0.010 ... 0.000 ... 33.420 ...	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO..... NO..... NO.....	
							NYLIM GF AUSBIL Global Small Cap NYLIM GF AUSBIL Global Small Cap .....	.LUX..... .LUX.....	NIA..... NIA.....	Cordius CIG New York Life Investment Management Holdings LLC	Ownership..... Ownership.....	99.990 ... 0.010 ...	New York Life Insurance Company New York Life Insurance Company	NO..... NO.....	
							NYLIM GF US Corporate Bonds NYLIM GF US High Yield Corporate Bonds .....	.LUX..... .LUX.....	NIA..... NIA.....	New York Life Insurance and Annuity Corporation New York Life Investment Management Corporation	Ownership..... Ownership.....	100.000 ... 0.000 ...	New York Life Insurance Company New York Life Insurance Company	NO..... NO.....	
							NYLIM GF US High Yield Corporate Bonds NYLIM GF US High Yield Corporate Bonds .....	.LUX..... .LUX.....	NIA..... NIA.....	Cordius CIG Cordius CIG	Ownership..... Ownership.....	24.890 ... 0.020 ...	New York Life Insurance Company New York Life Insurance Company	NO..... NO.....	
							Paricor Paricor Patrimonium .....	.LUX..... .LUX.....	NIA..... NIA.....	Cordius CIG Cordius CIG	Ownership..... Ownership.....	0.070 ... 0.080 ...	New York Life Insurance Company New York Life Insurance Company	NO..... NO.....	
							Ausbil Investment Management Limited Ausbil Australia Pty. Ltd. Ausbil Asset Management Pty. Ltd. Ausbil Global Infrastructure Pty. Limited ... Ausbil Investment Management Limited Employee Share Trust .....	.AUS..... .AUS..... .AUS..... .AUS..... .AUS.....	NIA..... NIA..... NIA..... NIA..... NIA.....	Holdings II International Ausbil Investment Management Limited Ausbil Investment Management Limited Ausbil Investment Management Limited Ausbil Investment Management Limited	Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	80.130 ... 100.000 ... 100.000 ... 55.000 ... 100.000 ...	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO..... NO..... NO..... NO..... NO.....	
							Ausbil Global SmallCap Fund Ausbil Long Short Focus Fund .....	.AUS..... .AUS.....	NIA..... NIA.....	New York Life Insurance and Annuity Corporation New York Life Investment Management Corporation	Ownership..... Ownership.....	30.240 ... 23.190 ...	New York Life Insurance Company New York Life Insurance Company	NO..... NO.....	
			56-2412827 ..	3663273 ..	0000914898 ..		NYLIFE Distributors LLC Huntsville NVL LLC REEP-IND Forest Park NJ LLC FP Building 4 LLC FP Building 1-2-3 LLC FP Building 17, LLC FP Building 20, LLC FP Mantua Grove LLC FP Lot 1.01 LLC REEP-IND NJ LLC NJIND JV LLC NJIND Hook Road LLC NJIND Bay Avenue LLC NJIND Bay Avenue Urban Renewal LLC NJIND Corbin Street LLC REEP-MF Cumberland TN LLC Cumberland Apartments, LLC REEP-MF Enclave TX LLC REEP-MF Marina Landing WA LLC REEP-SP Marina Landing LLCDE..... .DE.....	NIA..... NIA.....	NYLife Real Estate Holdings, LLC NYLife Real Estate Holdings, LLC NYLife Real Estate Holdings, LLC REEP-IND Forest Park NJ LLC REEP-IND Forest Park NJ LLC REEP-IND Forest Park NJ LLC REEP-IND Forest Park NJ LLC REEP-IND Forest Park NJ LLC REEP-IND Forest Park NJ LLC NYLife Real Estate Holdings, LLC REEP-IND NJ LLC NJIND JV LLC NJIND JV LLC NJIND JV LLC NJIND JV LLC NYLife Real Estate Holdings, LLC REEP-MF Cumberland TN LLC NYLife Real Estate Holdings, LLC NYLife Real Estate Holdings, LLC NYLife Real Estate Holdings, LLC	Ownership..... Ownership.....	100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 93.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 100.000 ... 98.000 ...	New York Life Insurance Company New York Life Insurance Company	NO..... NO.....	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							REEP-MF Mira Loma II TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OF 575 Lex NY LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF 575 Lex NY GP LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OF 575 Lex Holdings LP	DE	NIA	REEP-OF 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OF 575 Lex Owner LLC	DE	NIA	REEP-OF 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Royal Centre GA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OF/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-OF/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-OF 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-OF Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OF Water Ridge NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF 2300 EMPIRE LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ Fayetteville NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MJ Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ SOUTH GRAHAM NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MJ SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OF Mass Ave MA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	

13.28

Asterisk	Explanation
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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

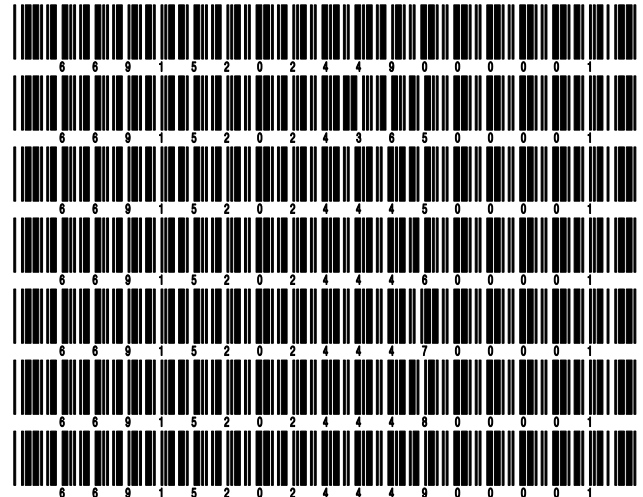
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY
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. Unearned reinsurance premium recoverable	86,142,019		86,142,019	88,409,391
2505. Collateral assignments	52,023,066		52,023,066	54,706,187
2506. Federal employees' group life conversion pool fund	4,747,512		4,747,512	4,747,512
2507. Administrative and other fees due and unpaid	3,074,706		3,074,706	4,017,634
2508. Amount due for undelivered securities	13,115	13,112	3	4
2509. Miscellaneous	27,543,110	27,543,110		
2510. Suspense and clearing	172,722,991	172,722,991		
2511. Overfunded pension and postretirement assets	476,759,872	476,759,872		
2597. Summary of remaining write-ins for Line 25 from overflow page	823,026,391	677,039,085	145,987,306	151,880,728

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Obligations under structured settlement agreements	148,990,697	148,488,779
2505. Other payable	33,602,692	32,332,717
2506. Liability for interest on claims	14,250,757	13,781,646
2507. Contingent liability	12,170,530	11,616,047
2508. Deferred gains liability	5,963,947	6,187,225
2509. Reserves required on certain group annuity separate accounts	5,084,989	4,876,754
2510. Adjustment to agents' progress sharing plan liability	3,499,036	3,794,031
2511. Deferred liability rebate commission	2,074,191	2,209,468
2512. Deferred rent payable	(888,417)	(900,667)
2513. (Overfunded) unfunded postretirement obligations for employees and agents	(168,870,346)	(173,315,678)
2597. Summary of remaining write-ins for Line 25 from overflow page	55,878,076	49,070,322

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Other deductions for reinsurance	601,482	594,735	2,658,103
2705. Fines, penalties and fees from regulatory authorities	87,374	123,384	73,441
2706. Change in special reserves on certain group policies	(3,195,266)	(4,675,980)	35,786,641
2797. Summary of remaining write-ins for Line 27 from overflow page	(2,506,410)	(3,957,861)	38,518,185

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Ceding commission			1,201,460,299
5305. Other		23,041	23,042
5306. Change in special reserves on certain group annuity contracts	(208,235)	5,855,585	4,995,329
5307. Change in liability for postretirement benefits	(4,445,333)	(1,932,152)	32,976,616
5308. Amortization of goodwill	(104,501,856)	(104,501,856)	(418,007,424)
5397. Summary of remaining write-ins for Line 53 from overflow page	(109,155,424)	(100,555,382)	821,447,862

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,523,550,396	2,301,454,089
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		445,359,715
2.2 Additional investment made after acquisition	11,596,809	81,294,691
3. Current year change in encumbrances	1,634,224	(136,700,648)
4. Total gain (loss) on disposals	55,812,038	66,117,029
5. Deduct amounts received on disposals	77,206,070	126,951,914
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	30,342,877	107,022,567
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,485,044,520	2,523,550,396
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	2,485,044,520	2,523,550,396

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	22,103,620,594	22,049,338,238
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	391,189,174	1,959,363,895
2.2 Additional investment made after acquisition	36,127,193	205,515,914
3. Capitalized deferred interest and other	2,610,144	14,906,629
4. Accrual of discount	1,461,622	5,791,214
5. Unrealized valuation increase/(decrease)	(55,482,305)	(70,938,831)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	620,269,033	2,056,949,219
8. Deduct amortization of premium and mortgage interest points and commitment fees	122,135	526,270
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		2,880,977
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	21,859,135,254	22,103,620,594
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	21,859,135,254	22,103,620,594
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	21,859,135,254	22,103,620,594

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,347,947,122	14,203,760,174
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	86,982,488	618,512,116
2.2 Additional investment made after acquisition	296,778,430	1,339,920,968
3. Capitalized deferred interest and other		
4. Accrual of discount	1,667	719,397
5. Unrealized valuation increase/(decrease)	12,655,105	52,523,794
6. Total gain (loss) on disposals	(2,082,153)	(3,951,204)
7. Deduct amounts received on disposals	574,228,294	1,535,878,396
8. Deduct amortization of premium and depreciation	50,151,630	166,602,239
9. Total foreign exchange change in book/adjusted carrying value	27,729,038	86,012,316
10. Deduct current year's other than temporary impairment recognized	43,400,563	247,069,803
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,102,231,209	14,347,947,122
12. Deduct total nonadmitted amounts	285,293,773	184,589,041
13. Statement value at end of current period (Line 11 minus Line 12)	13,816,937,436	14,163,358,080

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	151,604,004,627	144,113,107,372
2. Cost of bonds and stocks acquired	8,970,344,784	23,212,703,651
3. Accrual of discount	100,162,239	391,328,067
4. Unrealized valuation increase/(decrease)	134,018,093	(11,590,230)
5. Total gain (loss) on disposals	(93,218,001)	36,534,661
6. Deduct consideration for bonds and stocks disposed of	5,005,606,694	16,258,451,466
7. Deduct amortization of premium	33,590,350	120,192,357
8. Total foreign exchange change in book/adjusted carrying value	(129,488,065)	290,538,676
9. Deduct current year's other than temporary impairment recognized	12,858,668	60,212,866
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,181,995	10,239,119
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	155,535,949,960	151,604,004,627
12. Deduct total nonadmitted amounts	706,739,974	1,009,229,169
13. Statement value at end of current period (Line 11 minus Line 12)	154,829,209,986	150,594,775,458

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	88,982,855,094	51,054,984,779	49,746,239,882	95,741,811	90,387,341,802			88,982,855,094
2. NAIC 2 (a)	42,239,631,222	5,409,505,504	3,398,563,378	(301,830,431)	43,948,742,917			42,239,631,222
3. NAIC 3 (a)	4,666,108,589	314,751,004	204,568,309	148,208,332	4,924,499,616			4,666,108,589
4. NAIC 4 (a)	3,417,668,733	263,493,878	146,937,687	(91,134,266)	3,443,090,658			3,417,668,733
5. NAIC 5 (a)	360,244,021	15,600,476	45,027,244	80,916,387	411,733,640			360,244,021
6. NAIC 6 (a)	38,225,819	5,455,104	7,711,173	8,301,158	44,270,908			38,225,819
7. Total Bonds	139,704,733,478	57,063,790,745	53,549,047,673	(59,797,009)	143,159,679,541			139,704,733,478
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	73,883,560			(157,300)	73,726,260			73,883,560
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	10,603,835	4,392,337		(1,882,968)	13,113,204			10,603,835
13. NAIC 6	79,219,740			716,538	79,936,278			79,219,740
14. Total Preferred Stock	163,707,136	4,392,337		(1,323,730)	166,775,743			163,707,136
15. Total Bonds and Preferred Stock	139,868,440,614	57,068,183,082	53,549,047,673	(61,120,739)	143,326,455,284			139,868,440,614

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

NAIC 1 \$2,521,910,498 ; NAIC 2 \$134,836,778 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	21,122,439	xxx	20,945,844	172,500	33,370

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,555,035	274,209,169
2. Cost of short-term investments acquired	11,168,844	56,591,621
3. Accrual of discount	405,560	4,861,596
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		93,092
6. Deduct consideration received on disposals	36,007,000	290,252,263
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		51,819
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,122,439	45,555,035
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	21,122,439	45,555,035

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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)	873,274,774
2. Cost Paid/(Consideration Received) on additions	17,897,293
3. Unrealized Valuation increase/(decrease)	(309,201,773)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(223,072,753)
6. Considerations received/(paid) on terminations	(217,694,022)
7. Amortization	(651,241)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	2,287,218
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	578,227,540
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	578,227,540

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	(404,829)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	1,659,464
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	(852,303)
3.14 Section 1, Column 18, prior year	(10,437,304)
	9,585,001
	9,585,001
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	(852,303)
3.24 Section 1, Column 19, prior year plus	(10,437,304)
3.25 SSAP No. 108 adjustments	9,585,001
	9,585,001
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,254,635
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,254,635

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
06051AB*2	Long Bond Replication	1.F	175,000,000	224,725,839	225,125,595	10/13/2023	10/17/2025	Bond Forward		9,937,216	761152-AA-8	RESMED INC	2.A	100,000	95,732
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-EF-6	WATERS CORPORATION	2.B	100,000	95,365
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545-AA-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,895,657
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-SB-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000	174,016
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-AA-9	EQUITY ONE INC	2.A	2,500,000	2,403,730
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	864,757
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-BB-0	KILROY REALTY LP	2.B	100,000	97,100
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169-AA-3	MARS INC	1.E	1,000,000	923,216
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-SB-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000	356,776
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-AA-8	RESMED INC	2.A	3,000,000	2,871,961
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	576,880
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-EF-6	WATERS CORPORATION	2.B	2,700,000	2,574,857
06051AB*2	Long Bond Replication	1.F						Bond Forward			C0104B-AC-4	AIRBUS CANADA LP	1.F FE	800,000	743,422
06051AB*2	Long Bond Replication	1.F						Bond Forward			11283F-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,006,408
06051AB*2	Long Bond Replication	1.F						Bond Forward				CLARION LION PROPERTIES FUND HOLDI			
06051AB*2	Long Bond Replication	1.F						Bond Forward			18055-AA-0		1.G	200,000	190,697
06051AB*2	Long Bond Replication	1.F						Bond Forward			23357-AA-7	DTE GAS COMPANY	1.F	300,000	292,393
06051AB*2	Long Bond Replication	1.F						Bond Forward			28501-AA-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	193,399
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-AA-9	EQUITY ONE INC	2.A	1,500,000	1,442,238
06051AB*2	Long Bond Replication	1.F						Bond Forward				FOOTBALL CLUB TERM NOTES 2032 TRUS			
06051AB*2	Long Bond Replication	1.F						Bond Forward			34502-AA-8		1.F FE	300,000	284,752
06051AB*2	Long Bond Replication	1.F						Bond Forward				FOOTBALL CLUB TERM NOTES 2032-A TR			
06051AB*2	Long Bond Replication	1.F						Bond Forward			34502-AA-6		1.F FE	200,000	192,478
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	95,804
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735	1,153,009
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545-AA-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000	979,131
06051AB*2	Long Bond Replication	1.F						Bond Forward			46361-AA-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	939,624
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-BB-0	KILROY REALTY LP	2.B	200,000	194,199
06051AB*2	Long Bond Replication	1.F						Bond Forward			553530-AA-5	MSC INDUSTRIAL DIRECT CO INC	2.B	8,000,000	7,592,784
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	290,926
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081F-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	295,159
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081F-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	314,717
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	570,033
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169-AA-5	MARS INC	1.E	2,000,000	1,902,307
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169-AA-3	MARS INC	1.E	3,000,000	2,769,649
06051AB*2	Long Bond Replication	1.F						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000	1,538,363
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	542,775	566,948
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	54,550	56,980
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	118,511	123,789
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	111,828	116,809
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	113,192	118,233
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	114,556	119,658
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	114,556	119,658
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	110,465	115,384
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079-AA-4	SYSTEM LLC	1.F PL	110,465	115,384

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	109,101	113,960
06051AB*2	Long Bond Replication	1.F						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	186,385
06051AB*2	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	979,838
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	87,445
06051AB*2	Long Bond Replication	1.F						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	800,000	775,234
06051AB*2	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	600,000	578,703
06051AB*2	Long Bond Replication	1.F						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,800,000	1,693,947
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	194,076
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	500,000	485,189
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	1,200,000	1,141,899
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	1,000,000	951,583
06051AB*2	Long Bond Replication	1.F						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000	1,882,623
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	700,000	670,124
06051AB*2	Long Bond Replication	1.F						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	295,784
06051AB*2	Long Bond Replication	1.F						Bond Forward			798237-F*-5	SAN JOSE WATER	1.F	2,485,998	2,576,792
06051AB*2	Long Bond Replication	1.F						Bond Forward			87305N-AA-5	TTX COMPANY	1.F	700,000	652,837
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	800,000	769,173
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-E*-6	WATERS CORPORATION	2.B	600,000	572,190
06051AB*2	Long Bond Replication	1.F						Bond Forward			F0164*-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	952,316
06051AB*2	Long Bond Replication	1.F						Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	300,000	288,552
06051AB*2	Long Bond Replication	1.F						Bond Forward			G1744*-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000	1,001,599
06051AB*2	Long Bond Replication	1.F						Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.G	4,000,000	3,864,122
06051AB*2	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,464,252
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q2107*-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000	1,564,366
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000	7,409,416
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3917*-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000	1,068,466
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3920*-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000	1,394,786
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	900,000	849,030
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q87738-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000	952,840
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	3,942,812
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	1,300,000	1,262,295
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	10,000,000	9,232,163
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	1,978,881
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	5,900,000	5,648,190
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	6,730,261
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-E*-6	WATERS CORPORATION	2.B	5,500,000	5,245,079
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	2,005,140	1,858,555
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000	14,125,021
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	10,700,000	10,094,020
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q5995*-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000	8,217,173
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	200,514	185,856
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	2,300,000	2,169,743
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	673,658
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	1,000,000	961,492
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868	576,504
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545*-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,500,000	1,468,697
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	100,000	97,100
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	923,216
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	87,445

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
06051AB*2	Long Bond Replication	1.F						Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	500,000	484,144
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	384,586
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	200,514	185,856
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000	1,115,133
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	500,000	471,683
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	1,000,000	966,726
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	87,445
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q39718-AB-5	GPT RE LTD	1.G FE	900,000	849,030
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	2,500,000	2,403,730
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000	1,305,555
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	2,600,000	2,489,033
06051AB*2	Long Bond Replication	1.F						Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	3,900,000	3,776,320
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	7,419,017	6,876,655
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000	3,625,223
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	500,000	480,746
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,895,657
06051AB*2	Long Bond Replication	1.F						Bond Forward			45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G	9,000,000	9,607,176
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	200,000	194,199
06051AB*2	Long Bond Replication	1.F						Bond Forward			535330-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	949,098
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000	234,353
06051AB*2	Long Bond Replication	1.F						Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	1,000,000	968,287
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000	1,153,759
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	400,000	371,711
06051AB*2	Long Bond Replication	1.F						Bond Forward			G7334#-AA-1	RRPF ENGINE LEASING LIMITED	2.C FE	500,000	468,536
06051AB*2	Long Bond Replication	1.F						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.B FE	1,500,000	1,476,995
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	673,658
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	1,000,000	961,492
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	864,757
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	300,000	291,299
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	2,000,000	1,846,433
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	1,300,000	1,244,516
06051AB*2	Long Bond Replication	1.F						Bond Forward			775198-AQ-3	ROGERS GROUP INC	2.B	500,000	484,144
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	576,880
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	1,200,000	1,144,381
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	601,542	557,567
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000	1,858,555
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000	1,933,452
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	1,100,000	1,057,641
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434	288,252
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	100,000	97,100
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000	112,804
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	2.A	700,000	670,124
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	384,586
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-E#-6	WATERS CORPORATION	2.B	600,000	572,190
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000	1,486,844
17305AC#8	Long Bond Replication	1.G	110,000,000	119,200,000	104,103,456	03/28/2023	03/26/2025	Bond Forward		(11,440,701)	82104#-AJ-8	SHEETZ INC	2.B	500,000	488,899
17305AC#8	Long Bond Replication	1.G						Bond Forward			153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,000,000	1,847,892
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	700,000	684,458
17305AC#8	Long Bond Replication	1.G						Bond Forward			941848-F#-7	WATERS CORPORATION	2.B	1,400,000	1,304,062
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000	394,709
17305AC#8	Long Bond Replication	1.G						Bond Forward			15189#-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	7,000,000	6,981,523

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
17305AC#8	Long Bond Replication	1.G						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	8,350,000	8,053,619
17305AC#8	Long Bond Replication	1.G						Bond Forward			864688-AG-7	SUEZ WATER RESOURCES LLC	1.F	1,300,000	1,287,558
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000	1,904,631
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	14,500,000	14,154,432
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	14,000,000	13,688,199
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000	11,623,216
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,713,893
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	500,000	488,899
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	952,316
17305AC#8	Long Bond Replication	1.G						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	1,000,000	987,007
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,464,252
17305AC#8	Long Bond Replication	1.G						Bond Forward			N42810-BV-6	KONINKLIJKE VOPAK NV	2.B	800,000	780,829
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	600,000	586,637
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000	394,709
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q87738-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,524,544
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	300,000	293,339
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	952,316
17305AC#8	Long Bond Replication	1.G						Bond Forward			N42810-BV-6	KONINKLIJKE VOPAK NV	2.B	400,000	390,415
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,000,000	977,729
17305AC#8	Long Bond Replication	1.G						Bond Forward			05332*-BJ-6	AUTOMOTIVE RENTALS INC	2.A	9,000,000	8,852,923
17305AC#8	Long Bond Replication	1.G						Bond Forward			15189#-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	2,000,000	1,994,721
17305AC#8	Long Bond Replication	1.G						Bond Forward			422410-AD-1	HEARST COMMUNICATIONS INC	1.G	4,500,000	4,445,317
17305AC#8	Long Bond Replication	1.G						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,100,000	1,082,249
17305AC#8	Long Bond Replication	1.G						Bond Forward			864688-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	99,043
17305AC#8	Long Bond Replication	1.G						Bond Forward			N73388-AC-5	RED ELECTRICA FINANCE B.V.	2.A	1,000,000	997,911
17305AC#8	Long Bond Replication	1.G						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD	2.A PL	1,000,000	1,007,147
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	1,400,000	1,368,917
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	4,000,000	3,809,262
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	4,000,000	3,904,671
17305AC#8	Long Bond Replication	1.G						Bond Forward			N42810-BV-6	KONINKLIJKE VOPAK NV	2.B	1,800,000	1,756,865
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	400,000	386,927
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	986,773
17305AC#8	Long Bond Replication	1.G						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD	2.A PL	500,000	503,573
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	1,200,000	1,173,357
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	2,500,000	2,440,419
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	750,000	697,393
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	600,000	592,064
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q87738-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,524,544
17305AD*1	Long Bond Replication	1.G	300,000,000	358,869,240	331,167,906	07/17/2023	07/18/2025	Bond Forward	(19,610,642)		11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	2,006,408
17305AD*1	Long Bond Replication	1.G						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000	1,458,359
17305AD*1	Long Bond Replication	1.G						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,729,513
17305AD*1	Long Bond Replication	1.G						Bond Forward			422410-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	971,935
17305AD*1	Long Bond Replication	1.G						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	189,573
17305AD*1	Long Bond Replication	1.G						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	1,900,000	1,843,653
17305AD*1	Long Bond Replication	1.G						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	979,699
17305AD*1	Long Bond Replication	1.G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	300,000	291,747

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1. G	400,000	378,104
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1. G	500,000	481,887
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2. B	1,200,000	1,148,560
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490#-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	400,000	375,389
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490#-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	100,000	93,847
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1. F FE	500,000	474,587
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502#-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1. F FE	100,000	96,239
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	2,200,000	2,153,802
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1. F FE	328,660	314,717
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1. G	2,900,000	2,729,137
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1. F	800,000	761,266
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1. F	600,000	570,950
17305AD*1	Long Bond Replication	1. G						Bond Forward			073096-A*-0	BAYPORT POLYMERS LLC	1. E PL	10,000,000	9,937,600
17305AD*1	Long Bond Replication	1. G						Bond Forward			031100-P*-5	AMETEK INC	2. A	1,000,000	979,699
17305AD*1	Long Bond Replication	1. G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2. B	500,000	486,245
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2. B	700,000	669,993
17305AD*1	Long Bond Replication	1. G						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2. B FE	6,750,000	6,646,479
17305AD*1	Long Bond Replication	1. G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2. B	4,300,000	4,181,708
17305AD*1	Long Bond Replication	1. G						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC	2. B	23,500,000	22,847,628
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	25,700,000	25,160,323
17305AD*1	Long Bond Replication	1. G						Bond Forward			42241#-AD-1	HEARST COMMUNICATIONS INC	1. G	4,500,000	4,445,317
17305AD*1	Long Bond Replication	1. G						Bond Forward			45168D-AB-3	IDEXX LABORATORIES INC	2. B	14,900,000	14,566,876
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1. F FE	8,800,000	8,512,672
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AJ-8	PRIME PROPERTY FUND LLC	1. G	7,700,000	7,466,380
17305AD*1	Long Bond Replication	1. G						Bond Forward				TPF EQUITY REIT OPERATING PARTNERS			
17305AD*1	Long Bond Replication	1. G						Bond Forward			87278*-AD-4		1. G	38,200,000	37,053,217
17305AD*1	Long Bond Replication	1. G						Bond Forward			Q8773#-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1. G FE	11,700,000	11,397,172
17305AD*1	Long Bond Replication	1. G						Bond Forward			Q8773#-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1. G FE	24,400,000	23,249,303
17305AD*1	Long Bond Replication	1. G						Bond Forward				BROOKFIELD POWER NEW YORK FINANCE L.P.	2. B PL	500,000	501,602
17305AD*1	Long Bond Replication	1. G						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1. E PL	2,500,000	2,349,061
17305AD*1	Long Bond Replication	1. G						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1. E	600,000	559,154
17305AD*1	Long Bond Replication	1. G						Bond Forward			720186-E*-8	PIEDMONT NATURAL GAS COMPANY INC	2. A	1,000,000	944,299
17305AD*1	Long Bond Replication	1. G						Bond Forward				AMERICOLD REALTY OPERATING PARTNER			
17305AD*1	Long Bond Replication	1. G						Bond Forward			03063#-AA-2		2. B FE	600,000	582,206
17305AD*1	Long Bond Replication	1. G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2. B	200,000	194,498
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1. G	100,000	94,526
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1. G	200,000	192,755
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2. B	500,000	478,567
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490#-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	600,000	563,084
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490#-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	200,000	187,695
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1. F FE	200,000	189,835
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502#-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1. F FE	100,000	96,239

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	
17305AD*1	Long Bond Replication	1. G						Bond Forward				353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000	783,201
17305AD*1	Long Bond Replication	1. G						Bond Forward				46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000	469,812
17305AD*1	Long Bond Replication	1. G						Bond Forward				56081*-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	189,573
17305AD*1	Long Bond Replication	1. G						Bond Forward				645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	93,192
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	500,000	474,555
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,200,000	1,129,298
17305AD*1	Long Bond Replication	1. G						Bond Forward				G1744*-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000	500,800
17305AD*1	Long Bond Replication	1. G						Bond Forward				Q87738-AE-8	STOCKLAND TRUST MANAGEMENT LTD AMERICOLD REALTY OPERATING PARTNER	1.G FE	800,000	779,294
17305AD*1	Long Bond Replication	1. G						Bond Forward				03063*-AA-2		2.B FE	300,000	291,103
17305AD*1	Long Bond Replication	1. G						Bond Forward				031100-P*-5	AMETEK INC	2.A	1,000,000	979,699
17305AD*1	Long Bond Replication	1. G						Bond Forward				038336-E8-8	APTARGROUP INC	2.C	500,000	482,772
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055*-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	94,526
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055*-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	100,000	96,377
17305AD*1	Long Bond Replication	1. G						Bond Forward				28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC .. FOOTBALL CLUB TERM NOTES 2032 TRUS	2.B	100,000	96,699
17305AD*1	Long Bond Replication	1. G						Bond Forward				34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	189,835
17305AD*1	Long Bond Replication	1. G						Bond Forward				34502*-AB-6		1.F FE	100,000	96,239
17305AD*1	Long Bond Replication	1. G						Bond Forward				46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	939,624
17305AD*1	Long Bond Replication	1. G						Bond Forward				645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	186,385
17305AD*1	Long Bond Replication	1. G						Bond Forward				G1744*-AM-0	CADOGAN ESTATES LIMITED	2.B	500,000	500,800
17305AD*1	Long Bond Replication	1. G						Bond Forward				05279*-AH-2	AUTOLIV ASP INC	2.B FE	2,500,000	2,461,659
17305AD*1	Long Bond Replication	1. G						Bond Forward				09951*-AJ-9	BORAL INDUSTRIES INC	2.B	2,000,000	1,944,980
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055*-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	1,100,000	1,039,786
17305AD*1	Long Bond Replication	1. G						Bond Forward				28501*-AI-5	ELECTRIC TRANSMISSION TEXAS LLC ..	2.B	1,200,000	1,148,560
17305AD*1	Long Bond Replication	1. G						Bond Forward				41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	4,476,508	4,323,784
17305AD*1	Long Bond Replication	1. G						Bond Forward				42241*-AJ-8	HEARST COMMUNICATIONS INC	1.G	3,000,000	2,915,805
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	2,900,000	2,729,137
17305AD*1	Long Bond Replication	1. G						Bond Forward				74264*-AD-8	PRISA LHC LLC	1.F	800,000	761,266
17305AD*1	Long Bond Replication	1. G						Bond Forward				74264*-AD-8	PRISA LHC LLC	1.F	600,000	570,950
17305AD*1	Long Bond Replication	1. G						Bond Forward				17858P-A*-2	CITY OF HOPE	1.F	37,000,000	38,003,255
17305AD*1	Long Bond Replication	1. G						Bond Forward				353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	4,400,000	4,307,604
17305AD*1	Long Bond Replication	1. G						Bond Forward				450319-D*-6	ITC MIDWEST LLC	1.F	3,500,000	3,366,550
17305AD*1	Long Bond Replication	1. G						Bond Forward				449298-AJ-3	ICRE REIT HOLDINGS AMERICOLD REALTY OPERATING PARTNER	2.B	14,000,000	14,124,222
17305AD*1	Long Bond Replication	1. G						Bond Forward				03063*-AA-2		2.B FE	4,000,000	3,881,374
17305AD*1	Long Bond Replication	1. G						Bond Forward				031100-P*-5	AMETEK INC	2.A	2,000,000	1,959,398
17305AD*1	Long Bond Replication	1. G						Bond Forward				038336-E*-0	APTARGROUP INC	2.C	1,500,000	1,451,416
17305AD*1	Long Bond Replication	1. G						Bond Forward				038336-E8-8	APTARGROUP INC	2.C	2,000,000	1,931,089
17305AD*1	Long Bond Replication	1. G						Bond Forward				09951*-AJ-9	BORAL INDUSTRIES INC	2.B	600,000	583,494
17305AD*1	Long Bond Replication	1. G						Bond Forward				11283*-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	1,000,000	1,003,204
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055*-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	300,000	283,578
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055*-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	1,200,000	1,156,529
17305AD*1	Long Bond Replication	1. G						Bond Forward				28501*-AI-5	ELECTRIC TRANSMISSION TEXAS LLC .. FOOTBALL CLUB TERM NOTES 2020-XI T	2.B	200,000	191,427
17305AD*1	Long Bond Replication	1. G						Bond Forward				344908-AC-8		1.F FE	200,000	187,695

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	100,000	93,847
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	949,174
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	192,478
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,200,000	5,090,805
17305AD*1	Long Bond Replication	1. G						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,729,513
17305AD*1	Long Bond Replication	1. G						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	971,935
17305AD*1	Long Bond Replication	1. G						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	500,000	469,812
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	284,359
17305AD*1	Long Bond Replication	1. G						Bond Forward			57169*-AU-1	MARS INC	1.E	10,000,000	9,649,368
17305AD*1	Long Bond Replication	1. G						Bond Forward			645669-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	93,192
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	600,000	564,649
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	200,000	190,317
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	100,000	95,158
17305AD*1	Long Bond Replication	1. G						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	7,800,000	7,568,679
17305AD*1	Long Bond Replication	1. G						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	979,699
17305AD*1	Long Bond Replication	1. G						Bond Forward			038336-E@-8	APTARGROUP INC	2.C	500,000	482,772
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	2,400,000	2,313,058
17305AD*1	Long Bond Replication	1. G						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC	2.B	1,500,000	1,458,359
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,000,000	938,473
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	187,695
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	700,000	664,421
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	200,000	192,478
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000	2,153,802
17305AD*1	Long Bond Replication	1. G						Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	971,935
17305AD*1	Long Bond Replication	1. G						Bond Forward			44929@-AJ-3	ICRE REIT HOLDINGS	2.B	4,000,000	4,035,492
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	189,573
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	32,866	31,472
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AC-3	PRIME PROPERTY FUND LLC	1.G	600,000	591,114
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	200,000	189,822
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	1,200,000	1,129,298
17305AD*1	Long Bond Replication	1. G						Bond Forward			Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000	779,294
17305AD*1	Long Bond Replication	1. G						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2.B FE	600,000	582,206
17305AD*1	Long Bond Replication	1. G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000	194,498
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	189,052
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	1.G	200,000	192,755
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	95,713
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	800,000	750,778
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	200,000	187,695
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	100,000	96,239
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000	783,201

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	100,000	95,158
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	100,000	95,158
949746L08	Long Bond Replication	1.A	200,000,000	273,037,285	250,639,195	07/06/2023	07/08/2025	Bond Forward	(11,037,750)		97786*-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,463,026
949746L08	Long Bond Replication	1.A						Bond Forward			294752*-A*-1	EQUITY ONE INC	2.A	1,700,000	1,636,026
949746L08	Long Bond Replication	1.A						Bond Forward			720186*-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,009,806	947,286
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	3,000,000	2,823,935
949746L08	Long Bond Replication	1.A						Bond Forward			749868*-BB-6	PREEF AMERICA REIT II INC	1.G	200,000	179,362
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	1,400,000	1,380,323
949746L08	Long Bond Replication	1.A						Bond Forward			87305N*-A*-5	TTX COMPANY	1.F	1,200,000	1,119,148
949746L08	Long Bond Replication	1.A						Bond Forward			88259*-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	900,000	848,438
949746L08	Long Bond Replication	1.A						Bond Forward			294752*-A*-1	EQUITY ONE INC	2.A	1,100,000	1,058,605
949746L08	Long Bond Replication	1.A						Bond Forward			83569C*-A*-3	SONOVA HOLDING AG	2.A	2,000,000	1,932,099
949746L08	Long Bond Replication	1.A						Bond Forward			97786*-AK-8	WOLSELEY CAPITAL INC	2.A FE	600,000	585,210
949746L08	Long Bond Replication	1.A						Bond Forward				MOSIAC FOREST MANAGEMENT LTD			
949746L08	Long Bond Replication	1.A						Bond Forward			C5847*-AB-9	PARTNERSHIP	2.A PL	1,000,000	1,007,147
949746L08	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000	10,624,180
949746L08	Long Bond Replication	1.A						Bond Forward			294752*-A*-1	EQUITY ONE INC	2.A	15,600,000	15,012,944
949746L08	Long Bond Replication	1.A						Bond Forward			311900*-B8-2	FASTENAL COMPANY	1.F	21,500,000	20,153,977
949746L08	Long Bond Replication	1.A						Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,284,913
949746L08	Long Bond Replication	1.A						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000	1,523,868
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	1,990,181	2,078,817
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	200,018	208,926
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	434,540	453,893
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	410,037	428,299
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	415,038	433,522
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	438,745
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	438,745
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	423,076
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	423,076
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	400,036	417,853
949746L08	Long Bond Replication	1.A						Bond Forward			720186*-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,107,867	10,420,148
949746L08	Long Bond Replication	1.A						Bond Forward			749868*-BB-6	PREEF AMERICA REIT II INC	1.G	3,600,000	3,228,520
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	23,500,000	22,980,030
949746L08	Long Bond Replication	1.A						Bond Forward			83569C*-A*-3	SONOVA HOLDING AG	2.A	11,000,000	10,626,542
949746L08	Long Bond Replication	1.A						Bond Forward			88259*-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	9,600,000	9,050,010
949746L08	Long Bond Replication	1.A						Bond Forward			97786*-AK-8	WOLSELEY CAPITAL INC	2.A FE	15,000,000	14,630,259
949746L08	Long Bond Replication	1.A						Bond Forward			45168D*-A8-3	IDEXX LABORATORIES INC	2.B	2,300,000	2,248,578
949746L08	Long Bond Replication	1.A						Bond Forward				PROLOGIS TARGETED US LOGISTICS FUN			
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		2.A	2,000,000	1,882,623
949746L08	Long Bond Replication	1.A						Bond Forward			749868*-BB-6	PREEF AMERICA REIT II INC	1.G	200,000	179,362
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	492,973
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,000,000	977,874
949746L08	Long Bond Replication	1.A						Bond Forward			83569C*-A*-3	SONOVA HOLDING AG	2.A	500,000	483,025
949746L08	Long Bond Replication	1.A						Bond Forward			864688*-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	379,581
949746L08	Long Bond Replication	1.A						Bond Forward			87305N*-A*-5	TTX COMPANY	1.F	700,000	652,837

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000	565,626
949746L08	Long Bond Replication	1.A						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	500,000	484,189
949746L08	Long Bond Replication	1.A						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC PROLOGIS TARGETED US LOGISTICS FUN	2.A FE	900,000	877,816
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		2.A	1,000,000	941,312
949746L08	Long Bond Replication	1.A						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	295,784
949746L08	Long Bond Replication	1.A						Bond Forward			86468#-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	379,581
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	500,000	466,312
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	300,000	282,813
949746L08	Long Bond Replication	1.A						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	242,094
949746L08	Long Bond Replication	1.A						Bond Forward			294752-A*-1	EQUITY ONE INC FOOTBALL CLUB TERM NOTES 2033 TRUS	2.A	1,700,000	1,636,026
949746L08	Long Bond Replication	1.A						Bond Forward			34489#-AA-7		1.F FE	1,500,000	1,467,319
949746L08	Long Bond Replication	1.A						Bond Forward			42241#-AD-1	HEARST COMMUNICATIONS INC	1.G	2,500,000	2,469,621
949746L08	Long Bond Replication	1.A						Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	3,000,000	2,840,557
949746L08	Long Bond Replication	1.A						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,600,000	2,515,108
949746L08	Long Bond Replication	1.A						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	6,700,000	6,309,614
949746L08	Long Bond Replication	1.A						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	900,000	868,055
949746L08	Long Bond Replication	1.A						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	194,076
949746L08	Long Bond Replication	1.A						Bond Forward			74264*-AC-0	PRISA LHC LLC PROLOGIS TARGETED US LOGISTICS FUN	1.F	300,000	291,113
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		2.A	14,000,000	13,178,364
949746L08	Long Bond Replication	1.A						Bond Forward			74986#-BB-6	FREEF AMERICA REIT II INC	1.G	1,000,000	896,811
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	4,000,000	3,864,197
949746L08	Long Bond Replication	1.A						Bond Forward			86468#-AG-7	SUEZ WATER RESOURCES LLC	1.F	600,000	594,258
949746L08	Long Bond Replication	1.A						Bond Forward			86468#-AH-5	SUEZ WATER RESOURCES LLC	1.F	1,400,000	1,328,534
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,756,380
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	3,300,000	3,110,941
949746L08	Long Bond Replication	1.A						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,463,026
949746L08	Long Bond Replication	1.A						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE ANGLIAN WATER SERVICES FINANCING P	1.G	2,000,000	1,904,631
949746L08	Long Bond Replication	1.A						Bond Forward			G0369#-AW-6		1.G FE	500,000	480,919
949746L08	Long Bond Replication	1.A						Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,961,815
949746L08	Long Bond Replication	1.A						Bond Forward			N7338#-AC-5	RED ELECTRICA FINANCE B.V.	2.A	1,000,000	997,911
949746L08	Long Bond Replication	1.A						Bond Forward			Q8773#-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,200,000	1,168,941
949746L08	Long Bond Replication	1.A						Bond Forward			Q8773#-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	2,600,000	2,477,385
949746L08	Long Bond Replication	1.A						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,056,430
949746L08	Long Bond Replication	1.A						Bond Forward			Q9194#-AC-1	TRANSPower NEW ZEALAND LIMITED	1.D	800,000	777,515
949746L08	Long Bond Replication	1.A						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	300,000	288,710
949746L08	Long Bond Replication	1.A						Bond Forward			45168#-AG-3	IDEXX LABORATORIES INC.	2.B	7,500,000	7,332,320
949746L08	Long Bond Replication	1.A						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000	1,888,599
949746L08	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	4,000,000	3,789,145
949746L08	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC PROLOGIS TARGETED US LOGISTICS FUN	2.A	1,009,806	947,286
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		2.A	6,000,000	5,647,870
949746L08	Long Bond Replication	1.A						Bond Forward			74986#-BB-6	FREEF AMERICA REIT II INC	1.G	200,000	179,362
949746L08	Long Bond Replication	1.A						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,056,430
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	966,049
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	2,200,000	2,051,772
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,800,000	1,696,877
949746L08	Long Bond Replication	1.A						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	242,094
949746L08	Long Bond Replication	1.A						Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	4,000,000	3,787,409

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
949746L@8	Long Bond Replication	1.A						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	2,000,000	1,882,623
949746L@8	Long Bond Replication	1.A						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	400,000	358,724
949746L@8	Long Bond Replication	1.A						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	5,700,000	5,619,888
949746L@8	Long Bond Replication	1.A						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000	1,466,810
949746L@8	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	966,049
949746L@8	Long Bond Replication	1.A						Bond Forward			87305N-A*-5	TTX COMPANY	1.F	700,000	652,837
949746L@8	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000	1,131,251
949746L@8	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,009,806	947,286
949746L@8	Long Bond Replication	1.A						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	100,000	89,681
949746L@8	Long Bond Replication	1.A						Bond Forward			76169#-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	492,973
949746L@8	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	500,000	483,025
REPLT1	Long Bond Replication	1.C	230,000,000	281,815,980	283,252,253	03/19/2024	03/19/2026	Bond Forward		2,484,726	233851-EA-8	DAHLER FINANCE NORTH AMERICA LLC	1.F FE	1,047,386	926,100
REPLT1	Long Bond Replication	1.C						Bond Forward			233851-EA-8	DAHLER FINANCE NORTH AMERICA LLC	1.F FE	9,791,018	8,378,997
REPLT1	Long Bond Replication	1.C						Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	894,041	795,475
REPLT1	Long Bond Replication	1.C						Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	2,288,008	2,032,880
REPLT1	Long Bond Replication	1.C						Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	1,120,987	994,344
REPLT1	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,999,803	1,868,117
REPLT1	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,111	61,758
REPLT1	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,861	200,712
REPLT1	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	11,802	10,725
REPLT1	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	67,869	61,675
REPLT1	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	530,757	482,027
REPLT1	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	92,306	83,831
REPLT1	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	1,730,728	1,571,826
REPLT1	Long Bond Replication	1.C						Bond Forward			89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,586,369	3,876,540
REPLT1	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,697,125	1,636,458
REPLT1	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,493	288,787
REPLT1	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,239	433,180
REPLT1	Long Bond Replication	1.C						Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,206,108	6,330,823
REPLT1	Long Bond Replication	1.C						Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,603,115	2,599,076
REPLT1	Long Bond Replication	1.C						Bond Forward			03076C-AM-8	AMERIPRISE FINANCIAL INC	1.G FE	4,284,507	4,481,921
REPLT1	Long Bond Replication	1.C						Bond Forward			05578A-E4-6	BPCE SA	1.E FE	9,983,388	9,852,931
REPLT1	Long Bond Replication	1.C						Bond Forward			05578A-E4-6	BPCE SA	1.E FE	1,959,889	1,970,586
REPLT1	Long Bond Replication	1.C						Bond Forward			10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	1,961,143	1,998,759
REPLT1	Long Bond Replication	1.C						Bond Forward			10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	2,650,719	2,668,343
REPLT1	Long Bond Replication	1.C						Bond Forward			20826F-BF-2	CONOCOPHILLIPS	1.F FE	22,152,978	22,405,417
REPLT1	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	20,010,000	20,768,255
REPLT1	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,665,827	6,901,994
REPLT1	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,096,490	8,458,834
REPLT1	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,901,871	8,303,150
REPLT1	Long Bond Replication	1.C						Bond Forward			24422E-WR-6	JOHN DEERE CAPITAL CORP	1.E FE	6,247,658	6,265,943
REPLT1	Long Bond Replication	1.C						Bond Forward			263534-CR-8	EIDP INC	1.G FE	9,354,587	9,426,503
REPLT1	Long Bond Replication	1.C						Bond Forward			458140-CN-8	INTEL CORPORATION	1.G FE	1,365,044	1,371,761
REPLT1	Long Bond Replication	1.C						Bond Forward			458140-CN-8	INTEL CORPORATION	1.G FE	2,668,613	2,673,433
REPLT1	Long Bond Replication	1.C						Bond Forward			458140-CN-8	INTEL CORPORATION	1.G FE	829,135	831,067
REPLT1	Long Bond Replication	1.C						Bond Forward			458140-CN-8	INTEL CORPORATION	1.G FE	629,710	630,810
REPLT1	Long Bond Replication	1.C						Bond Forward			46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,362,603	5,252,784
REPLT1	Long Bond Replication	1.C						Bond Forward			539830-CA-5	LOCKHEED MARTIN CORPORATION	1.G FE	4,979,924	5,077,556

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	
REPLT1	Long Bond Replication	1.C						Bond Forward				58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,002,607	8,047,864
REPLT1	Long Bond Replication	1.C						Bond Forward				61747Y-FG-5	MORGAN STANLEY	1.E FE	7,990,000	8,021,582
REPLT1	Long Bond Replication	1.C						Bond Forward				61747Y-FH-3	MORGAN STANLEY	1.E FE	5,440,000	5,707,069
REPLT1	Long Bond Replication	1.C						Bond Forward				63861V-AH-0	NATIONWIDE BUILDING SOCIETY	1.E FE	12,492,058	12,390,482
REPLT1	Long Bond Replication	1.C						Bond Forward				67021C-AU-1	NSTAR ELECTRIC CO	1.F FE	5,288,331	5,327,838
REPLT1	Long Bond Replication	1.C						Bond Forward				693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	840,000	850,691
REPLT1	Long Bond Replication	1.C						Bond Forward				693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	8,162,895	8,294,240
REPLT1	Long Bond Replication	1.C						Bond Forward				69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,899,813	1,774,711
REPLT1	Long Bond Replication	1.C						Bond Forward				69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,282	111,428
REPLT1	Long Bond Replication	1.C						Bond Forward				69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	387,668	362,140
REPLT1	Long Bond Replication	1.C						Bond Forward				74977R-DR-2	COOPERATIVE RABOBANK UA	1.G FE	30,090,000	29,469,303
REPLT1	Long Bond Replication	1.C						Bond Forward				76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	7,535,682	7,431,740
REPLT1	Long Bond Replication	1.C						Bond Forward				76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	275,339	262,297
REPLT1	Long Bond Replication	1.C						Bond Forward				808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	1,853,508	1,686,282
REPLT1	Long Bond Replication	1.C						Bond Forward				808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	322,349	293,267
REPLT1	Long Bond Replication	1.C						Bond Forward				808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	628,709	571,573
REPLT1	Long Bond Replication	1.C						Bond Forward				808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000	9,275,652
REPLT1	Long Bond Replication	1.C						Bond Forward				883566-CX-8	THERMO FISHER SCIENTIFIC INC	1.G FE	8,880,000	8,985,931
REPLT1	Long Bond Replication	1.C						Bond Forward				902613-BH-0	UBS GROUP AG	1.G FE	7,855,024	7,958,841
REPLT1	Long Bond Replication	1.C						Bond Forward				902613-BJ-6	UBS GROUP AG	1.G FE	8,399,786	8,416,575
REPLT1	Long Bond Replication	1.C						Bond Forward				91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	637,723	577,573
REPLT1	Long Bond Replication	1.C						Bond Forward				91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	2,096,448	2,021,507
REPLT1	Long Bond Replication	1.C						Bond Forward				808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	281,064	290,550
REPLT1	Long Bond Replication	1.C						Bond Forward				103730-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	144,178	144,910
REPLT1	Long Bond Replication	1.C						Bond Forward				539830-CA-5	LOCKHEED MARTIN CORPORATION	1.G FE	113,183	118,473
REPLT1	Long Bond Replication	1.C						Bond Forward				902613-BH-0	UBS GROUP AG	1.G FE	199,994	201,235
REPLT1	Long Bond Replication	1.C						Bond Forward				902613-BJ-6	UBS GROUP AG	1.G FE	199,130	200,395
89114PA*1	Long Bond Replication	1.C	125,000,000	188,434,739	183,392,569	01/23/2024	01/23/2026	Bond Forward		1,026,618		151895-D8-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000	957,544
89114PA*1	Long Bond Replication	1.C						Bond Forward				553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,745,490
89114PA*1	Long Bond Replication	1.C						Bond Forward				56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	760,044
89114PA*1	Long Bond Replication	1.C						Bond Forward				56081F-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	382,817
89114PA*1	Long Bond Replication	1.C						Bond Forward				57169*-AX-5	MARS INC	1.E	1,000,000	951,154
89114PA*1	Long Bond Replication	1.C						Bond Forward				70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	600,000	587,903
89114PA*1	Long Bond Replication	1.C						Bond Forward				74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	900,000	868,055
89114PA*1	Long Bond Replication	1.C						Bond Forward				74264*-AC-0	PRISA LHC LLC	1.F	200,000	194,076
89114PA*1	Long Bond Replication	1.C						Bond Forward				74264*-AC-0	PRISA LHC LLC	1.F	300,000	291,113
89114PA*1	Long Bond Replication	1.C						Bond Forward				90312*-AC-8	UNIS GAS INC	1.G	11,281,739	11,047,802
89114PA*1	Long Bond Replication	1.C						Bond Forward				294752-A8-9	EQUITY ONE INC	2.A	23,000,000	22,114,314
89114PA*1	Long Bond Replication	1.C						Bond Forward				450319-B*-8	ITC MIDWEST LLC	1.F	2,750,000	2,642,121
89114PA*1	Long Bond Replication	1.C						Bond Forward				74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	3,900,000	3,779,264
89114PA*1	Long Bond Replication	1.C						Bond Forward				603698-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	5,000,000	4,809,193
89114PA*1	Long Bond Replication	1.C						Bond Forward				07724F-AF-5	POWERCO LIMITED	2.B FE	6,900,000	6,802,956
89114PA*1	Long Bond Replication	1.C						Bond Forward				03028P-C8-3	AMERICAN TRANSMISSION COMPANY	1.F	2,700,000	2,653,524
89114PA*1	Long Bond Replication	1.C						Bond Forward				61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	512,788
89114PA*1	Long Bond Replication	1.C						Bond Forward				864698-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	99,043
89114PA*1	Long Bond Replication	1.C						Bond Forward				07724F-AF-5	POWERCO LIMITED	2.B FE	300,000	295,781
89114PA*1	Long Bond Replication	1.C						Bond Forward				05279F-AH-2	AUTOLIV ASP INC	2.B FE	750,000	738,498
89114PA*1	Long Bond Replication	1.C						Bond Forward				422418-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	947,423
89114PA*1	Long Bond Replication	1.C						Bond Forward				450319-B*-8	ITC MIDWEST LLC	1.F	500,000	480,386

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
89114PA*1	Long Bond Replication	1.C						Bond Forward			45168D-B8-2	IDEXX LABORATORIES INC	2.B	2,300,000	2,222,361
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,847,294
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	190,011
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	951,154
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	512,788
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	200,000	193,808
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000	847,560
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	400,000	385,802
												ANGLIAN WATER SERVICES FINANCING P			
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6		1.G FE	200,000	192,368
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	483,560
89114PA*1	Long Bond Replication	1.C						Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.G	1,000,000	966,030
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	1,700,000	1,635,845
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000	492,968
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q91948-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	194,379
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	949,098
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	100,000	96,904
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	483,560
89114PA*1	Long Bond Replication	1.C						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	493,503
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000	985,936
89114PA*1	Long Bond Replication	1.C						Bond Forward			03028P-C8-3	AMERICAN TRANSMISSION COMPANY	1.F	2,500,000	2,456,967
89114PA*1	Long Bond Replication	1.C						Bond Forward			42241#-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,787,327
89114PA*1	Long Bond Replication	1.C						Bond Forward			45168D-B8-2	IDEXX LABORATORIES INC	2.B	8,300,000	8,019,823
89114PA*1	Long Bond Replication	1.C						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	600,000	582,598
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,745,490
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	570,033
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	382,817
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	2,300,000	2,228,797
89114PA*1	Long Bond Replication	1.C						Bond Forward			941848-F8-7	WATERS CORPORATION	2.B	1,400,000	1,304,062
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,281,716
89114PA*1	Long Bond Replication	1.C						Bond Forward			03028P-C8-3	AMERICAN TRANSMISSION COMPANY	1.F	4,300,000	4,225,983
89114PA*1	Long Bond Replication	1.C						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.B FE	250,000	246,166
89114PA*1	Long Bond Replication	1.C						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	673,658
89114PA*1	Long Bond Replication	1.C						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	1,000,000	961,492
89114PA*1	Long Bond Replication	1.C						Bond Forward			42241#-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	947,423
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	4,000,000	3,843,085
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,847,294
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	95,005
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	287,113
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000	1,025,575
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	200,000	193,808
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000	847,560
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	400,000	385,802
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	97,038
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	97,038
89114PA*1	Long Bond Replication	1.C						Bond Forward			761152-A*-8	RESMED INC	2.A	2,300,000	2,201,837
												ANGLIAN WATER SERVICES FINANCING P			
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6		1.G FE	200,000	192,368
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	1,934,239
89114PA*1	Long Bond Replication	1.C						Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.G	1,500,000	1,449,046
89114PA*1	Long Bond Replication	1.C						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,454,523
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000	3,271,690
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000	492,968

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q91948-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,000,000	1,943,788
89114PA*1	Long Bond Replication	1.C						Bond Forward			G73348-AQ-6	RRPF ENGINE LEASING LTD	2.C FE	10,500,000	10,478,782
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,500,000	1,441,157
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000	2,051,150
89114PA*1	Long Bond Replication	1.C						Bond Forward			151895-D8-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	191,509
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,750,000	1,681,350
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	190,011
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	512,788
89114PA*1	Long Bond Replication	1.C						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	979,838
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	1,700,000	1,600,947
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.G	200,000	192,901
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	97,038
89114PA*1	Long Bond Replication	1.C						Bond Forward			864698-AG-7	SUEZ WATER RESOURCES LLC ANGLIAN WATER SERVICES FINANCING P	1.F	100,000	99,043
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6	THE BRITISH LAND COMPANY PLC	1.G FE	100,000	96,184
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108F-AG-3	COMPASS GROUP PLC	1.F	500,000	483,560
89114PA*1	Long Bond Replication	1.C						Bond Forward			G20448-BG-8	HOWARD DE WALDEN ESTATES LIMITED	1.G	1,000,000	966,030
89114PA*1	Long Bond Replication	1.C						Bond Forward			G4622F-AG-4	RRPF ENGINE LEASING LIMITED	1.G	500,000	493,503
89114PA*1	Long Bond Replication	1.C						Bond Forward			G7332F-AG-8	DEXUS FUNDS MANAGEMENT LTD	2.C FE	500,000	490,454
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	TRANSPOWER NEW ZEALAND LIMITED	1.G	2,600,000	2,501,881
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q91948-AC-1	CENTERPOINT PROPERTIES TRUST	1.D	900,000	874,704
89114PA*1	Long Bond Replication	1.C						Bond Forward			151895-D8-5	IDEXX LABORATORIES INC	1.G FE	200,000	191,509
89114PA*1	Long Bond Replication	1.C						Bond Forward			45168D-B8-2	MSC INDUSTRIAL DIRECT CO INC	2.B	4,500,000	4,348,097
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MAJOR LEAGUE BASEBALL TRUST	2.B	1,000,000	949,098
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	380,022
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BQ-2	MARS INC	1.F FE	100,000	95,704
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	PAYCHEX OF NEW YORK LLC	1.E	2,000,000	1,902,307
89114PA*1	Long Bond Replication	1.C						Bond Forward			70432*-AA-9	PRIME PROPERTY FUND LLC	1.G	1,000,000	979,838
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	1.G	1,000,000	969,042
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.G	900,000	847,560
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC ANGLIAN WATER SERVICES FINANCING P	1.G	400,000	385,802
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	192,368
89114PA*1	Long Bond Replication	1.C						Bond Forward			151895-D8-5	MSC INDUSTRIAL DIRECT CO INC	1.G FE	300,000	287,263
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MARS INC	2.B	1,000,000	949,098
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	PRIME PROPERTY FUND LLC	1.E	1,000,000	951,154
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	ITC MIDWEST LLC	1.G	800,000	771,604
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	BP CAPITAL MARKETS PLC	1.F	3,000,000	2,882,314
REPLT2	Long Bond Replication	1.C	70,000,000	98,279,770	90,294,780	03/25/2024	03/25/2027	Bond Forward	95,099		055650-DN-5	CATERPILLAR INC	1.E FE	2,300,000	2,187,509
REPLT2	Long Bond Replication	1.C						Bond Forward			149123-CX-5	COMMONWEALTH EDISON COMPANY	1.F FE	3,083,997	2,623,403
REPLT2	Long Bond Replication	1.C						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,098,898	1,033,518
REPLT2	Long Bond Replication	1.C						Bond Forward			202795-JK-7	CONOCOPHILLIPS	1.F FE	395,603	372,066
REPLT2	Long Bond Replication	1.C						Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,203,686	1,068,188
REPLT2	Long Bond Replication	1.C						Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,203,686	1,068,188
REPLT2	Long Bond Replication	1.C						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,795,536	2,715,006
REPLT2	Long Bond Replication	1.C						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,649	213,322
REPLT2	Long Bond Replication	1.C						Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	212,653	175,844
REPLT2	Long Bond Replication	1.C						Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,893,037	1,598,583
REPLT2	Long Bond Replication	1.C						Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,014,935	839,256
REPLT2	Long Bond Replication	1.C						Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,843,000	1,828,742
REPLT2	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,048,982	989,085
REPLT2	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	395,616	373,026
REPLT2	Long Bond Replication	1.C						Bond Forward			437076-CF-7	HOME DEPOT INC	1.F FE	4,133,199	3,480,635

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
REPLT2	Long Bond Replication	1.C						Bond Forward			458140-BH-2	INTEL CORPORATION	1.G FE	2,430,181	2,126,855
REPLT2	Long Bond Replication	1.C						Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,224	667,623
REPLT2	Long Bond Replication	1.C						Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,043,285	2,602,896
REPLT2	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,273,319	1,225,240
REPLT2	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,140	240,243
REPLT2	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	65,975	63,483
REPLT2	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,771	13,226
REPLT2	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,347	365,023
REPLT2	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,376	81,998
REPLT2	Long Bond Replication	1.C						Bond Forward			606822-BX-1	mitsubishi ufj financial group inc	1.G FE	324,873	270,447
REPLT2	Long Bond Replication	1.C						Bond Forward			606822-BX-1	mitsubishi ufj financial group inc	1.G FE	110,443	91,677
REPLT2	Long Bond Replication	1.C						Bond Forward			606822-BX-1	mitsubishi ufj financial group inc	1.G FE	1,550,000	1,290,329
REPLT2	Long Bond Replication	1.C						Bond Forward			606822-BX-1	mitsubishi ufj financial group inc	1.G FE	551,577	457,859
REPLT2	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000	997,745
REPLT2	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925	298,302
REPLT2	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075	52,334
REPLT2	Long Bond Replication	1.C						Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000	1,652,659
REPLT2	Long Bond Replication	1.C						Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,353,638	1,115,545
REPLT2	Long Bond Replication	1.C						Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	2,825,805
REPLT2	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	1,699,584	1,623,917
REPLT2	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	87,978	84,062
REPLT2	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	505,876	483,354
REPLT2	Long Bond Replication	1.C						Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,447,488	1,321,839
REPLT2	Long Bond Replication	1.C						Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,671,312	1,458,581
REPLT2	Long Bond Replication	1.C						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	1,997,634	1,911,194
REPLT2	Long Bond Replication	1.C						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	395,532	378,417
REPLT2	Long Bond Replication	1.C						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	131,844	126,139
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	1,097,898	995,573
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	600,226	543,040
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	38,427	34,845
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	82,530	74,668
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	214,090	194,137
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,510	24,889
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,129	24,601
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	3,486	3,154
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	4,871	4,417
REPLT2	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	10,458	9,462
REPLT2	Long Bond Replication	1.C						Bond Forward			74444B-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	949,105	908,870
REPLT2	Long Bond Replication	1.C						Bond Forward			74444B-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	1,098,964	1,052,376
REPLT2	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	230,801	219,725
REPLT2	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	154,549	146,483
REPLT2	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	115,403	109,863
REPLT2	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	77,275	73,242
REPLT2	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	601,620	570,221
REPLT2	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	898,448	855,332
REPLT2	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	832,593	798,333
REPLT2	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	538,776	516,568

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	64,929	62,257
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	48,699	46,692
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,393	361,976
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,744,942	3,016,465
REPLT2	Long Bond Replication	1.C						Bond Forward				883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	3,347,359	3,005,010
REPLT2	Long Bond Replication	1.C						Bond Forward				883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	659,905	592,414
REPLT2	Long Bond Replication	1.C						Bond Forward				883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	115,483	103,672
REPLT2	Long Bond Replication	1.C						Bond Forward				904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	1,840,278	1,753,991
REPLT2	Long Bond Replication	1.C						Bond Forward				904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	87,538	83,433
REPLT2	Long Bond Replication	1.C						Bond Forward				904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	503,341	479,740
REPLT2	Long Bond Replication	1.C						Bond Forward				907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,488,421	2,376,266
REPLT2	Long Bond Replication	1.C						Bond Forward				907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	921,746	769,158
REPLT2	Long Bond Replication	1.C						Bond Forward				907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000	1,111,006
REPLT2	Long Bond Replication	1.C						Bond Forward				11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,396,815	2,408,650
REPLT2	Long Bond Replication	1.C						Bond Forward				202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,385,610	1,303,172
REPLT2	Long Bond Replication	1.C						Bond Forward				210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,744,821	3,728,279
REPLT2	Long Bond Replication	1.C						Bond Forward				39121J-AH-3	GREAT RIVER ENERGY	1.G FE	318,000	315,540
REPLT2	Long Bond Replication	1.C						Bond Forward				437076-BT-8	HOME DEPOT INC	1.F FE	1,385,655	1,306,534
REPLT2	Long Bond Replication	1.C						Bond Forward				44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	1.G FE	1,980,500	2,010,647
REPLT2	Long Bond Replication	1.C						Bond Forward				58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	1,961,744	1,977,977
REPLT2	Long Bond Replication	1.C						Bond Forward				58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	669,060	672,713
REPLT2	Long Bond Replication	1.C						Bond Forward				58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	669,352	672,713
REPLT2	Long Bond Replication	1.C						Bond Forward				59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,302	148,198
REPLT2	Long Bond Replication	1.C						Bond Forward				59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,241	114,734
REPLT2	Long Bond Replication	1.C						Bond Forward				59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,888	23,903
REPLT2	Long Bond Replication	1.C						Bond Forward				59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,871	96,097
REPLT2	Long Bond Replication	1.C						Bond Forward				59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	685,627	659,722
REPLT2	Long Bond Replication	1.C						Bond Forward				61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	95,023
REPLT2	Long Bond Replication	1.C						Bond Forward				61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	539,208
REPLT2	Long Bond Replication	1.C						Bond Forward				61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	94,598
REPLT2	Long Bond Replication	1.C						Bond Forward				61744Y-AK-4	MORGAN STANLEY	1.G FE	426,799	380,093
REPLT2	Long Bond Replication	1.C						Bond Forward				67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	159,220	152,131
REPLT2	Long Bond Replication	1.C						Bond Forward				67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	915,517	874,757
REPLT2	Long Bond Replication	1.C						Bond Forward				67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	99,976	95,525
REPLT2	Long Bond Replication	1.C						Bond Forward				67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	631,304	573,147
REPLT2	Long Bond Replication	1.C						Bond Forward				74444B-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	499,529	478,353
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	244,960	234,804
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	146,986	140,882
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	117,021	112,170
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	87,771	84,126
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,397	8,049
REPLT2	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,301	6,039
REPLT2	Long Bond Replication	1.C						Bond Forward				842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,078,600	2,099,109
REPLT2	Long Bond Replication	1.C						Bond Forward				89236T-KG-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,498,719	2,490,798
REPLT2	Long Bond Replication	1.C						Bond Forward				907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,305	142,576
REPLT2	Long Bond Replication	1.C						Bond Forward				907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	836,245	760,405
REPLT2	Long Bond Replication	1.C						Bond Forward				842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,569	83,964

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BH3	Long Bond Replication	1.C	185,000,000	267,630,402	213,432,592	03/26/2021	09/25/2024	Bond Forward		(43,335,266)	27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	1,100,000	1,078,577
94978*BH3	Long Bond Replication	1.C						Bond Forward			53700B-C*-3	LITTELFUSE INC	2.B	200,000	195,774
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	1,500,000	1,470,787
94978*BH3	Long Bond Replication	1.C						Bond Forward			53700B-C*-3	LITTELFUSE INC	2.B	300,000	293,661
94978*BH3	Long Bond Replication	1.C						Bond Forward				NATIONAL BASKETBALL ASSOCIATION IN			
94978*BH3	Long Bond Replication	1.C						Bond Forward			63486*-AB-7		1.G FE	6,000,000	5,866,424
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	800,000	784,420
94978*BH3	Long Bond Replication	1.C						Bond Forward			40624B-AH-0	HALLMARK CARDS INC	2.C PL	3,000,000	2,969,568
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	800,000	793,476
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	700,000	694,291
94978*BH3	Long Bond Replication	1.C						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	800,000	788,073
94978*BH3	Long Bond Replication	1.C						Bond Forward			53700B-C*-3	LITTELFUSE INC	2.B	200,000	195,774
94978*BH3	Long Bond Replication	1.C						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,000,000	977,874
94978*BH3	Long Bond Replication	1.C						Bond Forward			97786F-AH-2	WOLSELEY CAPITAL INC	2.A FE	200,000	196,769
94978*BH3	Long Bond Replication	1.C						Bond Forward			03189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	1,400,000	1,377,670
94978*BH3	Long Bond Replication	1.C						Bond Forward			07450B-AE-0	PERTH AIRPORT PTY LTD	2.B FE	600,000	582,322
94978*BH3	Long Bond Replication	1.C						Bond Forward			05565E-AY-1	BMW US CAPITAL LLC	1.F FE	4,298,509	4,132,259
94978*BH3	Long Bond Replication	1.C						Bond Forward			12636Y-AC-6	CRH AMERICA FINANCE INC	2.A FE	5,484,623	5,303,388
94978*BH3	Long Bond Replication	1.C						Bond Forward			166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	1.G FE	3,893,103	3,735,391
94978*BH3	Long Bond Replication	1.C						Bond Forward			2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	2,599,344	2,523,232
94978*BH3	Long Bond Replication	1.C						Bond Forward			30217A-AB-9	EXPERIAN FINANCE PLC	2.A FE	2,752,170	2,658,659
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,950,000	1,893,861
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,348,227	1,311,134
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,048,345	1,019,771
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	599,099	582,726
94978*BH3	Long Bond Replication	1.C						Bond Forward			42981C-AA-6	HIGH STREET FUNDING TRUST I	2.A FE	1,350,000	1,273,127
94978*BH3	Long Bond Replication	1.C						Bond Forward			62954W-AD-7	NTT FINANCE CORP	1.F FE	4,600,000	4,060,749
94978*BH3	Long Bond Replication	1.C						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	3,149,312	2,781,995
94978*BH3	Long Bond Replication	1.C						Bond Forward				PERNOD RICARD INTERNATIONAL FINANC			
94978*BH3	Long Bond Replication	1.C						Bond Forward			714270-AA-6		2.A FE	5,837,044	5,079,485
94978*BH3	Long Bond Replication	1.C						Bond Forward			78516F-AA-7	SABAL TRAIL TRANSMISSION LLC	2.A FE	4,100,000	3,966,287
94978*BH3	Long Bond Replication	1.C						Bond Forward			151895-DH-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	21,496,666
94978*BH3	Long Bond Replication	1.C						Bond Forward			151895-DH-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	21,496,666
94978*BH3	Long Bond Replication	1.C						Bond Forward				CLARION LION PROPERTIES FUND HOLDI			
94978*BH3	Long Bond Replication	1.C						Bond Forward			18055*-AY-8		1.G	3,200,000	3,024,832
94978*BH3	Long Bond Replication	1.C						Bond Forward			23386F-AH-5	DAIRY FARMERS OF AMERICA	2.B	1,800,000	1,771,641
94978*BH3	Long Bond Replication	1.C						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185	10,088,828
94978*BH3	Long Bond Replication	1.C						Bond Forward			42241B-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000	5,831,610
94978*BH3	Long Bond Replication	1.C						Bond Forward			458830-EH-9	INTERMOUNTAIN GAS CO	2.A	1,100,000	1,016,488
94978*BH3	Long Bond Replication	1.C						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	12,000,000	11,275,490
94978*BH3	Long Bond Replication	1.C						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	12,400,000	12,215,131
94978*BH3	Long Bond Replication	1.C						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000	2,609,384
94978*BH3	Long Bond Replication	1.C						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	1.G	6,100,000	5,789,570
94978*BH3	Long Bond Replication	1.C						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	1.G	26,300,000	24,750,449
94978*BH3	Long Bond Replication	1.C						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	5,500,000	5,233,705
94978*BH3	Long Bond Replication	1.C						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	4,500,000	4,282,122
94978*BH3	Long Bond Replication	1.C						Bond Forward			91319H-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000	6,778,645
94978*BH3	Long Bond Replication	1.C						Bond Forward			G1744F-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000	6,009,595
94978*BH3	Long Bond Replication	1.C						Bond Forward			G7334B-AA-1	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,874,146
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	1,066,666	1,057,967
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	933,334	925,722
94978*BH3	Long Bond Replication	1.C						Bond Forward			23386F-AH-5	DAIRY FARMERS OF AMERICA	2.B	200,000	196,849
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	400,000	392,210

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	
94978*BH3	Long Bond Replication	1.C						Bond Forward				406248-AW-0	HALLMARK CARDS INC	2.C PL	3,000,000	2,969,568
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	266,667	264,492
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	233,333	231,430
94978*BH3	Long Bond Replication	1.C						Bond Forward				537008-C*-3	LITTELFUSE INC	2.B	100,000	97,887
94978*BH3	Long Bond Replication	1.C						Bond Forward				57169*-AT-4	MARS INC	1.E	1,000,000	988,941
94978*BH3	Long Bond Replication	1.C						Bond Forward				Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	300,000	295,215
94978*BH3	Long Bond Replication	1.C						Bond Forward				23386*-AH-5	DAIRY FARMERS OF AMERICA	2.B	100,000	98,425
94978*BH3	Long Bond Replication	1.C						Bond Forward				406248-AW-0	HALLMARK CARDS INC	2.C PL	1,000,000	989,856
94978*BH3	Long Bond Replication	1.C						Bond Forward				27731*-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,725,994
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	251,610	247,961
94978*BH3	Long Bond Replication	1.C						Bond Forward				46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	4,400,000	4,334,401
94978*BH3	Long Bond Replication	1.C						Bond Forward				537008-C*-3	LITTELFUSE INC	2.B	800,000	783,097
94978*BH3	Long Bond Replication	1.C						Bond Forward				63486*-AB-7	NATIONAL BASKETBALL ASSOCIATION IN	1.G FE	6,000,000	5,866,424
94978*BH3	Long Bond Replication	1.C						Bond Forward				76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	6,500,000	6,356,178
94978*BH3	Long Bond Replication	1.C						Bond Forward				81725*-GF-1	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,955,955
94978*BH3	Long Bond Replication	1.C						Bond Forward				97786*-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	885,462
94978*BH3	Long Bond Replication	1.C						Bond Forward				Q39588-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	5,500,000	5,425,097
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	2,100,000	2,082,874
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	2,400,000	2,380,427
94978*BH3	Long Bond Replication	1.C						Bond Forward				48121*-AE-1	JRD HOLDINGS LLC	2.B PL	2,222,222	2,230,789
94978*BH3	Long Bond Replication	1.C						Bond Forward				27731*-AF-2	EASTGROUP PROPERTIES INC	2.B	2,700,000	2,647,417
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	266,667	264,492
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	233,333	231,430
94978*BH3	Long Bond Replication	1.C						Bond Forward				537008-C*-3	LITTELFUSE INC	2.B	600,000	587,323
94978*BH3	Long Bond Replication	1.C						Bond Forward				80689*-BH-8	SCHNEIDER NATIONAL LEASING INC	2.B	250,000	244,644
94978*BH3	Long Bond Replication	1.C						Bond Forward				Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	500,000	492,025
94978*BH3	Long Bond Replication	1.C						Bond Forward				27731*-AF-2	EASTGROUP PROPERTIES INC	2.B	2,700,000	2,647,417
94978*BH3	Long Bond Replication	1.C						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	251,610	247,961
94978*BH3	Long Bond Replication	1.C						Bond Forward				537008-C*-3	LITTELFUSE INC	2.B	500,000	489,436
12607*NV8	CD SWAP	2.B	50,000,000	71,630,084	42,007,225	12/02/2021	12/20/2026	CD SWAP	557,306	934,450	912803-FV-0	TREASURY STRIP (PRIN)	1.A	54,087,244	31,336,634	
12607*NV8	CD SWAP	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	16,965,534	9,736,141	
12607*RY8	CD SWAP	2.B	50,000,000	71,792,930	33,343,266	01/22/2022	12/20/2026	CD SWAP	547,186	934,450	912803-FM-0	TREASURY STRIP	1.A	71,245,744	32,408,816	
12607*RZ5	CD SWAP	2.B	50,000,000	58,469,987	42,333,378	01/25/2022	12/20/2026	CD SWAP	513,154	934,450	912810-RS-9	TREASURY BOND	1.A	48,730,686	36,132,813	
12607*RZ5	CD SWAP	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,226,147	5,266,115	
12607*st18	CD SWAP	2.B	50,000,000	53,469,134	34,946,169	02/05/2022	12/20/2026	CD SWAP	454,037	934,450	912810-SX-7	TREASURY BOND	1.A	53,015,097	34,011,719	
12607*su5	CD SWAP	2.B	50,000,000	70,537,793	38,831,019	02/25/2022	12/20/2026	CD SWAP	351,585	934,450	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,324,312	18,948,284	
12607*su5	CD SWAP	2.B						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	34,861,896	18,948,284	
12607*VC1	CD SWAP	2.B	50,000,000	75,704,184	46,326,325	04/27/2022	06/20/2027	CD SWAP	288,569	1,041,950	912810-SS-8	TREASURY BOND	1.A	75,415,615	45,284,375	
12607*VD9	Corporate Bond Replication	2.B	50,000,000	83,403,442	46,858,005	05/12/2022	06/20/2027	CD SWAP	184,531	1,041,950	912810-SL-3	TREASURY BOND	1.A	83,218,911	45,816,055	
REPLCDX5	Corporate Bond Replication	2.B	125,000,000	130,643,615	69,451,360	02/06/2024	12/20/2028	CD SWAP	2,394,763	2,811,125	912810-SN-9	TREASURY BOND	1.A	30,000,000	15,378,516	
REPLCDX5	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	49,342,120	25,630,860	
REPLCDX5	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,906,733	25,630,860	
REPLCDX4	Corporate Bond Replication	2.B	125,000,000	131,735,138	73,398,242	01/23/2024	12/20/2028	CD SWAP	2,385,387	2,811,125	912803-FM-0	TREASURY STRIP	1.A	31,180,480	15,556,232	
REPLCDX4	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,079,718	15,668,317	
REPLCDX4	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	17,358,704	10,027,723	
REPLCDX4	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	32,538,860	18,801,980	
REPLCDX4	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	21,191,989	10,532,865	
12607*X08	Corporate Bond Replication	2.B	50,000,000	81,370,043	47,019,176	06/14/2022	06/20/2027	CD SWAP	33,485	1,041,950	912810-SS-8	TREASURY BOND	1.A	81,336,558	45,977,226	
12607*Z08	CDS replication program	1.G	50,000,000	74,809,169	46,326,325	08/31/2022	06/20/2027	CD SWAP	131,687	1,041,950	912810-SS-8	TREASURY BOND	1.G	74,677,482	45,284,375	
REPLCDX2	Corporate Bond Replication	1.F	25,000,000	101,008,518	65,616,913	10/21/2023	12/20/2028	CD SWAP	196,191	562,225	912810-SX-7	TREASURY BOND	1.A	50,970,578	34,011,719	
REPLCDX2	Corporate Bond Replication	1.F						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	49,841,750	31,042,969	
06051AA#9	CL0 replication program	1.D	200,000,000	219,189,219	196,533,498	04/04/2022	03/10/2032	IR SWAP		(22,627,446)	00120D-AA-4	AGL_2022-17A-A	1.A FE	25,000,000	25,014,025	
06051AA#9	CL0 replication program	1.D						IR SWAP			00120D-AC-0	AGL_2022-17A-B	1.C FE	3,400,000	3,397,993	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,256,121
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000	4,508,458
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	13877J-AA-9	CANYON CLO LTD CANVC_2022-1	1.A FE	8,500,000	8,489,808
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	13877J-AA-9	CANYON CLO LTD CANVC_2022-1	1.A FE	2,489,219	2,497,002
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	13877J-AC-5	CANYON CLO LTD CANVC_2022-1	1.C FE	5,000,000	4,990,082
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	10,010,482
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,488,829
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,486,722
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000	10,004,112
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	29003W-AA-9	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000	4,511,300
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	36321R-AA-4	GALAXY CLO LTD GALXY_2022-30A	1.A FE	7,500,000	7,456,235
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	36321R-AA-0	GALAXY CLO LTD GALXY_2022-30A	1.C FE	2,700,000	2,699,226
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	1.A FE	3,000,000	3,000,000
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	55953W-AA-0	MAGNETITE CLO LTD MAGNE_2022-32A	1.F FE	1,450,000	1,453,075
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	67098W-AA-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.A FE	10,000,000	9,986,889
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	67098W-AA-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.C FE	5,000,000	5,005,677
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	1.A FE	25,000,000	25,060,003
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	1.C FE	3,700,000	3,712,146
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	9,998,830
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	70017B-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,493,533
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	70017B-AA-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,439,882
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000	7,498,827
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	75888E-AA-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	3,500,000	3,505,413
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000	27,462,900
06051AA#9	QL0 replication program	.....	1.D	.....	.....	.....	IR SWAP	.....	.....	83616K-AA-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000	4,733,375
17305AB#9	QL0 replication program	.....	1.FZ	100,000,000	89,354,621	08/31/2021	Interest Rate Swap	(17,524,495)	.....	00141Y-AA-3	AIG CLO AIGIM_21-1	1.A FE	37,900,000	37,922,740
17305AB#9	QL0 replication program	.....	1.FZ	.....	.....	.....	Interest Rate Swap	.....	.....	26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	1.A FE	9,100,000	9,106,895
17305AB#9	QL0 replication program	.....	1.FZ	.....	.....	.....	Interest Rate Swap	.....	.....	55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	1.C FE	8,700,000	8,726,685
17305AB#9	QL0 replication program	.....	1.FZ	.....	.....	.....	Interest Rate Swap	.....	.....	67098U-AA-5	OAK HILL CREDIT PARTNERS OAKC_20-6A	1.A FE	16,000,000	16,010,539
17305AB#9	QL0 replication program	.....	1.FZ	.....	.....	.....	Interest Rate Swap	.....	.....	70017K-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS PA1A	1.A FE	14,040,000	14,057,876
17305AB#9	QL0 replication program	.....	1.FZ	.....	.....	.....	Interest Rate Swap	.....	.....	70017K-AA-2	PARK AVENUE INSTITUTIONAL ADVISERS PA1A	1.F FE	1,080,000	1,077,173
17305AB#9	QL0 replication program	.....	1.FZ	.....	.....	.....	Interest Rate Swap	.....	.....	81880X-AA-6	SHACKLETON CLO LTD SHACK_19-14A	1.A FE	20,000,000	19,977,208
999999999 - Totals					3,142,576,512	2,553,753,867	XXX	XXX	XXX	8,037,882	(97,008,116)	XXX	XXX	3,134,538,630	2,650,761,982

S105.17

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	20	3,069,064,082							20	3,069,064,082
2. Add: Opened or Acquired Transactions.....	5	266,192,590							5	266,192,590
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	82,837,010	XXX		XXX		XXX		XXX	82,837,010
4. Less: Closed or Disposed of Transactions.....	3	732,372,902							3	732,372,902
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	107,860,918	XXX		XXX		XXX		XXX	107,860,918
7. Ending Inventory	22	2,577,859,862							22	2,577,859,862

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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.....	578,227,540
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,254,632
3. Total (Line 1 plus Line 2)	579,482,171
4. Part D, Section 1, Column 6	1,348,216,843
5. Part D, Section 1, Column 7	(768,734,671)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	556,110,347
8. Part B, Section 1, Column 13	1,254,632
9. Total (Line 7 plus Line 8)	557,364,979
10. Part D, Section 1, Column 9	1,537,099,869
11. Part D, Section 1, Column 10	(979,734,890)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	1,239,319,076
14. Part B, Section 1, Column 20	18,083,072
15. Part D, Section 1, Column 12	1,257,402,148
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,473,133,952	2,148,033,013
2. Cost of cash equivalents acquired	52,593,326,277	168,555,818,290
3. Accrual of discount	28,131,159	81,739,151
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	45,631	(49,490)
6. Deduct consideration received on disposals	52,908,838,370	167,312,550,285
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value	(143,273)	143,273
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,185,655,376	3,473,133,952
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,185,655,376	3,473,133,952

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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																						
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	06/07/2023	06/08/2026		40,000,000	3.1% / (1.6%)	1,692,000			1,069,562	XXX	1,069,562	(525,134)							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		261,959	XXX	261,959	(38,041)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/01/2024	02/03/2025		100,000,000	SOFR / (5.36%)		299,000		279,197	XXX	279,197	(19,803)							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		900,003	XXX	900,003	(581,247)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	06/27/2022	06/29/2027		100,000,000	2.4% / (0.25%)	4,202,500			1,670,619	XXX	1,670,619	(848,284)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	07/27/2022	10/27/2026		50,000,000	2.25% / (SOFR)	2,685,000			577,631	XXX	577,631	(455,754)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	10/03/2022	12/07/2027		40,000,000	2.6% / (SOFR)	3,012,000			1,221,972	XXX	1,221,972	(544,657)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	03/28/2023	03/30/2026		50,000,000	2.55% / (SOFR)	2,555,000			787,368	XXX	787,368	(631,766)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	08/05/2022	08/10/2027		30,000,000	2.5% / (SOFR)	1,935,000			608,638	XXX	608,638	(311,631)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	04/06/2023	04/06/2028		50,000,000	2.4% / (SOFR)	3,095,000			1,286,705	XXX	1,286,705	(502,779)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/01/2024	03/03/2025		100,000,000	SOFR / (6.18%)		194,000		126,947	XXX	126,947	(67,053)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/04/2024	03/04/2025		150,000,000	6.66% / (5.66%)		238,500		165,353	XXX	165,353	(73,147)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/07/2024	03/07/2025		200,000,000	SOFR / (5.57%)		619,000		517,966	XXX	517,966	(101,034)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	10/24/2022	10/26/2027		60,000,000	2.75% / (SOFR)	3,096,000			2,111,335	XXX	2,111,335	(919,196)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	04/06/2023	04/06/2026		50,000,000	2.4% / (SOFR)	2,525,000			634,894	XXX	634,894	(540,240)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	02/13/2024	02/13/2029		50,000,000	2.86% / (SOFR)		1,410,000		1,408,911	XXX	1,408,911	(1,089)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	03/01/2024	03/03/2025		150,000,000	SOFR / (5.68%)		502,500		333,779	XXX	333,779	(168,721)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	08/24/2022	09/24/2027		30,000,000	2.5% / (SOFR)	2,370,000			863,534	XXX	863,534	(410,373)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/05/2024	02/05/2025		150,000,000	5.11% / (4.11%)		1,563,750		1,392,979	XXX	1,392,979	(170,771)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	08/26/2025		250,000,000	SOFR / (5.74%)		1,616,250		1,006,959	XXX	1,006,959	(609,291)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	02/26/2025		250,000,000	6.73% / (5.73%)		411,250		243,761	XXX	243,761	(167,489)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/29/2024	02/28/2025		150,000,000	6.7% / (5.2%)		523,500		355,713	XXX	355,713	(167,787)							B0311													
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	03/08/2024	12/09/2024		100,000,000	SOFR / (5.58%)		173,500		136,706	XXX	136,706	(36,794)							B0311													

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/16/2022	11/16/2027	50,000,000	2.25% / (SOFR)	2,040,000				1,010,226		1,010,226	(515,300)							80311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/28/2022	11/30/2027	40,000,000	2.3% / (SOFR)	2,788,000				1,097,686		1,097,686	(501,443)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/20/2023	04/26/2026	40,000,000	2.35% / (SOFR)	2,280,000				822,508		822,508	(654,964)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/20/2023	04/20/2028	40,000,000	2.55% / (SOFR)	2,336,000				1,250,340		1,250,340	(512,234)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/08/2024	03/10/2025	100,000,000	SOFR / (5.57%)			295,000		263,638		263,638	(31,362)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	03/21/2023	03/21/2028	50,000,000	2.45% / (SOFR)	3,030,000				1,346,518		1,346,518	(526,294)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/28/2024	02/28/2025	150,000,000	SOFR / (5.75%)			489,000		301,757		301,757	(187,243)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	03/04/2024	06/04/2025	150,000,000	SOFR / (5.68%)			727,500		493,427		493,427	(234,073)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/24/2022	11/17/2027	40,000,000	2.25% / (SOFR)	2,220,000				774,199		774,199	(400,005)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	09/01/2022	07/19/2027	50,000,000	2.5% / (SOFR)	2,967,500				1,059,328		1,059,328	(519,696)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	09/06/2022	09/06/2024	40,000,000	SOFR / (3.25%)	2,276,000				2,904,194		2,904,194	776,106								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/05/2022	12/07/2027	50,000,000	2.3% / (SOFR)	2,910,000				1,089,644		1,089,644	(533,603)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	03/19/2024	07/19/2024	150,000,000	SOFR / (4.61%)			501,000		250,045		250,045	(250,955)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	07/19/2022	07/20/2026	50,000,000	2.25% / (0.25%)	3,935,000				964,847		964,847	(694,605)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	07/27/2022	03/25/2027	40,000,000	2.4% / (SOFR)	2,960,000				801,415		801,415	(473,484)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	08/03/2022	06/02/2027	40,000,000	2.35% / (SOFR)	2,928,000				799,780		799,780	(449,739)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	08/17/2022	10/18/2027	35,000,000	2.4% / (SOFR)	2,936,500				957,096		957,096	(452,830)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	09/20/2022	09/20/2027	40,000,000	2.5% / (SOFR)	2,368,000				952,872		952,872	(469,395)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	10/27/2022	10/27/2027	50,000,000	2.5% / (SOFR)	3,143,750				1,628,734		1,628,734	(653,279)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	10/31/2022	11/02/2027	40,000,000	2.7% / (SOFR)	2,840,000				1,686,243		1,686,243	(699,635)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	02/26/2024	11/26/2024	250,000,000	SOFR / (5.29%)			952,500		474,676		474,676	(477,824)								80311
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPPFMYMCJFXT09	03/06/2024	03/06/2025	200,000,000	SOFR / (5.57%)			645,000		515,214		515,214	(129,786)								80311
020999999. Subtotal - Purchased Options - Hedging Other - Other										71,126,250	12,942,500		39,406,878	XXX	39,406,878	(16,483,728)					XXX	XXX		
021999999. Subtotal - Purchased Options - Hedging Other										71,126,250	12,942,500		39,406,878	XXX	39,406,878	(16,483,728)					XXX	XXX		
028999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX	
035999999. Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX	
042999999. Subtotal - Purchased Options - Other														XXX								XXX	XXX	
043999999. Total Purchased Options - Call Options and Warrants														XXX								XXX	XXX	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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)							
0449999999	Total Purchased Options - Put Options													XXX					XXX	XXX									
0459999999	Total Purchased Options - Caps													XXX						XXX	XXX								
0469999999	Total Purchased Options - Floors													XXX						XXX	XXX								
0479999999	Total Purchased Options - Collars													XXX						XXX	XXX								
0489999999	Total Purchased Options - Other																				XXX	XXX							
0499999999	Total Purchased Options																				XXX	XXX							
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX							
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX							
0709999999	Subtotal - Written Options - Hedging Other																				XXX	XXX							
0779999999	Subtotal - Written Options - Replications																				XXX	XXX							
0849999999	Subtotal - Written Options - Income Generation																				XXX	XXX							
0919999999	Subtotal - Written Options - Other																				XXX	XXX							
0929999999	Total Written Options - Call Options and Warrants																				XXX	XXX							
0939999999	Total Written Options - Put Options																				XXX	XXX							
0949999999	Total Written Options - Caps																				XXX	XXX							
0959999999	Total Written Options - Floors																				XXX	XXX							
0969999999	Total Written Options - Collars																				XXX	XXX							
0979999999	Total Written Options - Other																				XXX	XXX							
0989999999	Total Written Options																				XXX	XXX							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	2,500,000	5.124% / (SOFR)			(2,353)		XXX	118,220					28,504		B031							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	6,000,000	5.124% / (SOFR)			(5,647)		XXX	283,727					68,411		B031							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	21,000,000	5.124% / (SOFR)			(13,417)		XXX	993,046					239,437		B031							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	3,000,000	5.124% / (SOFR)			(2,823)		XXX	141,864					34,205		B031							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			(471)		XXX	23,644					5,701		B031							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	5,000,000	5.124% / (SOFR)			(5,039)		XXX	236,439					57,009		B031							
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			(471)		XXX	23,644					5,701		B031							
0999999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																					XXX	1,820,584				438,968	XXX	XXX
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AMB	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/29/2012	04/01/2028	20,000,000	USD 4.187% / (GBP 4.394%)			34,471	3,889,173	XXX	3,618,023	147,299				200,137		B023							
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AMB	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/29/2012	04/01/2028	4,000,000	USD 4.187% / (GBP 4.394%)			6,894	777,835	XXX	723,605	29,460				40,027		B023							
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AMB	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/29/2012	04/01/2028	4,000,000	USD 4.187% / (GBP 4.394%)			6,894	777,835	XXX	723,605	29,460				40,027		B023							

E06.2

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	ANGLIAN WATER SERVICES FINANCING G0369#AMB	D1	Currency	BARCLAYS BANK PLC	06/29/2012	04/01/2028	14,000,000	USD 4.187% / GBP 4.394%				24,130	2,722,421		2,532,616	103,109				140,096		B023	
Currency Swap	Foreign Liability ... ENFINIUM HOLDINGS LTD G2018*AA7	Exhibit 7 ...	Currency	BARCLAYS BANK PLC	01/07/2021	12/14/2028	881,075,000	USD 4.162% / GBP 3.23%				(1,666,598)	(59,962,557)		(68,237,439)	(7,517,235)	9,917			9,560,363		B021	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	3,601,800	USD 4.162% / GBP 3.23%				9,910	191,025		477,155	(252,665)				87,797		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	27,213,600	USD 4.162% / GBP 3.23%				74,878	1,443,302		3,605,169	(1,909,027)				663,352		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	5,336,000	USD 4.162% / GBP 3.23%				14,682	283,000		706,896	(374,319)				130,069		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	3,601,800	USD 4.162% / GBP 3.23%				9,910	191,025		477,155	(252,665)				87,797		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	18,142,400	USD 4.162% / GBP 3.23%				49,918	962,201		2,403,446	(1,272,685)				442,235		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	3,601,800	USD 4.162% / GBP 3.23%				9,910	191,025		477,155	(252,665)				87,797		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	533,600	USD 4.162% / GBP 3.23%				1,468	28,300		70,690	(37,432)				13,007		B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC	11/24/2021	12/31/2047	800,400	USD 4.162% / GBP 3.23%				2,202	42,450		106,034	(56,148)				19,510		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AE6	D1	Currency	BARCLAYS BANK PLC	10/25/2023	11/08/2028	31,410,720	EUR 6.509% / USD 4.71%				138,513	(665,277)		(682,122)	732,112				337,243		B023	
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL	10/26/2023	11/08/2030	52,357,760	EUR 7.06% / USD 4.71%				238,412	(1,210,236)		(1,232,847)	1,222,651				673,106		B023	
Currency Swap	Foreign Liability ... ROMUJISFPUBR08K5P83	Exhibit 7 ...	Currency	BNP PARIBAS	09/20/2022	09/27/2024	63,704,006	USD 4.5225% / HKD 4.94%				(41,271)	181,920		368,942	(148,551)	2,102			223,680		B021	
Currency Swap	Foreign Liability ... ROMUJISFPUBR08K5P83	Exhibit 7 ...	Currency	BNP PARIBAS	07/21/2023	07/28/2025	63,984,439	USD 4.94%				(212,965)	(98,514)		(148,950)	(150,096)	3,647			368,401		B020	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039	1,714,200	USD 4.355% / GBP 4.09%				5,680	450,950		470,043	(18,038)				33,713		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039	13,285,050	USD 4.355% / GBP 4.09%				44,019	3,494,863		3,642,833	(139,791)				261,274		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039	7,285,350	USD 4.355% / GBP 4.09%				24,140	1,916,538		1,997,683	(76,659)				143,279		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039	428,550	USD 4.355% / GBP 4.09%				1,420	112,738		117,511	(4,509)				8,428		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039	428,550	USD 4.355% / GBP 4.09%				1,420	112,738		117,511	(4,509)				8,428		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2039	5,142,600	USD 4.355% / GBP 4.09%				17,040	1,352,850		1,410,129	(54,113)				101,138		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2044	857,100	USD 4.6425% / GBP 4.38%				2,996	225,475		247,047	5,775				19,392		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA	07/16/2014	09/16/2044	6,428,250	USD 4.6425% / GBP 4.38%				22,468	1,691,063		1,852,852	43,311				145,443		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	2,999,850	USD 4.6425% / (GBP 4.38%)				10,485	789,163		864,664	20,212				67,873		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	2,142,750	USD 4.6425% / (GBP 4.38%)				7,489	563,688		617,617	14,437				48,481		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	1,560,486	USD 3.10325% / (GBP 2.3%)				2,962	(53,468)		(1,221)	15,950				30,227		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	6,762,104	USD 3.10325% / (GBP 2.3%)				12,837	(231,696)		(5,290)	69,118				130,983		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	28,088,740	USD 3.10325% / (GBP 2.3%)				53,324	(962,429)		(21,975)	287,107				544,085		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	2,600,809	USD 3.10325% / (GBP 2.3%)				4,937	(89,114)		(2,035)	26,584				50,378		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	7,282,266	USD 3.10325% / (GBP 2.3%)				13,825	(249,519)		(5,697)	74,435				141,059		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	6,241,942	USD 3.10325% / (GBP 2.3%)				11,850	(213,873)		(4,883)	63,801				120,908		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	3,767,880	USD 4.572% / (AUD 4.98%)				3,185	440,640		492,551	152,744				93,378		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	12,042,440	USD 4.572% / (AUD 4.98%)				10,180	1,408,320		1,574,232	488,182				298,443		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	3,029,080	USD 4.572% / (AUD 4.98%)				2,561	354,240		395,972	122,794				75,069		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	369,400	USD 4.572% / (AUD 4.98%)				312	43,200		48,289	14,975				9,155		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	369,400	USD 4.572% / (AUD 4.98%)				312	43,200		48,289	14,975				9,155		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	7,535,760	USD 4.572% / (AUD 4.98%)				6,370	881,280		985,102	305,488				186,756		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	3,767,880	USD 4.572% / (AUD 4.98%)				3,185	440,640		492,551	152,744				93,378		B023	
Currency Swap	OPH FINANCE CO PTY LIMITED Q7794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	369,400	USD 4.572% / (AUD 4.98%)				312	43,200		48,289	14,975				9,155		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	2,468,550	EUR 1.38%				8,883	200,550		150,404	51,765				42,276		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	25,861,000	EUR 1.38%				93,056	2,101,002		1,575,665	542,305				442,886		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	1,293,050	EUR 1.38%				4,653	105,050		78,783	27,115				22,144		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	1,293,050	EUR 1.38%				4,653	105,050		78,783	27,115				22,144		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	12,342,750	EUR 1.38%				44,413	1,002,751		752,022	258,827				211,378		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	3,056,300	EUR 1.38%				10,998	248,300		186,215	64,091				52,341		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	587,750	EUR 1.38%				2,115	47,750		35,811	12,325				10,066		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		2,105,640	USD 3.0735% / (EUR 1.62%)			8,403	161,640		137,617	42,301				27,404		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		20,588,480	USD 3.0735% / (EUR 1.62%)			82,166	1,580,482		1,345,590	413,607				267,954		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		1,403,760	USD 3.0735% / (EUR 1.62%)			5,602	107,760		91,745	28,200				18,270		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,199,940	USD 3.0735% / (EUR 1.62%)			24,743	475,940		405,206	124,552				80,691		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			2,801	53,880		45,872	14,100				9,135		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			2,801	53,880		45,872	14,100				9,135		B023	
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/08/2021	04/17/2028		795,544,948	CAD 2% / (USD 1.8325%)			59,302	(56,583,189)		(33,721,833)	(19,528,481)		110,139		8,004,340		B021	
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/31/2021	09/08/2026		274,837,500	AUD 4.9001% / (USD %)			(1,129,163)	(30,187,506)		(31,241,197)	(11,252,457)		21,278		2,147,031		B020	
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		409,675,000	EUR 0.25% / (USD 1.76%)			(1,586,124)	(31,675,030)		(28,242,399)	(8,634,353)		6,775		4,352,528		B021	
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		292,625,000	EUR 0.25% / (USD 1.76%)			(1,132,945)	(22,625,022)		(20,173,142)	(6,167,395)		4,839		3,108,949		B021	
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%)			1,699	48,875		120,959	5,775				19,443		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		6,805,000	USD 3.318% / (GBP 2.51%)			16,994	488,750		1,209,589	57,749				194,426		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%)			1,699	48,875		120,959	5,775				19,443		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%)			1,699	48,875		120,959	5,775				19,443		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%)			1,699	48,875		120,959	5,775				19,443		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%)			1,699	48,875		120,959	5,775				19,443		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%)			1,699	48,875		120,959	5,775				19,443		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%)			1,699	48,875		120,959	5,775				19,443		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%)			1,699	48,875		120,959	5,775				19,443		B023	
Currency Swap	RICARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		637,450	USD 2.857% / (CAD 3.19%)			(129)	46,281		12,246	15,535				8,887		B023	
Currency Swap	RICARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		6,454,183	USD 2.857% / (CAD 3.19%)			(1,302)	468,593		123,990	157,289				89,985		B023	
Currency Swap	RICARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857% / (CAD 3.19%)			(48)	17,355		4,592	5,826				3,333		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	239,044	USD 2.857% / CAD 3.19%				(48)	17,355		4,592	5,826				3,333		B023		
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	3,426,295	USD 2.857% / CAD 3.19%				(691)	248,759		65,822	83,499					47,770		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032	239,044	USD 2.857% / CAD 3.19%				(48)	17,355		4,592	5,826					3,333		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	582,250	USD 3.256% / EUR 1.57%				2,637	42,250		51,961	(9,729)					10,365		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	3,493,500	USD 3.256% / EUR 1.57%				15,820	253,500		311,767	(58,374)					62,192		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	582,250	USD 3.256% / EUR 1.57%				2,637	42,250		51,961	(9,729)					10,365		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	582,250	USD 3.256% / EUR 1.57%				2,637	42,250		51,961	(9,729)					10,365		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	2,329,000	USD 3.256% / EUR 1.57%				10,547	169,000		207,844	(38,916)					41,461		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036	582,250	USD 3.256% / EUR 1.57%				2,637	42,250		51,961	(9,729)					10,365		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	882,800	USD 3.754% / EUR 2.38%				3,260	18,800		3,661	19,720					13,962		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	4,193,300	USD 3.754% / EUR 2.38%				15,486	89,300		17,391	93,671					66,320		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	441,400	USD 3.754% / EUR 2.38%				1,630	9,400		1,831	9,860					6,981		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	441,400	USD 3.754% / EUR 2.38%				1,630	9,400		1,831	9,860					6,981		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	3,641,550	USD 3.919% / EUR 2.58%				13,209	77,550		(942)	81,346					65,670		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%				1,601	9,400		(114)	9,860					7,960		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	18,428,450	USD 3.919% / EUR 2.58%				66,846	392,451		(4,769)	411,659					332,329		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%				4,403	25,850		(314)	27,115					21,890		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%				4,403	25,850		(314)	27,115					21,890		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%				1,601	9,400		(114)	9,860					7,960		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%				4,403	25,850		(314)	27,115					21,890		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%				1,601	9,400		(114)	9,860					7,960		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	2,669,500	USD 4.725% / EUR 3.27%				9,590	(30,500)		(78,623)	61,626					42,617		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	533,900	USD 4.725% / EUR 3.27%				1,918	(6,100)		(15,725)	12,325					8,523		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	533,900	USD 4.725% / EUR 3.27%				1,918	(6,100)		(15,725)	12,325					8,523		B023	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			1,918	(6,100)		(15,725)	12,325				8,523		B023
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			1,918	(6,100)		(15,725)	12,325				8,523		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA	09/12/2022	09/16/2025		525,825,000	USD 5.7825% / (GBP 4.35% / (USD SOFR))			(1,847,395)	42,637,461		34,389,568	(5,398,200)	200,825			3,180,060		B020
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		2,166,000	USD 5.7825% / (GBP 6.31%)			(6,251)	(234,175)		(468,335)	21,944				35,986		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(4,935)	(184,875)		(369,739)	17,325				28,410		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		13,794,000	USD 5.7825% / (GBP 6.31%)			(39,806)	(1,491,324)		(2,982,558)	139,752				229,175		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		6,384,000	USD 5.7825% / (GBP 6.31%)			(18,423)	(690,200)		(1,380,357)	64,678				106,064		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		6,270,000	USD 5.7825% / (GBP 6.31%)			(18,094)	(677,875)		(1,355,708)	63,523				104,170		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA	01/04/2023	01/09/2030		688,350,000	EUR 3.625% / (USD 4.772%)			(1,614,662)	13,649,944		33,747,263	(16,581,423)	558,779			8,275,116		B021
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(407)	(6,255)		(31,023)	3,465				6,092		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		16,772,400	USD 5.6175% / (GBP 5.97%)			(18,309)	(281,474)		(1,396,043)	155,921				274,162		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		496,960	USD 5.6175% / (GBP 5.97%)			(543)	(8,340)		(41,364)	4,620				8,123		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		496,960	USD 5.6175% / (GBP 5.97%)			(543)	(8,340)		(41,364)	4,620				8,123		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		124,240	USD 5.6175% / (GBP 5.97%)			(136)	(2,085)		(10,341)	1,155				2,031		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		10,560,400	USD 5.6175% / (GBP 5.97%)			(11,528)	(177,224)		(878,990)	98,173				172,620		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(407)	(6,255)		(31,023)	3,465				6,092		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		372,720	USD 5.6175% / (GBP 5.97%)			(407)	(6,255)		(31,023)	3,465				6,092		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AW1	D1	Currency	BANK OF AMERICA, NA	05/23/2023	12/05/2034		124,240	USD 5.6175% / (GBP 5.97%)			(136)	(2,085)		(10,341)	1,155				2,031		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA	06/08/2023	10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(4,771)	(29,250)		(299,082)	34,649				58,066		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA	06/08/2023	10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(4,771)	(29,250)		(299,082)	34,649				58,066		B023
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AC4	D1	Currency	BANK OF AMERICA, NA	06/08/2023	10/11/2033		3,760,500	USD 5.51% / (GBP 6.02%)			(4,771)	(29,250)		(299,082)	34,649				58,066		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV M4282*AK2	D1	Currency	BANK OF AMERICA, NA	10/25/2023	02/01/2034		42,352,000	USD 6.77% / (EUR 5%)			1,081,886	(847,997)		(1,173,594)	(927,307)				664,487		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV M4282*ALO	D1	Currency	BANK OF AMERICA, NA	10/25/2023	02/01/2036		15,882,000	USD 6.87% / (EUR 5.11%)			405,384	(317,999)		(499,999)	(318,963)				273,320		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		5,198,700	USD 3.8725% / (GBP 3.27%)			10,095	272,025		420,734	(93,908)				94,498		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			1,035	27,900		43,152	(9,632)				9,692		B023

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		26,926,600	USD 3.8725% / (GBP 3.27%)			52,289	1,408,952		2,179,184	(486,397)				489,450		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			3,365	90,675		140,244	(31,303)				31,499		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			3,365	90,675		140,244	(31,303)				31,499		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			1,035	27,900		43,152	(9,632)				9,692		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		1,732,900	USD 3.8725% / (GBP 3.27%)			3,365	90,675		140,244	(31,303)				31,499		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			1,035	27,900		43,152	(9,632)				9,692		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	02/24/2022	06/15/2037		533,200	USD 3.8725% / (GBP 3.27%)			1,035	27,900		43,152	(9,632)				9,692		B023	
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	08/10/2023	09/05/2030		550,900	USD 5.616% / (EUR 4.38%)			1,917	10,900		(3,833)	12,325				6,988		B023	
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	08/10/2023	09/05/2030		47,928,300	USD 5.616% / (EUR 4.38%)			166,804	948,304		(333,442)	1,072,285				607,935		B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		1,267,000	USD 5.94% / (GBP 5.5%)			6,458	3,750		17,318	6,035				28,315		B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		2,407,300	USD 5.94% / (GBP 5.5%)			12,271	7,125		32,905	11,467				53,799		B023	
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00S.J21A208	12/20/2023	03/18/2044		1,773,800	USD 5.94% / (GBP 5.5%)			9,042	5,250		24,246	8,449				39,642		B023	
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031		7,039,500	USD 5.8096% / (EUR 4.18%)			19,133	19,501		(27,904)	19,501				92,941		B023	
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031		1,083,000	USD 5.8096% / (EUR 4.18%)			2,943	3,000		(4,293)	3,000				14,299		B023	
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031		541,500	USD 5.8096% / (EUR 4.18%)			1,472	1,500		(2,146)	1,500				7,149		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		1,704,100	USD 4.045% / (GBP 3.79%)			5,355	440,850		440,878	11,550				27,676		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		15,762,925	USD 4.045% / (GBP 3.79%)			49,530	4,077,863		4,078,121	106,835				256,004		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		8,520,500	USD 4.045% / (GBP 3.79%)			26,773	2,204,250		2,204,389	57,749				138,381		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		426,025	USD 4.045% / (GBP 3.79%)			1,339	110,213		110,219	2,887				6,919		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	07/23/2014	10/16/2034		5,964,350	USD 4.045% / (GBP 3.79%)			18,741	1,542,975		1,543,073	40,424				96,866		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		3,156,000	USD 4.4425% / (AUD 5%)			3,762	546,400		545,061	119,799				77,381		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			2,163	314,180		313,410	68,885				44,494		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		22,959,900	USD 4.4425% / (AUD 5%)			27,372	3,975,060		3,965,320	871,539				562,946		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		3,550,500	USD 4.4425% / (AUD 5%)			4,233	614,700		613,194	134,774				87,053		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		946,800	USD 4.4425% / (AUD 5%)			1,129	163,920		163,518	35,940				23,214		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		8,442,300	USD 4.4425% / (AUD 5%)			10,065	1,461,620		1,458,039	320,463				206,994		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048		1,814,700	USD 4.4425% / (AUD 5%)			2,163	314,180		313,410	68,885				44,494		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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 . SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/14/2018	04/11/2048	.....	946,800	USD 4.4425% / (AUD 5%)	.....	.....	1,129	163,920	.....	163,518	35,940	.....	.....	.....	23,214	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	12,298,700	GBP 2.97% / (USD 4.53%)	.....	.....	50,665	297,826	.....	1,989,554	(1,596,661)	.....	.....	.....	235,077	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	38,838,000	GBP 2.97% / (USD 4.53%)	.....	.....	159,995	940,503	.....	6,282,803	(5,042,087)	.....	.....	.....	742,347	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	9,709,500	GBP 2.97% / (USD 4.53%)	.....	.....	39,999	235,126	.....	1,570,701	(1,260,522)	.....	.....	.....	185,587	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	1,294,600	GBP 2.97% / (USD 4.53%)	.....	.....	5,333	31,350	.....	209,427	(168,070)	.....	.....	.....	24,745	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	24,597,400	GBP 2.97% / (USD 4.53%)	.....	.....	101,330	585,652	.....	3,979,109	(3,193,322)	.....	.....	.....	470,153	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	12,298,700	GBP 2.97% / (USD 4.53%)	.....	.....	50,665	297,826	.....	1,989,554	(1,596,661)	.....	.....	.....	235,077	.....	B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/07/2018	11/07/2038	.....	1,294,600	GBP 2.97% / (USD 4.53%)	.....	.....	5,333	31,350	.....	209,427	(168,070)	.....	.....	.....	24,745	.....	B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049	.....	3,876,900	USD 5.028% / (GBP 3.21%)	.....	.....	18,218	87,150	.....	1,049,290	(939,567)	.....	.....	.....	96,603	.....	B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049	.....	646,150	USD 5.028% / (GBP 3.21%)	.....	.....	3,036	14,525	.....	174,882	(156,595)	.....	.....	.....	16,101	.....	B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049	.....	7,107,650	USD 5.028% / (GBP 3.21%)	.....	.....	33,399	159,775	.....	1,923,699	(1,722,540)	.....	.....	.....	177,106	.....	B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049	.....	1,938,450	USD 5.028% / (GBP 3.21%)	.....	.....	9,109	43,575	.....	524,645	(469,784)	.....	.....	.....	48,302	.....	B023
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*AD0	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/24/2018	01/24/2049	.....	1,292,300	USD 5.028% / (GBP 3.21%)	.....	.....	6,073	29,050	.....	349,763	(313,189)	.....	.....	.....	32,201	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	142,640	USD 4.615% / (AUD 4.72%)	.....	.....	170	12,160	.....	18,689	(4,555)	.....	.....	.....	2,772	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	4,421,840	USD 4.615% / (AUD 4.72%)	.....	.....	5,268	376,960	.....	579,366	(141,199)	.....	.....	.....	85,941	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	1,640,360	USD 4.615% / (AUD 4.72%)	.....	.....	1,954	139,840	.....	214,926	(52,380)	.....	.....	.....	31,881	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	213,960	USD 4.615% / (AUD 4.72%)	.....	.....	255	18,240	.....	28,034	(6,832)	.....	.....	.....	4,158	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	142,640	USD 4.615% / (AUD 4.72%)	.....	.....	170	12,160	.....	18,689	(4,555)	.....	.....	.....	2,772	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	1,212,440	USD 4.615% / (AUD 4.72%)	.....	.....	1,445	103,360	.....	158,858	(38,716)	.....	.....	.....	23,564	.....	B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6 .	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	02/06/2019	05/07/2039	.....	142,640	USD 4.615% / (AUD 4.72%)	.....	.....	170	12,160	.....	18,689	(4,555)	.....	.....	.....	2,772	.....	B023
Currency Swap	Foreign Liability KINGS COLLEGE LONDON G5258#AE7	Exhibit 7	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/09/2019	10/18/2027	.....	650,260,104	USD 3.224% / (USD 3.362%)	.....	.....	(4,773,834)	71,400,826	.....	77,051,505	(50,673,482)	.....	41,892	.....	6,126,510	.....	B021
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/16/2021	06/16/2061	.....	8,334,000	GBP 2.07% / (USD 3.362%)	.....	.....	31,003	754,501	.....	2,526,772	69,298	.....	.....	.....	254,274	.....	B023
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	03/16/2021	06/16/2061	.....	1,389,000	GBP 2.07% / (USD 3.362%)	.....	.....	5,167	125,750	.....	421,129	11,550	.....	.....	.....	42,379	.....	B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/10/2021	07/01/2041	.....	1,827,900	EUR 1.84% / (USD 3.552%)	.....	.....	8,780	207,900	.....	259,120	(79,137)	.....	.....	.....	37,974	.....	B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/10/2021	07/01/2041	.....	609,300	EUR 1.84% / (USD 3.552%)	.....	.....	2,927	69,300	.....	86,373	(26,379)	.....	.....	.....	12,658	.....	B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	06/10/2021	07/01/2041	17,060,400	EUR 1.84% / (USD 3.552%)	81,944	1,940,401	2,418,453	(738,616)	354,419	B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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%			5,853	138,600		172,747	(52,758)				25,316		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041		2,437,200	EUR 1.84% / USD 3.552%			11,706	277,200		345,493	(105,517)				50,631		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041		1,827,900	USD 3.552% / EUR 1.84%			8,780	207,900		259,120	(79,137)				37,974		B023
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041		609,300	USD 3.552% / EUR 1.84%			2,927	69,300		86,373	(26,379)				12,658		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		1,827,900	EUR 1.56% / USD 3.299%			8,758	207,900		238,495	(47,651)				39,058		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		609,300	EUR 1.56% / USD 3.299%			2,919	69,300		79,498	(15,884)				13,019		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		19,497,600	EUR 1.56% / USD 3.299%			93,414	2,217,601		2,543,950	(508,279)				416,617		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		609,300	EUR 1.56% / USD 3.299%			2,919	69,300		79,498	(15,884)				13,019		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		609,300	EUR 1.56% / USD 3.299%			2,919	69,300		79,498	(15,884)				13,019		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		12,186,000	EUR 1.56% / USD 3.299%			58,384	1,386,001		1,589,969	(317,674)				260,386		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		1,218,600	EUR 1.56% / USD 3.299%			5,838	138,600		158,997	(31,767)				26,039		B023
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042		609,300	EUR 1.56% / USD 3.299%			2,919	69,300		79,498	(15,884)				13,019		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		4,150,500	GBP 2.02% / USD 2.773%			9,789	360,750		496,150	(106,056)				73,343		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		1,383,500	GBP 2.02% / USD 2.773%			3,263	120,250		165,383	(35,352)				24,448		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		22,136,000	GBP 2.02% / USD 2.773%			52,210	1,924,001		2,646,131	(565,630)				391,163		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		1,383,500	GBP 2.02% / USD 2.773%			3,263	120,250		165,383	(35,352)				24,448		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		691,750	GBP 2.02% / USD 2.773%			1,632	60,125		82,692	(17,676)				12,224		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		691,750	GBP 2.02% / USD 2.773%			1,632	60,125		82,692	(17,676)				12,224		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		4,150,500	GBP 2.02% / USD 2.773%			9,789	360,750		496,150	(106,056)				73,343		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		3,458,750	GBP 2.02% / USD 2.773%			8,158	300,625		413,458	(88,380)				61,119		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		1,383,500	GBP 2.02% / USD 2.773%			3,263	120,250		165,383	(35,352)				24,448		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036		691,750	GBP 2.02% / USD 2.773%			1,632	60,125		82,692	(17,676)				12,224		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051		680,500	USD 3.295% / GBP 2.51%			1,660	48,875		106,972	5,775				17,890		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051		4,083,000	USD 3.295% / GBP 2.51%			9,962	293,250		641,832	34,649				107,342		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051		680,500	GBP 2.51% / USD 3.295%			1,660	48,875		106,972	5,775				17,890		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051		680,500	GBP 2.51% / USD 3.295%			1,660	48,875		106,972	5,775				17,890		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051		680,500	GBP 2.51% / USD 3.295%			1,660	48,875		106,972	5,775				17,890		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051		680,500	GBP 2.51% / USD 3.295%			1,660	48,875		106,972	5,775				17,890		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A.	04/06/2022	04/13/2025		119,955,000	USD 3.352% / CAD 3.335%			(63,903)	(9,110,736)		(8,350,604)	(2,941,252)	28,501			610,362		B021

E06.10

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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 WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	1,746,640	USD 5.423% / GBP 5.49%				(644)	(21,910)		(108,997)	16,170				33,235		B023	
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	623,800	USD 5.423% / GBP 5.49%				(230)	(7,825)		(38,927)	5,775					11,870		B023
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	998,080	USD 5.423% / GBP 5.49%				(368)	(12,520)		(62,284)	9,240					18,991		B023
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	998,080	USD 5.423% / GBP 5.49%				(368)	(12,520)		(62,284)	9,240					18,991		B023
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	249,520	USD 5.423% / GBP 5.49%				(92)	(3,130)		(15,571)	2,310					4,748		B023
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	748,560	USD 5.423% / GBP 5.49%				(276)	(9,390)		(46,713)	6,930					14,243		B023
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	748,560	USD 5.423% / GBP 5.49%				(276)	(9,390)		(46,713)	6,930					14,243		B023
Currency Swap	SOUTH WEST WATER LTD 88279#AE6	D1	Currency	CITIBANK, N.A.	04/05/2023	09/20/2038	249,520	USD 5.423% / GBP 5.49%				(92)	(3,130)		(15,571)	2,310					4,748		B023
Currency Swap	Foreign Liability THERMO FISHER SCIENTIFIC INC 883556B*2	Exhibit 7	Currency	CITIBANK, N.A.	04/19/2023	04/25/2025	63,702,382	USD 4.15% / HKD %				(325,197)	183,543		(366,931)	(151,078)	4,629				329,239		B020
Currency Swap	Foreign Liability THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A.	08/24/2023	09/06/2035	10,970,175	USD 5.647% / JPY 1.5%				117,911	398,303		715,478	777,255					185,531		B023
Currency Swap	Foreign Liability THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A.	08/24/2023	09/06/2035	19,197,806	USD 5.647% / JPY 1.5%				206,344	697,030		1,252,087	1,360,197					324,680		B023
Currency Swap	Foreign Liability COSTCO WHOLESALE JAPAN LTD J0835#ARB	D1	Currency	CITIBANK, N.A.	08/24/2023	09/06/2035	685,636	USD 5.647% / JPY 1.5%				7,369	24,894		44,717	48,578					11,596		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#ARB	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	5,406,127	USD 6.31% / JPY 1.84%				61,748	54,117		438,466	393,486					103,332		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2038	4,404,992	USD 6.31% / JPY 1.84%				50,314	44,095		357,268	320,618					84,197		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	1,334,846	USD 6.44% / JPY 2.12%				14,796	13,362		121,641	97,157					29,560		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A.	10/19/2023	11/07/2043	1,087,900	USD 6.44% / JPY 2.12%				12,059	10,890		99,137	79,183					24,092		B023
Currency Swap	Foreign Liability KINGSPAN SECURITIES LIMITED G5264#AN9	Exhibit 7	Currency	CITIBANK, N.A.	11/30/2023	12/07/2029	631,500,000	USD 4.95% / USD 5.082%				(210,969)	124,956		6,790,167	(5,830,635)	55,775				7,532,084		B021
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	595,000	USD 2.935% / EUR 1.66%				2,136	55,000		40,208	18,889					8,777		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	12,495,000	USD 2.935% / EUR 1.66%				44,860	1,155,001		844,365	396,676					184,318		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	595,000	USD 2.935% / EUR 1.66%				2,136	55,000		40,208	18,889					8,777		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	3,570,000	USD 2.935% / EUR 1.66%				12,817	330,000		241,247	113,336					52,662		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL	09/10/2020	12/11/2032	595,000	USD 2.935% / EUR 1.66%				2,136	55,000		40,208	18,889					8,777		B023
Currency Swap	Foreign Liability KINGSPAN SECURITIES LIMITED G5264#AN9	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL	04/26/2023	05/04/2033	103,871,577	USD 4.66% / NOK 4.345%				(65,330)	(2,476,005)		(2,409,866)	(7,150,797)	232,811				1,566,588		B021
Currency Swap	Foreign Liability KINGSPAN SECURITIES LIMITED G5264#AN9	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL	06/07/2023	06/16/2031	136,116,152	USD 4.989% / NOK 4.345%				(35,825)	2,150,536		1,985,855	(9,722,815)	289,198				1,827,926		B021
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE	06/28/2018	08/28/2048	1,961,700	USD 4.1645% / GBP 2.66%				7,938	66,825		449,047	(370,448)					48,478		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE	06/28/2018	08/28/2048	5,885,100	USD 4.1645% / GBP 2.66%				23,815	200,475		1,347,141	(1,111,343)					145,433		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE	06/28/2018	08/28/2048	1,961,700	USD 4.1645% / GBP 2.66%				7,938	66,825		449,047	(370,448)					48,478		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048	653,900	USD 4.1645% / (GBP 2.66%)				2,646	22,275		149,682	(123,483)				16,159		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	3,914,100	USD 4.3325% / (GBP 2.79%)				16,233	124,350		671,718	(519,389)				76,568		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	12,394,650	USD 4.3325% / (GBP 2.79%)				51,406	393,776		2,127,107	(1,644,733)				242,464		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	2,935,575	USD 4.3325% / (GBP 2.79%)				12,175	93,263		503,788	(389,542)				57,426		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	326,175	USD 4.3325% / (GBP 2.79%)				1,353	10,363		55,977	(43,282)				6,381		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	326,175	USD 4.3325% / (GBP 2.79%)				1,353	10,363		55,977	(43,282)				6,381		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	326,175	USD 4.3325% / (GBP 2.79%)				1,353	10,363		55,977	(43,282)				6,381		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	2,607,200	USD 4.625% / (GBP 2.94%)				11,689	80,700		753,096	(659,794)				70,933		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	8,603,760	USD 4.625% / (GBP 2.94%)				38,574	266,311		2,485,217	(2,177,320)				234,080		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	2,085,760	USD 4.625% / (GBP 2.94%)				9,351	64,560		602,477	(527,835)				56,747		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	260,720	USD 4.625% / (GBP 2.94%)				1,169	8,070		75,310	(65,979)				7,093		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	260,720	USD 4.625% / (GBP 2.94%)				1,169	8,070		75,310	(65,979)				7,093		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	5,344,760	USD 4.625% / (GBP 2.94%)				23,963	165,435		1,543,847	(1,352,577)				145,413		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	2,607,200	USD 4.625% / (GBP 2.94%)				11,689	80,700		753,096	(659,794)				70,933		B023
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	260,720	USD 4.625% / (GBP 2.94%)				1,169	8,070		75,310	(65,979)				7,093		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	1,283,400	USD 4.494% / (GBP 2.99%)				4,956	20,150		192,568	(161,576)				24,833		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	42,352,200	USD 4.494% / (GBP 2.99%)				163,546	664,953		6,354,751	(5,332,012)				819,472		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	15,400,800	USD 4.494% / (GBP 2.99%)				59,471	241,801		2,310,818	(1,938,913)				297,990		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	2,566,800	USD 4.494% / (GBP 2.99%)				9,912	40,300		385,136	(323,152)				49,665		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	1,283,400	USD 4.494% / (GBP 2.99%)				4,956	20,150		192,568	(161,576)				24,833		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	11,550,600	USD 4.494% / (GBP 2.99%)				44,603	181,351		1,733,114	(1,454,185)				223,492		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	CADENT FINANCE PLC G1746#AD8 BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / GBP 2.99%			4,956	20,150		192,568	(161,576)				24,833		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		2,050,200	USD 3.785% / GBP 2.66%			5,245	(97,325)		161,589	19,635				46,869		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		1,085,400	USD 3.785% / GBP 2.66%			2,777	(51,525)		85,547	10,395				24,813		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		2,532,600	USD 3.785% / GBP 2.66%			6,479	(120,225)		199,610	24,254				57,897		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		482,400	USD 3.785% / GBP 2.66%			1,234	(22,900)		38,021	4,620				11,028		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		2,532,600	USD 3.785% / GBP 2.66%			6,479	(120,225)		199,610	24,254				57,897		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		1,326,600	USD 3.785% / GBP 2.66%			3,394	(62,975)		104,558	12,705				30,327		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785% / GBP 2.66%			617	(11,450)		19,011	2,310				5,514		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/10/2019	12/17/2026		679,800,000	USD 1.25% / EUR 2.082%			(1,368,944)	14,987,452		3,594,256	(6,365,679)	13,332			5,600,690		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/16/2020	01/23/2027		890,800,000	USD 0.25% / EUR 2.268%			(4,509,354)	(26,800,069)		(34,480,215)	(19,764,084)	43,906			7,474,813		B021
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		1,684,050	USD 3.28% / EUR 2%			5,713	64,050		31,189	36,975				21,049		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		16,840,500	USD 3.28% / EUR 2%			57,133	640,501		311,894	369,753				210,495		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		1,122,700	USD 3.28% / EUR 2%			3,809	42,700		20,793	24,650				14,033		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		4,490,800	USD 3.28% / EUR 2%			15,236	170,800		83,172	98,601				56,132		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		561,350	USD 3.28% / EUR 2%			1,904	21,350		10,396	12,325				7,016		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		1,684,050	USD 3.28% / EUR 2%			5,713	64,050		31,189	36,975				21,049		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		1,684,050	USD 2.05% / EUR 3.365%			5,869	64,050		30,202	36,975				24,188		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		19,085,900	USD 2.05% / EUR 3.365%			66,513	725,901		342,292	419,054				274,134		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		1,122,700	USD 2.05% / EUR 3.365%			3,913	42,700		20,135	24,650				16,126		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		5,052,150	USD 2.05% / EUR 3.365%			17,606	192,150		90,607	110,926				72,565		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		561,350	USD 2.05% / EUR 3.365%			1,956	21,350		10,067	12,325				8,063		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		1,684,050	USD 2.05% / EUR 3.2255%			5,869	64,050		30,202	36,975				24,188		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 2.77% / GBP 2.255%			1,882	50,750		65,037	11,550				22,427		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		13,140,000	USD 2.77% / GBP 2.255%			18,824	507,501		650,373	115,497				224,268		B023

E06.13

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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		1,314,000	USD 3.2255% / (GBP 2.77%)			1,882	50,750		65,037	11,550				22,427		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		657,000	USD 3.2255% / (GBP 2.77%)			941	25,375		32,519	5,775				11,213		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		5,256,000	USD 3.2255% / (GBP 2.77%)			7,530	203,000		260,149	46,199				89,707		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			1,882	50,750		65,037	11,550				22,427		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		1,314,000	USD 3.2255% / (GBP 2.77%)			1,882	50,750		65,037	11,550				22,427		B023
Currency Swap	Foreign Liability ... ABP ACQUISITIONS UK LTD G2956@AT8	Exhibit 7 ...	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/04/2022	07/15/2027		879,710,000	USD 5.878% / (GBP 1.5%)			(9,823,581)	(58,597,557)		(135,169,714)	(7,607,870)	100,552			7,978,744		B020
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		1,785,750	USD 5.878% / (GBP %)			(8,657)	(109,125)		(166,663)	38,394				26,288		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		1,785,750	USD 5.878% / (GBP %)			(8,657)	(109,125)		(166,663)	38,394				26,288		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		1,785,750	USD 5.878% / (GBP %)			(8,657)	(109,125)		(166,663)	38,394				26,288		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		4,285,800	USD 5.878% / (GBP %)			(20,776)	(261,900)		(399,992)	92,145				63,092		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033		5,181,705	USD 5.674% / (JPY 1.37%)			57,634	226,140		385,433	364,338				78,946		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033		8,981,622	USD 5.674% / (JPY 1.37%)			99,900	391,976		668,084	631,520				136,840		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033		2,072,682	USD 5.674% / (JPY 1.37%)			23,054	90,456		154,173	145,735				31,579		B023
Currency Swap	DYSON FINANCE LIMITED G294A@AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033		5,872,599	USD 5.674% / (JPY 1.37%)			65,319	256,292		436,824	412,917				89,473		B023
Currency Swap	BLUECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/16/2023	07/13/2027		6,386,625	USD 3.0FR / (GBP SONIA)			1,817	(245,437)		(255,549)	66,937				57,877		B023
Currency Swap	Foreign Liability ... SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	Exhibit 7 ...	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/23/2024	01/30/2031		706,030,000	EUR 3.45% / (USD 4.9665%)			(169,996)	(4,030,056)		2,623,609	(4,041,455)	11,399			9,231,431		B021
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		791,780	USD 4.645% / (AUD 4.85%)			1,279	74,140		107,332	32,945				17,644		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,871,480	USD 4.645% / (AUD 4.85%)			3,022	175,240		253,694	77,870				41,704		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		20,010,440	USD 4.645% / (AUD 4.85%)			32,312	1,873,720		2,712,575	832,605				445,912		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	USD 4.645% / (AUD 4.85%)			232	13,480		19,515	5,990				3,208		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,879,200	USD 4.645% / (AUD 4.85%)			4,649	269,600		390,299	119,799				64,160		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,303,360	USD 4.645% / (AUD 4.85%)			3,719	215,680		312,239	95,839				51,328		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	USD 4.645% / (AUD 4.85%)			232	13,480		19,515	5,990				3,208		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		863,760	USD 4.725% / (AUD 4.9%)			1,479	80,880		120,207	35,940				21,537		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,015,440	USD 4.725% / (AUD 4.9%)			3,450	188,720		280,483	83,859				50,253		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		21,809,940	USD 4.725% / (AUD 4.9%)			37,332	2,042,220		3,035,222	907,479				543,813		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			246	13,480		20,034	5,990				3,590		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		3,167,120	USD 4.725% / (AUD 4.9%)			5,421	296,560		440,758	131,779				78,969		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	EMEA PLC MUF SECURITIES 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,519,300	USD 4.725% / (AUD 4.9%)			4,312	235,900		350,603	104,824				62,817		B023

E06.14

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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		143,960	USD 4.725% / AUD 4.9%			246	13,480		20,034	5,990				3,590		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		6,380,000	USD 4.75% / GBP 2.97%			29,496	63,750		1,615,321	57,749				158,896		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		638,000	USD 4.75% / GBP 2.97%			2,950	6,375		161,532	5,775				15,890		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		1,276,000	USD 4.75% / GBP 2.97%			5,899	12,750		323,064	11,550				31,779		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		638,000	USD 4.75% / GBP 2.97%			2,950	6,375		161,532	5,775				15,890		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%			47,193	102,001		2,584,513	92,398				254,233		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	USD 4.75% / GBP 2.97%			17,697	38,250		969,193	34,649				95,337		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		1,276,000	USD 4.75% / GBP 2.97%			5,899	12,750		323,064	11,550				31,779		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		55,177,600	USD 5.803% / GBP 5.98%			(11,950)	857,854		(3,070,960)	496,638				1,220,896		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		2,694,720	USD 5.803% / GBP 5.98%			(584)	41,895		(149,977)	24,254				59,625		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		1,796,480	USD 5.803% / GBP 5.98%			(389)	27,930		(99,985)	16,170				39,750		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		384,960	USD 5.803% / GBP 5.98%			(83)	5,985		(21,425)	3,465				8,518		B023
Currency Swap	WALES AND WEST UTILITIES LIMITED G9421#AC5	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		1,539,840	USD 5.803% / GBP 5.98%			(333)	23,940		(85,701)	13,860				34,072		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		1,392,160	USD 5.7115% / GBP 5.47%			(7,197)	2,585		(15,622)	2,585				26,858		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		13,288,800	USD 5.7115% / GBP 5.47%			(68,701)	24,676		(149,119)	24,676				256,371		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		759,360	USD 5.7115% / GBP 5.47%			(3,926)	1,410		(6,521)	1,410				14,650		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#BC4	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		1,265,600	USD 5.7115% / GBP 5.47%			(6,543)	2,350		(14,202)	2,350				24,416		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		16,786,500	USD 5.9965% / EUR 4.98%			45,560	46,501		(153,277)	46,501				290,485		B023

E06.15

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		4,332,000	USD 5.9965% / (EUR 4.38%)			11,757	12,000		(39,555)	12,000				74,964		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%)			4,409	4,500		(14,833)	4,500				28,111		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		3,853,980	USD 4.2075% / (AUD 4.35%)			3,986	331,020		476,104	(93,718)				75,344		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		11,490,570	USD 4.2075% / (AUD 4.35%)			11,883	986,930		1,419,495	(279,418)				224,637		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		9,206,730	USD 4.2075% / (AUD 4.35%)			9,521	790,770		1,137,360	(223,881)				179,989		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		7,707,960	USD 4.2075% / (AUD 4.35%)			7,971	662,040		952,208	(187,436)				150,689		B023	
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039		785,070	USD 4.2075% / (AUD 4.35%)			812	67,430		96,984	(19,091)				15,348		B023	
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	02/28/2024	03/20/2034		9,747,000	USD 5.886% / (EUR 4.27%)			26,452	27,001		(69,876)	27,001				153,923		B023	
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	02/28/2024	03/20/2034		3,249,000	USD 5.886% / (EUR 4.27%)			8,817	9,000		(23,292)	9,000				51,308		B023	
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	02/28/2024	03/20/2034		541,500	USD 5.886% / (EUR 4.27%)			1,470	1,500		(3,882)	1,500				8,551		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		389,560	USD 5.4275% / (JPY 2.13%)			3,586	59,189		45,425	24,289				6,443		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		38,176,860	USD 5.4275% / (JPY 2.13%)			351,440	5,800,501		4,451,660	2,380,344				631,434		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AC5	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035		1,558,239	USD 5.4275% / (JPY 2.13%)			14,344	236,755		181,700	97,157				25,773		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		4,361,000	USD 5.736% / (GBP 5.94%)			(2,572)	(60,375)		(350,051)	40,424				82,547		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,246,000	USD 5.736% / (GBP 5.94%)			(735)	(17,250)		(100,014)	11,550				23,585		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		2,492,000	USD 5.736% / (GBP 5.94%)			(1,470)	(34,500)		(200,029)	23,099				47,170		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		2,492,000	USD 5.736% / (GBP 5.94%)			(1,470)	(34,500)		(200,029)	23,099				47,170		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		623,000	USD 5.736% / (GBP 5.94%)			(367)	(8,625)		(50,007)	5,775				11,792		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,869,000	USD 5.736% / (GBP 5.94%)			(1,102)	(25,875)		(150,022)	17,325				35,377		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		1,869,000	USD 5.736% / (GBP 5.94%)			(1,102)	(25,875)		(150,022)	17,325				35,377		B023	
Currency Swap	HEATHROW AIRPORT LTD G4378*ARO	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/27/2023	07/27/2038		623,000	USD 5.736% / (GBP 5.94%)			(367)	(8,625)		(50,007)	5,775				11,792		B023	

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	QANTAS AIRWAYS LTD 74726MA#6	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	11/14/2023	02/12/2039	39,467,000	USD 6.667% / (AUD 7.63%)				314,662	(329,399)		(2,416,818)	1,065,147				761,198		B023		
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	1,366,340	USD 3.8375% / (CAD 3.79%)				1,442	110,105		73,263	33,011					19,999		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	241,119	USD 3.8375% / (CAD 3.79%)				254	19,430		12,929	5,826					3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	6,912,072	USD 3.8375% / (CAD 3.79%)				7,294	557,001		370,622	166,998					101,173		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	241,119	USD 3.8375% / (CAD 3.79%)				254	19,430		12,929	5,826					3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	562,611	USD 3.8375% / (CAD 3.79%)				594	45,337		30,167	13,593					8,235		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	241,119	USD 3.8375% / (CAD 3.79%)				254	19,430		12,929	5,826					3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	3,456,036	USD 3.8375% / (CAD 3.79%)				3,647	278,500		185,311	83,499					50,587		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	241,119	USD 3.8375% / (CAD 3.79%)				254	19,430		12,929	5,826					3,529		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA	01/23/2018	10/23/2032	562,611	USD 3.8375% / (CAD 3.79%)				594	45,337		30,167	13,593					8,235		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040	1,785,600	USD 4.126% / (EUR 2.14%)				9,394	57,600		164,061	(108,851)					35,602		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040	8,816,400	USD 4.126% / (EUR 2.14%)				46,384	284,401		810,050	(537,450)					175,784		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040	2,343,600	USD 4.126% / (EUR 2.14%)				12,330	75,600		215,330	(142,866)					46,727		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040	2,120,400	USD 4.126% / (EUR 2.14%)				11,156	68,400		194,822	(129,260)					42,277		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA	05/22/2019	02/20/2040	1,339,200	USD 4.126% / (EUR 2.14%)				7,046	43,200		123,046	(81,638)					26,701		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA	10/17/2019	07/17/2034	22,310,211	USD 3.13% / (CAD 3.42%)				(6,868)	658,631		(676,190)	568,957					358,031		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA	10/17/2019	07/17/2034	1,066,017	USD 3.13% / (CAD 3.42%)				(328)	31,470		(32,309)	27,186					17,107		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA	10/17/2019	07/17/2034	533,008	USD 3.13% / (CAD 3.42%)				(164)	15,735		(16,155)	13,593					8,554		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		3,198,051	USD 3.13% / CAD 3.42%			(985)	94,411		(96,928)	81,557				51,322		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / CAD 3.42%			(328)	31,470		(32,309)	27,186				17,107		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / CAD 3.42%			(164)	15,735		(16,155)	13,593				8,554		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		3,883,347	USD 3.17% / CAD 3.46%			(1,177)	114,642		(132,345)	99,034				65,274		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		35,406,990	USD 3.17% / CAD 3.46%			(10,727)	1,045,268		(1,206,675)	902,953				595,147		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / CAD 3.46%			(461)	44,958		(51,900)	38,837				25,598		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		761,441	USD 3.17% / CAD 3.46%			(231)	22,479		(25,950)	19,418				12,799		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		6,929,110	USD 3.17% / CAD 3.46%			(2,099)	204,558		(236,145)	176,707				116,470		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / CAD 3.46%			(461)	44,958		(51,900)	38,837				25,598		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		761,441	USD 3.17% / CAD 3.46%			(231)	22,479		(25,950)	19,418				12,799		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / CAD 3.536%			(820)	127,869		(10,955)	34,953				30,600		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		10,692,000	USD 2.95% / CAD 3.536%			(6,013)	937,705		(80,336)	256,322				224,399		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		2,187,000	USD 2.95% / CAD 3.536%			(1,230)	191,803		(16,432)	52,430				45,900		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / CAD 3.536%			(820)	127,869		(10,955)	34,953				30,600		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		7,168,500	USD 2.95% / CAD 3.536%			(4,032)	628,688		(53,862)	171,852				150,450		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		1,458,000	USD 2.95% / CAD 3.536%			(820)	127,869		(10,955)	34,953				30,600		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		729,000	USD 2.95% / CAD 3.536%			(410)	63,934		(5,477)	17,477				15,300		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		729,000	USD 2.95% / CAD 3.536%			(410)	63,934		(5,477)	17,477				15,300		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C68028AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		4,654,758	USD 4.045% / CAD 4.56%			(1,951)	291,514		(197,790)	114,051				121,528		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		543,055	USD 4.045% / CAD 4.56%			(228)	34,010		(23,076)	13,306				14,178		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		24,437,481	USD 4.045% / CAD 4.56%			(10,244)	1,530,446		(1,038,399)	598,769				638,021		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		1,551,586	USD 4.045% / CAD 4.56%			(650)	97,171		(65,930)	38,017				40,509		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		1,551,586	USD 4.045% / CAD 4.56%			(650)	97,171		(65,930)	38,017				40,509		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		543,055	USD 4.045% / CAD 4.56%			(228)	34,010		(23,076)	13,306				14,178		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		1,551,586	USD 4.045% / CAD 4.56%			(650)	97,171		(65,930)	38,017				40,509		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		543,055	USD 4.045% / CAD 4.56%			(228)	34,010		(23,076)	13,306				14,178		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	02/11/2022	06/30/2051		1,551,586	USD 4.045% / CAD 4.56%			(650)	97,171		(65,930)	38,017				40,509		B023
Currency Swap	Foreign Liability OPH FINANCE CO PTY LIMITED 07794#AF0	Exhibit 7	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	06/26/2023	06/30/2026		304,367,676	USD 4.045% / CAD 5.93% / SOFR			(459,369)	(8,782,973)		(9,081,746)	(7,806,642)	39,305			2,282,410		B020
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		1,501,920	USD 4.5525% / (AUD 6.28%)			2,042	458,080		380,144	47,920				17,411		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		8,260,560	USD 4.5525% / (AUD 6.28%)			11,229	2,519,440		2,090,793	263,558				95,760		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		563,220	USD 4.5525% / (AUD 6.28%)			766	171,780		142,554	17,970				6,529		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / (AUD 6.28%)			383	85,890		71,277	8,985				3,265		B023
Currency Swap	SOUTH EAST WATER LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		4,599,630	USD 4.5525% / (AUD 6.28%)			6,252	1,402,870		1,164,191	146,754				53,321		B023
Currency Swap	SOUTH EAST WATER LIMITED 08279@AB4	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		7,243,500	USD 4.67% / (GBP 3.22%)			28,349	295,625		1,371,252	(1,018,259)				155,668		B023
Currency Swap	SOUTH EAST WATER LIMITED 08279@AB4	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		36,876,000	USD 4.67% / (GBP 3.22%)			144,320	1,505,002		6,980,920	(5,183,865)				792,490		B023
Currency Swap	SOUTH EAST WATER LIMITED 08279@AB4	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		13,828,500	USD 4.67% / (GBP 3.22%)			54,120	564,376		2,617,845	(1,943,949)				297,184		B023
Currency Swap	SOUTH EAST WATER LIMITED 08279@AB4	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		1,975,500	USD 4.67% / (GBP 3.22%)			7,731	80,625		373,978	(277,707)				42,455		B023
Currency Swap	SOUTH EAST WATER LIMITED 08279@AB4	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		15,145,500	USD 4.67% / (GBP 3.22%)			59,274	618,126		2,867,164	(2,129,087)				325,487		B023
Currency Swap	SOUTH EAST WATER LIMITED 08279@AB4	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		1,975,500	USD 4.67% / (GBP 3.22%)			7,731	80,625		373,978	(277,707)				42,455		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		2,532,000	USD 4.0225% / (GBP 2.71%)			8,361	5,500		298,513	(268,528)				49,433		B023
Currency Swap	NORTHERN GAS NETWORKS LTD 06655@ACO	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		12,660,000	USD 4.0225% / (GBP 2.71%)			41,804	27,501		1,492,564	(1,342,639)				247,167		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	NORTHERN GAS NETWORKS LTD G66558ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		3,165,000	USD 4.0225% / (GBP 2.71%)			10,451	6,875		373,141	(335,660)				61,792		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		3,165,000	USD 4.0225% / (GBP 2.71%)			10,451	6,875		373,141	(335,660)				61,792		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	USD 4.0225% / (GBP 2.71%)			6,271	4,125		223,885	(201,396)				37,075		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		539,680	USD 3.195% / (AUD 3.28%)			64	17,760		38,733	23,960				10,868		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%)			104	28,860		62,941	38,935				17,661		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		4,587,280	USD 3.195% / (AUD 3.28%)			541	150,960		329,230	203,659				92,380		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%)			326	91,020		198,506	122,794				55,700		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		404,760	USD 3.195% / (AUD 3.28%)			48	13,320		29,050	17,970				8,151		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			24	6,660		14,525	8,985				4,076		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		1,281,740	USD 3.195% / (AUD 3.28%)			151	42,180		91,991	56,905				25,812		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			24	6,660		14,525	8,985				4,076		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		404,760	USD 3.195% / (AUD 3.28%)			48	13,320		29,050	17,970				8,151		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/12/2020	06/16/2040		202,380	USD 3.195% / (AUD 3.28%)			24	6,660		14,525	8,985				4,076		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		3,711,500	EUR 1.83% / (USD 3.0765%)			12,545	201,500		104,783	80,113				75,895		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		29,977,500	EUR 1.83% / (USD 3.0765%)			101,324	1,627,502		846,324	647,068				613,002		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		3,711,500	EUR 1.83% / (USD 3.0765%)			12,545	201,500		104,783	80,113				75,895		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		1,427,500	EUR 1.83% / (USD 3.0765%)			4,825	77,500		40,301	30,813				29,191		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		11,420,000	EUR 1.83% / (USD 3.0765%)			38,600	620,001		322,409	246,502				233,525		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		2,284,000	EUR 1.83% / (USD 3.0765%)			7,720	124,000		64,482	49,300				46,705		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		3,711,500	EUR 1.83% / (CHF 0.125%)			12,545	201,500		104,783	80,113				75,895		B023
Currency Swap	Foreign Liability VTG FINANCE SA L9619#AA7	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/02/2020	09/11/2029		395,604,396	USD 1.395% / (USD 2.778%)			(1,250,275)	4,084,735		39,587,635	(28,057,315)	15,203			4,618,609		B021
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		880,125	EUR 1.45% / (USD 2.778%)			3,222	70,125		52,084	18,488				12,895		B023
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		13,788,625	EUR 1.45% / (USD 2.778%)			50,484	1,098,626		815,978	289,640				202,020		B023
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		586,750	EUR 1.45% / (USD 2.778%)			2,148	46,750		34,722	12,325				8,597		B023
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		4,107,250	EUR 1.45% / (USD 2.778%)			15,038	327,250		243,057	86,276				60,176		B023
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		880,125	EUR 1.45% / (USD 2.778%)			3,222	70,125		52,084	18,488				12,895		B023
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	EUR 1.45% / (USD 2.778%)			1,074	23,375		17,361	6,163				4,298		B023
Currency Swap	VTG FINANCE SA L9619#AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2032		293,375	EUR 1.45% / (USD 3.085%)			1,074	23,375		17,361	6,163				4,298		B023
Currency Swap	VTG FINANCE SA L9619#AB5	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		1,173,500	EUR 1.7% / (USD 3.085%)			4,533	93,500		76,136	24,650				19,972		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		12,321,750	USD 3.085% / (EUR 1.7%)			47,594	981,751		799,427	258,827				209,708		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		1,173,500	USD 3.085% / (EUR 1.7%)			4,533	93,500		76,136	24,650				19,972		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		880,125	USD 3.085% / (EUR 1.7%)			3,400	70,125		57,102	18,488				14,979		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	USD 3.085% / (EUR 1.7%)			1,133	23,375		19,034	6,163				4,993		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		4,694,000	USD 3.085% / (EUR 1.7%)			18,131	374,000		304,544	98,601				79,889		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		1,466,875	USD 3.085% / (EUR 1.7%)			5,666	116,875		95,170	30,813				24,965		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	EUR 1.7%		1,133	23,375	19,034		6,163	4,993				4,993		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035		293,375	USD 3.085% / (EUR 1.7%)			1,133	23,375		19,034	6,163				4,993		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		1,521,000	USD 2.778% / (EUR 1.37%)			5,883	117,000		94,975	34,787				19,891		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		14,508,000	USD 2.778% / (EUR 1.37%)			56,116	1,116,001		905,913	331,812				189,732		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		936,000	USD 2.778% / (EUR 1.37%)			3,620	72,000		58,446	21,407				12,241		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		4,329,000	EUR 1.37%			16,744	333,000		270,313	99,009				56,614		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		468,000	USD 2.778% / (EUR 1.37%)			1,810	36,000		29,223	10,704				6,120		B023
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031		468,000	EUR 1.37%			1,810	36,000		29,223	10,704				6,120		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		709,500	USD 4.666% / (EUR 2.94%)			3,541	61,500		80,133	(20,217)				14,498		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		11,588,500	USD 4.666% / (EUR 2.94%)			57,841	1,004,501		1,308,845	(330,213)				236,795		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		1,300,750	USD 4.666% / (EUR 2.94%)			6,492	112,750		146,911	(37,065)				26,579		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		709,500	EUR 2.94%			3,541	61,500		80,133	(20,217)				14,498		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		1,655,500	USD 4.666% / (EUR 2.94%)			8,263	143,500		186,978	(47,173)				33,828		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		1,064,250	USD 4.666% / (EUR 2.94%)			5,312	92,250		120,200	(30,326)				21,747		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040		354,750	USD 4.666% / (EUR 2.94%)			1,771	30,750		40,067	(10,109)				7,249		B023
Currency Swap	Foreign Liability UK POWER NETWORKS SERVICES HOLDING	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/08/2021	07/23/2030		512,129,380	CHF 0.125% / (USD 2.1225%)			(2,546,756)	15,238,223		45,791,536	(37,026,235)	26,227			6,434,854		B021
Currency Swap	69160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / (GBP 2.664%)			26,366	755,101		1,429,977	(620,287)				174,842		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		3,472,750	USD 3.6735% / GBP 2.664%			10,986	314,625		595,824	(258,453)				72,851		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		66,676,800	USD 3.6735% / GBP 2.664%			210,928	6,040,804		11,439,818	(4,962,293)				1,398,733		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		4,861,850	USD 3.6735% / GBP 2.664%			15,380	440,475		834,153	(361,834)				101,991		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		1,389,100	USD 3.6735% / GBP 2.664%			4,394	125,850		238,330	(103,381)				29,140		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		9,723,700	USD 3.6735% / GBP 2.664%			30,760	880,951		1,668,307	(723,668)				203,982		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / GBP 2.664%			26,366	755,101		1,429,977	(620,287)				174,842		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		3,472,750	USD 3.6735% / GBP 2.664%			10,986	314,625		595,824	(258,453)				72,851		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		3,312,389	USD 3.7225% / GBP 2.9%			8,463	199,015		361,785	(133,220)				72,213		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		24,776,668	USD 3.7225% / GBP 2.9%			63,300	1,488,630		2,706,154	(996,484)				540,151		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		4,902,335	USD 3.7225% / GBP 2.9%			12,525	294,542		535,442	(197,165)				106,875		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		3,312,389	USD 3.7225% / GBP 2.9%			8,463	199,015		361,785	(133,220)				72,213		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		16,561,944	USD 3.7225% / GBP 2.9%			42,313	995,073		1,808,926	(666,099)				361,063		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		3,312,389	USD 3.7225% / GBP 2.9%			8,463	199,015		361,785	(133,220)				72,213		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		662,478	USD 3.7225% / GBP 2.9%			1,693	39,803		72,357	(26,644)				14,443		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / AUD 4.64%			(824)	97,440		43,526	41,930				14,547		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / AUD 4.64%			(118)	13,920		6,218	5,990				2,078		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		4,981,800	USD 3.607% / AUD 4.64%			(4,063)	480,240		214,522	206,654				71,697		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / AUD 4.64%			(294)	34,800		15,545	14,975				5,195		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / AUD 4.64%			(294)	34,800		15,545	14,975				5,195		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / AUD 4.64%			(824)	97,440		43,526	41,930				14,547		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / AUD 4.64%			(118)	13,920		6,218	5,990				2,078		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / AUD 4.64%			(1,295)	153,120		68,398	65,890				22,860		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / AUD 4.64%			(236)	27,840		12,436	11,980				4,156		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		7,292,200	USD 3.607% / AUD 4.64%			(5,947)	702,960		314,010	302,493				104,948		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / AUD 4.64%			(412)	48,720		21,763	20,965				7,274		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	USD 3.607% / (AUD 4.64%)			(412)	48,720		21,763	20,965				7,274		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (AUD 4.64%)			(1,295)	153,120		68,398	65,890				22,860		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	USD 3.607% / (AUD 4.64%)			(236)	27,840		12,436	11,980				4,156		B023
Currency Swap	Foreign Liability ROUQUETTE FRERES SA F7908@AB6	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/20/2022	05/04/2028		211,304,807	CHF 1.375% / (USD 3.675%)			(1,150,611)	10,744,710		19,124,248	(15,747,430)	168,479			2,138,226		B021
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		5,210,000	USD 4.884% / (EUR 3.59%)			15,358	(190,000)		(354,640)	123,251				85,261		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			3,072	(38,000)		(70,928)	24,650				17,052		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 3.59%			3,072	(38,000)		(70,928)	24,650				17,052		B023
Currency Swap	ROUQUETTE FRERES SA F7908@AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	USD 4.884% / (EUR 3.59%)			3,072	(38,000)		(70,928)	24,650				17,052		B023
Currency Swap	UNIVERSITY OF MELBOURNE 09326#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/12/2022	10/12/2052		16,069,760	USD 4.365% / (AUD 5.27%)			(20,965)	542,640		(951,361)	712,806				429,347		B023
Currency Swap	UNIVERSITY OF MELBOURNE 09326#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/12/2022	10/12/2052		28,696,000	USD 4.365% / (AUD 5.27%)			(37,438)	969,001		(1,698,859)	1,272,867				766,691		B023
Currency Swap	UNIVERSITY OF MELBOURNE 09326#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/12/2022	10/12/2052		6,887,040	USD 4.365% / (AUD 5.27%)			(8,985)	232,560		(407,726)	305,488				184,006		B023
Currency Swap	UNIVERSITY OF MELBOURNE 09326#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/12/2022	10/12/2052		5,739,200	USD 4.365% / (AUD 5.27%)			(7,488)	193,800		(339,772)	254,573				153,338		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		123,430	USD 5.467% / (GBP 5.4%)			18	(2,895)		(7,993)	1,155				2,498		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		10,985,270	USD 5.467% / (GBP 5.4%)			1,561	(257,654)		(711,416)	102,793				222,360		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	01/19/2023	08/16/2040		493,720	USD 5.467% / (GBP 5.4%)			70	(11,580)		(31,974)	4,620				9,994		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		9,598,903	USD 5.947% / (JPY 2.02%)			99,160	348,515		717,417	680,098				211,648		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)			14,166	49,788		102,488	97,157				30,235		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)			14,166	49,788		102,488	97,157				30,235		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B@0	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/24/2023	09/06/2043		1,371,272	USD 5.947% / (JPY 2.02%)			14,166	49,788		102,488	97,157				30,235		B023
Currency Swap	Foreign Liability ESPUG FINANCE LIMITED G3122@AK4	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/26/2023	10/03/2033		121,850,000	GBP 5.25% / (USD 5.525%)			(26,409)	4,474,991		6,002,851	(1,177,613)	22,641			1,879,323		B021
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		605,750	USD 7.273% / (GBP 6.91%)			183	(25,875)		(42,307)	33,727				13,397		B023
Currency Swap	ESPUG FINANCE LIMITED G3122@AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/04/2023	10/19/2043		18,172,500	USD 7.273% / (GBP 6.91%)			5,476	(776,249)		(1,269,198)	1,011,812				401,900		B023
Currency Swap	LINEAGE TREASURY EUROPE BV NS269@AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUI/DF371261	08/04/2022	08/20/2032		408,520	USD 5.352% / (EUR 3.74%)			1,543	(23,480)		(29,113)	11,931				5,918		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2032		7,353,360	USD 5.352% / EUR 3.74%			27,781	(422,639)		(524,043)	214,752				106,526		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2032		2,246,860	USD 5.352% / EUR 3.74%			8,489	(129,140)		(160,124)	65,619				32,549		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AG3	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2032		2,246,860	USD 5.352% / EUR 3.74%			8,489	(129,140)		(160,124)	65,619				32,549		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		3,119,000	USD 5.335% / GBP 5.48%			(1,451)	(39,125)		(187,762)	28,874				52,005		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,247,600	USD 5.335% / GBP 5.48%			(581)	(15,650)		(75,105)	11,550				20,802		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,746,640	USD 5.335% / GBP 5.48%			(813)	(21,910)		(105,146)	16,170				29,123		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		2,120,920	USD 5.335% / GBP 5.48%			(987)	(26,605)		(127,678)	19,635				35,364		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		498,040	USD 5.335% / GBP 5.48%			(232)	(6,260)		(30,042)	4,620				8,321		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,746,640	USD 5.335% / GBP 5.48%			(813)	(21,910)		(105,146)	16,170				29,123		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		1,247,600	USD 5.335% / GBP 5.48%			(581)	(15,650)		(75,105)	11,550				20,802		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		374,280	USD 5.335% / GBP 5.48%			(174)	(4,695)		(22,531)	3,465				6,241		B023
Currency Swap	Foreign Liability BROMFORD HOUSING GROUP LTD G1608#AB9	Exhibit 7	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/26/2023	06/30/2026		494,597,474	USD 5.227% / CAD 5.25%			(233,909)	(14,272,331)		(9,302,652)	(12,673,623)	51,701			3,708,916		B021
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		52,390,800	USD 5.744% / GBP 5.83%			(18,531)	(665,696)		(2,724,983)	485,088				814,756		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		7,484,400	USD 5.744% / GBP 5.83%			(2,647)	(95,099)		(389,283)	69,298				116,394		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		623,700	USD 5.744% / GBP 5.83%			(221)	(7,925)		(32,440)	5,775				9,699		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/19/2023	11/15/2053		2,324,520	USD 7.092% / EUR 5.22%			10,569	(51,480)		(101,084)	54,230				63,284		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619*AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/19/2023	11/15/2053		1,901,880	USD 7.092% / EUR 5.22%			8,647	(42,120)		(82,705)	44,370				51,777		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2033		30,120,420	USD 6.331% / NZD 7.495%			(93,142)	(803,943)		745,693	1,809,483				467,821		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#AC2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2033		3,553,860	USD 6.331% / NZD 7.495%			(10,990)	(94,856)		87,983	213,498				55,197		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#ADO	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2035		19,051,020	USD 6.434% / NZD 7.615%			(59,772)	(508,490)		695,077	1,144,489				325,116		B023
Currency Swap	ORION NEW ZEALAND LIMITED 07161#ADO	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2035		2,272,140	USD 6.434% / NZD 7.615%			(7,129)	(60,646)		82,899	136,499				38,775		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMJMCJFT09	07/22/2015	12/01/2030		5,443,000	USD 3.866% / EUR 2.07%			24,874	43,000		69,113	123,251				70,307		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMJMCJFT09	07/22/2015	12/01/2030		16,329,000	USD 3.866% / EUR 2.07%			74,623	129,001		207,340	369,753				210,922		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMJMCJFT09	07/22/2015	12/01/2030		66,404,600	USD 3.866% / EUR 2.07%			303,465	524,605		843,182	1,503,664				857,749		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMJMCJFT09	10/05/2016	10/27/2024		111,980	USD 3.01% / EUR 0.98%			582	3,980		4,196	2,465				425		B023

E06.24

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	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%			1,747	11,940		12,587	7,395				1,274		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,231,780	USD 3.01% / EUR 0.98%			6,406	43,780		46,153	27,115				4,672		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		223,960	USD 3.01% / EUR 0.98%			1,165	7,960		8,392	4,930				849		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%			1,747	11,940		12,587	7,395				1,274		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		111,980	USD 3.01% / EUR 0.98%			582	3,980		4,196	2,465				425		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		2,674,273	USD 3.687% / JPY 0.65%			21,561	692,047		566,833	145,735				38,097		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		8,914,245	USD 3.687% / JPY 0.65%			71,869	2,306,825		1,889,442	485,785				126,991		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		4,457,122	USD 3.687% / JPY 0.65%			35,934	1,153,412		944,721	242,892				63,496		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		891,425	USD 3.687% / JPY 0.65%			7,187	230,682		188,944	48,578				12,699		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		12,479,943	USD 3.687% / JPY 0.65%			100,616	3,229,555		2,645,218	680,098				177,788		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		3,565,698	USD 3.687% / JPY 0.65%			28,747	922,730		755,777	194,314				50,797		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		1,782,849	USD 3.687% / JPY 0.65%			14,374	461,365		377,888	97,157				25,398		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		10,371,200	USD 4.503% / GBP 3.01%			41,123	265,201		1,649,007	(1,300,871)				201,570		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		3,241,000	USD 4.503% / GBP 3.01%			12,851	82,875		515,315	(406,522)				62,991		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		648,200	USD 4.503% / GBP 3.01%			2,570	16,575		103,063	(81,304)				12,598		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		2,592,800	USD 4.503% / GBP 3.01%			10,281	66,300		412,252	(325,218)				50,392		B023
Currency Swap	EVIDES NV N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A.	05/27/2020	12/11/2024		11,008,000	USD 2.236% / EUR 1.25%			27,589	208,001		154,837	246,502				46,005		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		1,963,384	USD 3.345% / EUR 1.89%			8,147	171,854		156,181	43,751				26,897		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		18,792,385	USD 3.345% / EUR 1.89%			77,979	1,644,891		1,494,873	418,757				257,443		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		654,461	USD 3.345% / EUR 1.89%			2,716	57,285		52,060	14,584				8,966		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		654,461	USD 3.345% / EUR 1.89%			2,716	57,285		52,060	14,584				8,966		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		12,341,268	USD 3.345% / EUR 1.89%			51,210	1,080,227		981,708	275,005				169,067		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		2,617,845	USD 3.345% / EUR 1.89%			10,863	229,139		208,241	58,334				35,863		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031		654,461	USD 3.345% / EUR 1.89%			2,716	57,285		52,060	14,584				8,966		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		2,366,320	USD 5.47% / EUR 4.44%			6,640	(9,680)		(140,477)	168,171				35,338		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		107,560	USD 5.47% / EUR 4.44%			302	(440)		(6,385)	7,644				1,606		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		107,560	USD 5.47% / EUR 4.44%			302	(440)		(6,385)	7,644				1,606		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A.	02/09/2023	02/28/2033		1,398,280	USD 5.47% / EUR 4.44%			3,924	(5,720)		(83,009)	99,373				20,881		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		1,210,000	USD 5.785% / GBP 5.61%			43	(53,250)		(81,147)	11,550				18,549		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		4,235,000	USD 5.785% / GBP 5.61%			150	(186,375)		(284,014)	40,424				64,921		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		3,630,000	USD 5.785% / GBP 5.61%			128	(159,750)		(243,440)	34,649				55,647		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		605,000	USD 5.785% / GBP 5.61%			21	(26,625)		(40,573)	5,775				9,274		B023
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A.	02/22/2023	08/22/2033		1,815,000	USD 5.785% / GBP 5.61%			64	(79,875)		(121,720)	17,325				27,823		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		1,528,520	USD 5.216% / EUR 4.39%			3,384	16,520		(89,667)	34,510				23,216		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		655,080	USD 5.216% / EUR 4.39%			1,450	7,080		(38,429)	14,790				9,950		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		873,440	USD 5.216% / EUR 4.39%			1,934	9,440		(51,238)	19,720				13,266		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		982,620	USD 5.216% / EUR 4.39%			2,175	10,620		(57,643)	22,185				14,924		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		218,360	USD 5.216% / EUR 4.39%			483	2,360		(12,810)	4,930				3,317		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		19,543,220	USD 5.216% / EUR 4.39%			43,267	211,222		(1,146,451)	441,239				296,829		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		764,260	USD 5.216% / EUR 4.39%			1,692	8,260		(44,833)	17,255				11,608		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		655,080	USD 5.216% / EUR 4.39%			1,450	7,080		(38,429)	14,790				9,950		B023
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2033		218,360	USD 5.216% / EUR 4.39%			483	2,360		(12,810)	4,930				3,317		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		734,000	USD 6.141% / CAD 5.96%			524	(4,962)		(23,529)	19,418				11,165		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		40,516,800	USD 6.141% / CAD 5.96%			28,911	(273,889)		(1,298,797)	1,071,892				616,295		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		1,174,400	USD 6.141% / CAD 5.96%			838	(7,939)		(37,646)	31,069				17,864		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		1,247,800	USD 6.141% / CAD 5.96%			890	(8,435)		(39,999)	33,011				18,980		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		220,200	USD 6.141% / CAD 5.96%			157	(1,489)		(7,059)	5,826				3,349		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		25,323,000	USD 6.141% / CAD 5.96%			18,070	(171,181)		(811,748)	669,933				385,184		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		1,101,000	USD 6.141% / CAD 5.96%			786	(7,443)		(35,293)	29,128				16,747		B023
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		807,400	USD 6.141% / CAD 5.96%			576	(5,458)		(25,882)	21,360				12,281		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC	09/16/2008	07/16/2038	5,000,000	5.317% / (SOFR)	420,000			(8,703)	654,668		654,668	(192,188)		(3,508)		94,543		B0311		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC	02/09/2010	06/30/2040	8,000,000	5.0575% / (SOFR)				(11,107)	908,892		908,892	(338,025)					161,296		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC	04/26/2010	12/31/2040	10,000,000	5.12% / (SOFR)				(12,321)	1,242,936		1,242,936	(434,935)					204,722		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	07/26/2011	09/11/2036	31,250,000	SOFR / (4.03%)				128,427	256,496		256,496	988,347					551,488		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	07/27/2011	09/28/2036	19,500,000	SOFR / (4.201%)				71,850	(166,510)		(166,510)	632,269					344,771		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	06/09/2022	12/31/2043	63,119,287	2.77800337% / (SOFR)				(388,435)	(11,154,558)		(11,154,558)	(3,220,999)					1,403,052		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	07/05/2022	12/31/2040	22,658,202	2.00470504% / (SOFR)				(142,616)	(3,726,123)		(3,726,123)	(904,079)					463,862		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	07/05/2022	12/31/2035	16,990,510	2.00159689% / (SOFR)				(109,785)	(2,143,680)		(2,143,680)	(525,614)					291,313		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	07/07/2022	12/31/2038	38,043,562	2.81231132% / (SOFR)				(232,511)	(5,210,094)		(5,210,094)	(1,505,720)					730,834		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	06/28/2022	12/29/2045	62,286,009	2.00526501% / (SOFR)				(349,757)	(9,835,535)		(9,835,535)	(3,189,895)					1,452,802		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	07/13/2022	12/31/2043	63,242,837	2.7883965% / (SOFR)				(391,234)	(11,213,320)		(11,213,320)	(3,221,171)					1,405,798		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	08/25/2022	12/31/2043	69,921,526	2.79601018% / (SOFR)				(423,633)	(11,842,159)		(11,842,159)	(3,574,758)					1,554,256		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	08/30/2022	12/31/2043	37,545,900	2.81905154% / (SOFR)				(230,869)	(6,531,957)		(6,531,957)	(1,917,460)					834,592		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	08/31/2022	12/31/2044	38,537,768	2.87564632% / (SOFR)				(240,091)	(7,005,817)		(7,005,817)	(2,073,499)					878,102		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE	09/01/2022	12/31/2043	43,116,168	2.87817468% / (SOFR)				(250,050)	(6,520,791)		(6,520,791)	(2,604,642)					958,411		B0311	
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC	09/27/2021	10/04/2028	292,625,000	1.76% / (SOFR)				(3,152,514)	(34,896,200)		(34,896,200)	(3,949,015)					3,108,949		B037	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/19/2022	07/22/2031	68,000,000	SOFR / (2.69%)					4,541,141		4,541,141	1,950,466					919,405		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/22/2022	07/26/2028	50,000,000	SOFR / (2.491%)				364,764	3,065,412		3,065,412	812,635					519,813		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/26/2022	10/30/2030	250,000,000	SOFR / (2.436%)				1,858,222	21,112,154		21,112,154	5,291,242					3,207,974		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/26/2022	08/15/2033	250,000,000	SOFR / (2.541%)				1,792,696	25,440,626		25,440,626	5,956,108					3,828,516		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/22/2022	08/26/2047	150,000,000	2.652% / (SOFR)					(21,243,577)		(21,243,577)	(5,754,901)					3,629,502		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/22/2022	08/21/2037	100,000,000	2.788% / (SOFR)					(10,164,090)		(10,164,090)	(3,876,396)					1,830,301		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/22/2022	08/26/2032	150,000,000	SOFR / (2.6%)					9,112,409		9,112,409	3,373,482					2,175,124		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/22/2022	08/23/2027	250,000,000	SOFR / (2.614%)					9,736,806		9,736,806	4,668,676					2,303,957		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/24/2022	08/16/2029	200,000,000	SOFR / (2.851%)				1,334,593	10,971,844		10,971,844	3,951,277					2,319,660		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/07/2022	09/06/2029	400,000,000	SOFR / (2.9542%)					15,835,233		15,835,233	9,622,655					4,664,057		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	10/18/2022	10/18/2052	60,000,000	3.184% / (SOFR)				(4,395,467)		(4,395,467)	(3,109,656)				1,603,524		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	10/18/2022	10/19/2029	200,000,000	SOFR / (3.6675%)			900,434	3,266,780		3,266,780	4,491,480				2,357,152		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	10/19/2022	10/25/2032	150,000,000	SOFR / (3.783%)			630,205	1,282,272		1,282,272	4,064,114				2,196,276		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	10/19/2022	10/21/2052	75,000,000	3.281% / (SOFR)				(4,268,708)		(4,268,708)	(3,920,505)				2,004,693		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	11/17/2022	11/17/2051	75,000,000	3.036% / (SOFR)				(5,385,281)		(5,385,281)	(2,713,326)				1,971,848		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	11/28/2022	12/03/2057	100,000,000	2.6945% / (SOFR)				(11,082,411)		(11,082,411)	(3,543,543)				2,902,526		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	12/01/2022	06/05/2034	75,000,000	SOFR / (3.031%)				4,651,095		4,651,095	2,403,669				1,196,849		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	12/05/2022	12/09/2042	100,000,000	3.061% / (SOFR)				(6,235,399)		(6,235,399)	(2,232,520)				2,162,412		B0311
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	03/29/2023	04/02/2026	200,000,000	3.779% / (SOFR)			(851,557)	(3,522,827)		(3,522,827)	(1,567,569)				1,416,149		B037
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	05/17/2011	06/29/2037	50,000,000	SOFR / (3.965%)			202,537	737,588		737,588	1,673,933				910,178		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/27/2007	06/29/2037	25,000,000	5.985% / (SOFR)			27,787	4,813,130		4,813,130	(1,036,182)				455,089		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	08/31/2006	09/05/2036	31,250,000	5.501% / (SOFR)			(13,470)	4,237,849		4,237,849	(1,188,203)				551,124		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/28/2007	07/02/2037	25,000,000	6.015% / (SOFR)			29,705	4,885,709		4,885,709	(1,038,993)				455,230		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	07/26/2011	07/02/2037	25,000,000	(3.98625%) / (SOFR)			99,909	318,752		318,752	838,888				455,230		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/15/2022	09/21/2032	130,000,000	3.51279% / (SOFR)			(702,201)	(5,730,060)		(5,730,060)	(3,272,336)				1,893,073		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	07/26/2011	09/05/2036	31,250,000	(3.9325%) / (SOFR)			136,009	546,549		546,549	1,003,728				551,124		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/26/2006	09/28/2036	19,500,000	5.33% / (SOFR)			(16,741)	2,330,286		2,330,286	(730,454)				344,771		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	07/26/2011	09/15/2036	31,250,000	(4.08125%) / (SOFR)			124,388	91,875		91,875	1,021,960				551,731		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	10/30/2007	11/01/2037	30,000,000	5.45% / (SOFR)			(16,777)	4,203,536		4,203,536	(1,192,979)				553,117		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	07/19/2022	07/22/2032	110,000,000	3.043% / (SOFR)			(741,954)	(8,405,755)		(8,405,755)	(2,633,881)				1,585,972		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/26/2006	09/28/2036	19,500,000	5.3325% / (SOFR)			(16,619)	2,335,066		2,335,066	(730,637)				344,771		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/07/2006	09/11/2036	31,250,000	5.55% / (SOFR)			(9,641)	4,392,130		4,392,130	(1,194,968)				551,488		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	06/27/2007	06/29/2037	25,000,000	6% / (SOFR)			21,197	4,851,609		4,851,609	(1,037,661)				455,089		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/13/2006	09/15/2036	31,250,000	5.505% / (SOFR)			(13,157)	4,258,035		4,258,035	(1,190,291)				551,731		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	10/20/2022	10/26/2052	65,000,000	3.70976% / (SOFR)			(319,129)	(2,273,053)		(2,273,053)	(3,321,219)				1,737,817		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	09/09/2022	09/13/2052	75,000,000	3.13172% / (SOFR)			(476,567)	(10,163,128)		(10,163,128)	(3,499,127)				2,001,038		B0311

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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	04/26/2010	12/31/2040	5,000,000	5.1% / (SOFR)				(5,043)	612,600		612,600	(217,829)				102,361		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/29/2007	07/03/2037	25,000,000	5.973% / (SOFR)				27,022	4,778,920		4,778,920	(1,034,965)					455,277		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/10/2007	12/12/2037	5,000,000	5.5475% / (SOFR)				(1,574)	756,675		756,675	(202,072)					92,566		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/09/2012	12/12/2037	5,000,000	SOFR / (2.66625%)				37,590	760,266		760,266	144,076					92,566		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/07/2010	12/31/2040	5,000,000	5.175% / (SOFR)				(4,074)	658,478		658,478	(219,574)					102,361		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/07/2006	09/11/2036	31,250,000	5.551% / (SOFR)				(9,468)	4,395,199		4,395,199	(1,195,070)					551,488		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/05/2007	11/05/2037	5,000,000	5.5675% / (SOFR)				(1,324)	762,471		762,471	(201,218)					92,223		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/06/2014	12/31/2040	5,000,000	SOFR / (3.13375%)				30,430	590,167		590,167	172,093					102,361		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/08/2014	03/31/2039	8,000,000	SOFR / (3.89%)				35,668	195,872		195,872	283,202					154,962		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/20/2008	05/22/2038	12,000,000	5.268% / (SOFR)				(12,177)	1,500,749		1,500,749	(479,204)					225,704		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/01/2013	12/31/2040	4,000,000	SOFR / (3.704%)				18,459	193,073		193,073	148,286					81,889		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/14/2015	12/31/2040	2,000,000	SOFR / (2.514%)				15,378	387,709		387,709	63,071					40,944		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/15/2014	09/30/2039	8,000,000	SOFR / (3.325%)				46,968	721,354		721,354	269,016					157,529		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/10/2012	12/31/2040	5,000,000	SOFR / (2.6725%)				36,398	872,316		872,316	161,364					102,361		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/24/2008	04/28/2038	5,000,000	5.296% / (SOFR)				(4,718)	638,002		638,002	(199,470)					93,825		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/14/2015	12/31/2041	3,000,000	SOFR / (2.524%)				22,990	600,053		600,053	98,274					63,222		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/14/2009	09/30/2039	8,000,000	4.7% / (SOFR)				(19,468)	550,120		550,120	(316,590)					157,529		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/12/2008	06/16/2038	12,000,000	5.471% / (SOFR)				(6,072)	1,768,728		1,768,728	(490,988)					226,250		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/07/2010	12/31/2040	4,000,000	5.2675% / (SOFR)				(2,303)	572,048		572,048	(177,380)					81,889		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/10/2013	04/28/2038	12,000,000	SOFR / (3.7175%)				58,678	504,876		504,876	401,414					225,179		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	11/12/2009	09/30/2039	10,000,000	4.9175% / (SOFR)				(18,898)	939,055		939,055	(405,144)					196,911		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/28/2008	08/30/2038	12,000,000	5.128% / (SOFR)				(16,363)	1,340,906		1,340,906	(476,081)					227,879		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/28/2009	12/31/2039	8,000,000	4.41% / (SOFR)				(22,328)	287,980		287,980	(310,590)					158,804		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/17/2008	07/19/2038	12,000,000	5.33% / (SOFR)				(10,306)	1,593,945		1,593,945	(485,290)					226,968		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/15/2016	09/30/2041	9,000,000	SOFR / (1.8515%)				85,993	2,549,799		2,549,799	263,303					188,315		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/15/2014	09/30/2039	10,000,000	SOFR / (3.329%)				58,610	897,069		897,069	336,443					196,911		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/10/2013	09/24/2038	12,000,000	SOFR / (3.725%)				58,408	505,550		505,550	407,203				228,419		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/04/2022	04/06/2052	50,000,000	SOFR / (1.6%)	1,775,000			494,458	19,939,535		19,939,535	1,770,633		(14,738)		1,323,717		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/15/2014	12/31/2039	8,000,000	SOFR / (2.838%)				54,816	1,183,011		1,183,011	254,721				158,804		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/06/2011	12/31/2041	8,000,000	SOFR / (4.7975%)				(14,320)	719,200		719,200	(350,616)				168,591		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/15/2015	12/31/2040	10,000,000	SOFR / (2.482%)				77,717	1,977,692		1,977,692	313,865				204,722		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/15/2009	03/31/2039	8,000,000	4.63% / (SOFR)				(20,868)	471,924		471,924	(308,207)				154,962		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/22/2008	09/24/2038	12,000,000	5.1375% / (SOFR)				(16,033)	1,355,561		1,355,561	(478,165)				228,419		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/20/2010	09/30/2040	2,000,000	4.805% / (SOFR)				(4,342)	170,205		170,205	(83,223)				40,635		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/24/2008	04/28/2038	12,000,000	5.3275% / (SOFR)				(10,378)	1,571,837		1,571,837	(480,272)				225,179		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/18/2022	04/20/2032	165,000,000	SOFR / (1.7%)	1,815,000			1,594,226	27,439,415		27,439,415	3,364,238		(45,189)		2,342,226		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	03/23/2010	09/28/2040	10,000,000	5.135% / (SOFR)				(13,460)	1,249,253		1,249,253	(431,107)				203,143		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/05/2012	11/05/2037	5,000,000	SOFR / (2.711%)				37,030	732,419		732,419	144,227				92,223		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/11/2011	12/31/2041	3,000,000	4.805% / (SOFR)				(5,306)	272,569		272,569	(131,591)				63,222		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/11/2012	08/30/2038	4,000,000	SOFR / (2.6675%)				30,059	630,598		630,598	118,050				75,960		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/11/2016	06/28/2041	7,000,000	SOFR / (2.117%)				61,414	1,731,443		1,731,443	211,513				145,386		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	12/20/2010	12/31/2040	2,000,000	4.81% / (SOFR)				(3,515)	174,082		174,082	(84,433)				40,944		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/01/2022	04/06/2052	50,000,000	2.32% / (SOFR)				(419,195)	(13,756,216)		(13,756,216)	(2,020,303)				1,323,717		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/04/2016	12/31/2041	8,000,000	SOFR / (1.84%)				75,441	2,297,933		2,297,933	235,422				168,591		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	03/03/2011	09/30/2041	9,000,000	5.163% / (SOFR)				(11,484)	1,211,681		1,211,681	(404,783)				188,315		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/11/2022	04/21/2052	120,000,000	2.615% / (SOFR)				(917,519)	(26,941,141)		(26,941,141)	(5,112,841)				3,179,248		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	08/30/2022	09/01/2052	88,000,000	SOFR / (2.75%)				1,007,600	634,790		17,748,349	3,863,578		(8,366)		2,346,529		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	03/03/2011	09/30/2041	5,000,000	5.133% / (SOFR)				(6,789)	654,225		654,225	(224,167)				104,619		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	07/05/2022	07/07/2052	55,000,000	2.8275% / (SOFR)				(391,300)	(10,348,354)		(10,348,354)	(2,439,273)				1,462,619		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	06/03/2022	06/07/2052	75,000,000	2.8975% / (SOFR)				(520,483)	(13,203,441)		(13,203,441)	(3,360,924)				1,991,581		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/11/2022	04/20/2032	165,000,000	2.85% / (SOFR)				(1,164,879)	(14,501,547)		(14,501,547)	(3,894,823)				2,342,226		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/19/2022	04/21/2052	120,000,000	SOFR / (1.8%)	3,948,000			1,129,355	43,754,533		43,754,532	4,426,910		(32,780)		3,179,248		B0311	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	12/27/2022	12/29/2052	60,000,000	3.4763% / (SOFR)				(317,978)	(4,502,689)		(4,502,689)	(2,974,812)					1,609,050	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/29/2022	09/01/2052	88,000,000	2.9535% / (SOFR)				(598,386)	(14,646,021)		(14,646,021)	(3,988,605)					2,346,529	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032	94,000,000	3.14% / (SOFR)				(595,358)	(6,613,715)		(6,613,715)	(2,264,237)					1,364,409	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/10/2022	06/01/2052	64,000,000	2.85% / (SOFR)				14,324	(11,790,695)		(11,790,695)	(2,844,670)					1,698,987	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/18/2022	07/20/2052	55,000,000	SOFR / (1.8%)	1,969,000			516,317	20,115,132		20,115,132	2,035,848		(16,351)			1,463,540	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/05/2022	07/07/2052	55,000,000	SOFR / (1.7%)	2,167,000			528,339	21,055,975		21,055,975	1,996,417		(17,992)			1,462,619	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/15/2022	07/20/2052	55,000,000	2.82% / (SOFR)				(392,418)	(10,420,161)		(10,420,161)	(2,436,636)					1,463,540	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052	64,000,000	SOFR / (2.5%)	979,200			90,793	15,650,471		15,650,471	2,686,995		(8,128)			1,698,987	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052	75,000,000	SOFR / (2.5%)	892,500			587,606	18,341,683		18,341,683	3,147,507		(7,409)			1,991,581	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032	94,000,000	SOFR / (2.25%)	893,940			782,251	12,538,233		12,538,233	2,028,051		(22,257)			1,364,409	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/27/2022	12/29/2052	60,000,000	SOFR / (2.45%)	1,820,000			460,230	15,246,451		15,246,451	2,524,370		(15,114)			1,609,050	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/15/2010	09/28/2040	4,000,000	5.02125% / (SOFR)				(6,521)	444,667		444,667	(170,381)					81,257	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	07/16/2038	5,000,000	SOFR / (2.48125%)				39,903	884,933		884,933	143,233					94,543	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/23/2009	03/31/2039	10,000,000	4.82% / (SOFR)				(21,335)	804,232		804,232	(393,284)					193,702	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/03/2013	08/30/2038	12,000,000	SOFR / (2.815%)				85,753	1,698,003		1,698,003	361,461					227,879	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/28/2040	4,000,000	SOFR / (2.5025%)				31,709	773,942		773,942	124,724					81,257	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/15/2009	09/30/2039	5,000,000	SOFR / (4.90625%)				(9,589)	463,026		463,026	(202,329)					98,456	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/30/2039	5,000,000	SOFR / (2.495%)				39,730	930,539		930,539	150,187					98,456	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/31/2011	06/28/2041	7,000,000	5.03% / (SOFR)				(10,264)	814,037		814,037	(308,448)					145,386	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/03/2012	09/30/2041	3,000,000	SOFR / (2.5125%)				23,707	599,660		599,660	97,181					62,772	B0311	
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/06/2023	06/13/2028	500,000,000	3.632% / (SOFR)				(2,423,470)	(8,343,683)		(8,343,683)	(9,396,980)					5,126,816	B037	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/14/2023	07/18/2025	50,000,000	SOFR / (4.64952%)				(105,285)	(154,311)		(154,311)	(354,115)					284,894	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/14/2023	07/18/2030	50,000,000	SOFR / (3.6475%)				231,929	717,180		717,180	1,207,034					627,563	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	10/21/2024	48,000,000	SOFR / (5.12537%)				33,940	58,240		58,240	117,614					179,424	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	07/21/2024	62,000,000	SOFR / (5.3051%)				27,448	36,968		36,968	58,904					171,721	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2023	04/21/2024	43,000,000	SOFR / (5.39211%)				9,579	3,981		3,981	(2,655)					51,570	B031	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	08/16/2023	08/18/2040	100,000,000	SOFR / (3.7456%)					(594,121)		(594,121)	3,260,299					2,024,507	B0311	
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/12/2023	09/18/2026	300,000,000	SOFR / (4.5463%)			(709,736)		973,638		973,638	(4,398,457)					2,356,716	B037	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	12/29/2024	46,000,000	SOFR / (5.3639%)			(1,052)		(47,009)		(47,009)	215,724					198,913	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	06/29/2024	37,000,000	SOFR / (5.4946%)			(6,578)		(3,257)		(3,257)	43,130					91,864	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2023	09/29/2024	51,500,000	SOFR / (5.488%)		(118)	(8,268)		(25,038)		(25,038)	147,019			29		181,830	B031	
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	10/19/2023	10/23/2035	75,000,000	SOFR / (4.5435%)					(5,211,992)		(5,211,992)	1,907,125					1,275,544	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	08/16/2024	23,000,000	SOFR / (5.308%)		(553)	4,533		6,716		6,716	36,899					70,712	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	11/15/2024	56,000,000	SOFR / (5.211%)		1,017	24,768		31,685		31,685	180,990					221,784	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/14/2023	02/14/2025	73,000,000	SOFR / (5.044%)		4,341	54,353		54,943		54,943	357,048					341,760	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/26/2023	08/26/2047	150,000,000	SOFR / (2.652%)		14,912,071			20,441,087		20,441,087	5,777,390					3,629,502	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2023	01/02/2054	150,000,000	SOFR / (3.171%)					(6,226,790)		(6,226,790)	(4,696,592)					4,092,697	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037	37,500,000	SOFR / (3.7585%)					(276,279)		(276,279)	(276,279)					671,896	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/26/2024	01/26/2038	100,000,000	SOFR / (3.81142%)					(898,088)		(898,088)	(898,088)					1,859,629	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	08/01/2024	20,000,000	SOFR / (5.171%)			5,436		11,190		11,190	11,190					58,051	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	02/01/2025	100,000,000	SOFR / (4.8414%)			82,113		258,338		258,338	258,338					458,556	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	05/01/2025	100,000,000	SOFR / (4.6472%)			114,480		359,995		359,995	359,995					520,800	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/30/2024	08/01/2025	50,000,000	SOFR / (4.48032%)			71,147		233,822		233,822	233,822					289,070	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042	50,000,000	SOFR / (3.488%)					(998,052)		(998,052)	(998,052)					1,056,292	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/02/2024	02/06/2051	100,000,000	SOFR / (3.47257%)					(660,524)		(660,524)	(660,524)					2,591,873	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034	100,000,000	SOFR / (3.70816%)					(249,678)		(249,678)	(249,678)					1,569,836	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036	75,000,000	SOFR / (3.59439%)					296,278		296,278	296,278					1,291,453	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033	50,000,000	SOFR / (3.59089%)					24,853		24,853	24,853					744,500	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041	50,000,000	SOFR / (3.8375%)					285,058		285,058	285,058					1,027,199	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041	50,000,000	SOFR / (3.84274%)					301,793		301,793	301,793					1,027,199	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/09/2024	02/13/2036	100,000,000	SOFR / (3.7662%)					411,887		411,887	411,887					1,723,329	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/09/2024	02/13/2038	100,000,000	SOFR / (3.8349%)					418,818		418,818	418,818					1,862,941	B0311	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/12/2024	02/14/2039		100,000,000	3.8001% / (SOFR)				573,126		573,126	573,126				1,929,050		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2039		50,000,000	3.876% / (SOFR)				547,317		547,317	547,317				964,614		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / (3.81676%)				(326,636)		(326,636)	(326,636)				786,008		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR / (3.8173%)				(327,651)		(327,651)	(327,651)				786,008		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / (3.818%)				(654,787)		(654,787)	(654,787)				1,573,322		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR / (3.821%)				(666,058)		(666,058)	(666,058)				1,573,322		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038		150,000,000	SOFR) 3.9193% /				1,220,793		1,220,793	1,220,793				2,796,616		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	SOFR) 3.8455% /				332,013		332,013	332,013				1,115,504		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR / (3.74804%)				(247,158)		(247,158)	(247,158)				825,327		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	SOFR) 3.9127% /				391,590		391,590	391,590				932,113		B0311
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% /				247,430		247,430	247,430				965,235		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/21/2024	02/21/2036		250,000,000	SOFR) 3.9106% /				2,212,659		2,212,659	2,212,659				4,312,295		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% /				413,873		413,873	413,873				1,115,504		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	SOFR) 3.8722% /				408,168		408,168	408,168				1,115,504		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / (3.77137%)				(505,090)		(505,090)	(505,090)				786,879		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR / (3.7706%)				(502,642)		(502,642)	(502,642)				786,879		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	SOFR) 3.9752% /				527,271		527,271	527,271				1,930,469		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	SOFR) 3.7832% /				225,962		225,962	225,962				965,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	SOFR) 3.785% /				232,148		232,148	232,148				965,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.70653%)				(112,464)		(112,464)	(112,464)				702,978		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.7053%)				(108,857)		(108,857)	(108,857)				702,978		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR / (3.7065%)				(112,376)		(112,376)	(112,376)				702,978		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044		400,000,000	SOFR) 3.796% /				1,539,046		1,539,046	1,539,046				8,927,102		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / (3.7437%)				(559,423)		(559,423)	(559,423)				1,758,054		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR / (3.74682%)				(582,287)		(582,287)	(582,287)				1,758,054		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR / (3.707%)				(751,150)		(751,150)	(751,150)				1,968,013		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034	125,000,000	SOFR / (3.714%)					(806,771)		(806,771)	(806,771)					1,968,013	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039	250,000,000	3.89928% / (SOFR)					725,852		725,852	725,852					4,828,390	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039	125,000,000	3.8891% / (SOFR)					323,270		323,270	323,270					2,414,195	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/27/2024	02/27/2039	100,000,000	3.9285% / (SOFR)					381,400		381,400	381,400					1,931,356	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/05/2024	03/05/2034	100,000,000	SOFR / (3.598%)					177,444		177,444	177,444					1,575,932	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/06/2024	03/06/2064	100,000,000	3.00098% / (SOFR)					(1,502,634)		(1,502,634)	(1,502,634)					3,160,653	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038	50,000,000	3.7226% / (SOFR)					102,953		102,953	102,953					933,949	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039	37,500,000	3.78956% / (SOFR)					(19,414)		(19,414)	(19,414)					725,189	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/18/2026	80,000,000	SOFR / (4.5755%)				23,239	(23,875)		(23,875)	(23,875)					560,626	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	09/18/2025	55,000,000	SOFR / (4.771%)				11,795	(2,968)		(2,968)	(2,968)					333,249	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	06/18/2025	30,000,000	SOFR / (4.904%)				4,882	(539)		(539)	(539)					165,438	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	12/18/2024	10,000,000	SOFR / (5.1721%)				585	713		713	713					42,362	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/18/2025	30,000,000	SOFR / (5.0626%)				3,032	1,881		1,881	1,881					147,305	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	09/18/2024	15,000,000	SOFR / (5.26775%)				319	(89)		(89)	(89)					51,335	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039	75,000,000	3.8865% / (SOFR)					187,317		187,317	187,317					1,450,511	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039	75,000,000	3.9042% / (SOFR)					228,473		228,473	228,473					1,451,307	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041	50,000,000	3.851% / (SOFR)					324,022		324,022	324,022					1,030,112	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034	100,000,000	SOFR / (3.77004%)					(747,117)		(747,117)	(747,117)					1,578,971	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033	50,000,000	SOFR / (3.69165%)					(262,581)		(262,581)	(262,581)					748,972	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032	50,000,000	SOFR / (3.7424%)					(244,793)		(244,793)	(244,793)					706,016	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041	50,000,000	SOFR / (3.8371%)					279,683		279,683	279,683					1,030,195	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040	50,000,000	SOFR / (3.8072%)					532,024		532,024	532,024					999,486	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034	100,000,000	SOFR / (3.7556%)					(646,148)		(646,148)	(646,148)					1,579,405	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034	75,000,000	SOFR / (3.70225%)					(198,368)		(198,368)	(198,368)					1,185,042	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039	50,000,000	SOFR / (3.749%)					288,362		288,362	288,362					967,715	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034	125,000,000	SOFR / (3.7466%)					(735,482)		(735,482)	(735,482)					1,975,340	B0311	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.7854% / (SOFR)				665,059		665,059	665,059					1,451,971	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.8389% / (SOFR)				284,722		284,722	284,722					1,030,693	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	SOFR / (3.7327%)				(244,772)		(244,772)	(244,772)					790,244	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR / (3.6754%)				(37,730)		(37,730)	(37,730)					790,353	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	SOFR / (3.8454%)				60,792		60,792	60,792					968,157	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR / (3.6675%)				(9,983)		(9,983)	(9,983)					790,461	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.807% / (SOFR)				1,701		1,701	1,701					1,452,369	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2014	06/30/2040		4,000,000	SOFR / (3.557%)			19,978	260,762		260,762	142,781					80,648	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/13/2014	03/31/2039		10,000,000	SOFR / (3.75375%)			47,991	398,535		398,535	348,248					193,702	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/24/2013	09/30/2041		2,000,000	SOFR / (3.6375%)			10,180	115,802		115,802	75,468					41,848	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/15/2014	09/30/2040		4,000,000	SOFR / (3.33%)			23,434	373,296		373,296	139,709					81,271	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/23/2010	09/30/2040		4,000,000	5.095% / (SOFR)			(5,784)	480,731		480,731	(171,703)					81,271	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	12/15/2009	12/31/2039		3,000,000	5.034% / (SOFR)			(3,537)	326,957		326,957	(124,787)					59,551	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	05/11/2011	03/30/2041		2,000,000	4.3025% / (SOFR)			(6,855)	50,458		50,458	(80,209)					41,241	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/01/2011	03/29/2041		2,000,000	4.56% / (SOFR)			(5,567)	114,101		114,101	(82,600)					41,238	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2015	06/30/2040		8,000,000	SOFR / (2.403%)			63,806	1,625,815		1,625,815	243,604					161,296	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	SOFR / (4.7425%)			(6,982)	238,812		238,812	(126,436)					61,867	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/03/2014	03/31/2041		6,000,000	SOFR / (3.1345%)			38,084	714,943		714,943	208,117					123,733	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	01/09/2015	03/31/2040		7,000,000	SOFR / (2.495%)			55,622	1,331,496		1,331,496	214,707					140,048	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	12/15/2009	06/30/2039		3,000,000	5.025% / (SOFR)			(3,607)	314,922		314,922	(122,275)					58,591	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	5.1% / (SOFR)			(4,301)	371,381		371,381	(131,411)					61,867	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	07/15/2014	09/30/2041		3,000,000	SOFR / (3.341%)			17,493	285,967		285,967	108,980					62,772	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	10/15/2014	12/31/2039		3,000,000	SOFR / (2.838%)			20,556	443,629		443,629	95,520					59,551	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	04/10/2014	06/30/2039		11,000,000	SOFR / (3.545%)			55,282	704,002		704,002	377,693					214,835	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	02/04/2011	03/31/2041		3,000,000	4.955% / (SOFR)			(5,388)	317,612		317,612	(129,393)					61,867	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC 549300LC02FLSSVFFR64	03/02/2011	09/30/2041		3,000,000	SOFR / (4.9175%)			(5,669)	310,940		310,940	(131,431)					62,772	B0311	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/24/2010	06/28/2040	4,000,000	5.1175% / (SOFR)			(4,422)	485,117		485,117	(171,087)				80,634		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/09/2009	06/30/2039	8,000,000	4.675% / (SOFR)			(16,851)	520,111		520,111	(313,916)				156,244		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/09/2010	06/30/2040	4,000,000	5.0275% / (SOFR)			(4,783)	442,816		442,816	(169,514)				80,648		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/29/2007	10/31/2037	5,000,000	5.544% / (SOFR)			(1,621)	751,522		751,522	(200,662)				92,177		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/10/2015	09/28/2040	10,000,000	SOFR / (2.982%)			67,285	1,354,882		1,354,882	333,540				203,143		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/23/2010	09/26/2040	3,000,000	5.03% / (SOFR)			(4,820)	336,489		336,489	(127,915)				60,933		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/09/2015	03/31/2040	4,000,000	SOFR / (2.501%)			31,724	758,016		758,016	122,796				80,027		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/03/2014	03/30/2041	2,000,000	(3.1295%) / SOFR			12,720	239,536		239,536	69,327				41,241		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/03/2014	03/29/2041	2,000,000	(3.1295%) / SOFR			12,720	239,564		239,564	69,331				41,238		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/24/2013	09/26/2040	3,000,000	SOFR / (3.63%)			15,320	171,634		171,634	109,128				60,933		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/07/2015	09/30/2041	5,000,000	SOFR / (2.871%)			35,030	773,203		773,203	170,478				104,619		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/10/2013	06/28/2040	4,000,000	SOFR / (2.92625%)			26,821	562,934		562,934	131,282				80,634		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/19/2010	03/31/2040	4,000,000	4.337% / (SOFR)			(13,364)	110,764		110,764	(155,429)				80,027		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/22/2016	03/31/2041	9,000,000	SOFR / (2.398%)			73,697	1,891,747		1,891,747	281,427				185,600		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/27/2011	07/03/2037	25,000,000	SOFR / (4.168%)			97,493	(147,650)		(147,650)	856,905				455,277		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/07/2015	06/30/2040	3,000,000	SOFR / (2.415%)			24,981	605,375		605,375	91,515				60,486		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/10/2012	04/28/2038	5,000,000	(2.6375%) / SOFR			39,236	790,813		790,813	145,215				93,825		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/07/2015	06/28/2041	4,000,000	SOFR / (2.42%)			33,549	838,098		838,098	126,626				83,078		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/02/2011	09/30/2041	2,000,000	4.805% / (SOFR)			(5,110)	178,897		178,897	(86,553)				41,848		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/24/2013	07/19/2038	12,000,000	(3.60375%) / SOFR			65,723	659,483		659,483	399,598				226,968		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/06/2014	03/31/2041	3,000,000	SOFR / (3.885%)			14,566	79,169		79,169	114,503				61,867		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	06/28/2007	07/02/2037	25,000,000	6.002% / (SOFR)			19,577	4,852,359		4,852,359	(1,037,711)				455,230		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/26/2011	07/02/2037	25,000,000	SOFR / (3.94%)			112,162	437,399		437,399	834,326				455,230		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/07/2015	09/30/2040	2,000,000	SOFR / (2.857%)			14,850	301,083		301,083	65,568				40,635		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/27/2011	11/01/2037	10,000,000	SOFR / (4.18%)			37,342	(72,605)		(72,605)	346,995				184,372		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/30/2007	11/01/2037	10,000,000	5.501% / (SOFR)			(4,317)	1,454,531		1,454,531	(399,694)				184,372		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/09/2015		5,000,000	SOFR / (2.5%)			39,668	987,931		987,931	158,714				103,111		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	06/28/2007		25,000,000	5.986% / (SOFR)			27,853	4,811,314		4,811,314	(1,036,133)				455,230		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/01/2011		4,000,000	4.965% / (SOFR)			(5,981)	432,707		432,707	(175,020)				83,078		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	06/29/2007		25,000,000	5.968% / (SOFR)			26,702	4,766,091		4,766,091	(1,034,472)				455,277		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2015		6,000,000	2.364% / (SOFR)			(56,666)	(392,519)		(392,519)	(63,868)				52,269		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2015		2,000,000	2.364% / (SOFR)			(18,889)	(130,840)		(130,840)	(21,289)				17,423		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2015		500,000	2.364% / (SOFR)			(4,722)	(32,710)		(32,710)	(5,322)				4,356		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/26/2011		25,000,000	SOFR / (4.087%)			93,473	60,180		60,180	848,914				455,277		B0311
111999999. Subtotal - Swaps - Hedging Other - Interest Rate										32,963,998		78,687	137,469,872	XXX	137,469,871	(28,452,507)		(194,810)		250,692,560	XXX	XXX
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		15,069,200	USD 4.935% / (GBP 4.63%)			39,343	2,446,575		2,446,575	112,801				226,691		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		2,984,000	USD 4.935% / (GBP 4.63%)			7,791	484,470		484,470	22,337				44,889		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		36,106,400	USD 4.935% / (GBP 4.63%)			94,268	5,862,091		5,862,091	270,275				543,160		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		7,609,200	USD 4.935% / (GBP 4.63%)			19,866	1,235,399		1,235,399	56,959				114,468		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		1,492,000	USD 4.935% / (GBP 4.63%)			3,895	242,235		242,235	11,168				22,445		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013		2,984,000	USD 4.935% / (GBP 4.63%)			7,791	484,470		484,470	22,337				44,889		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013		9,637,500	USD 4.574% / (GBP 4.07%)			28,826	1,876,950		1,876,950	38,238				122,427		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		7,348,760	USD 4.846% / (AUD 5.043%)			8,652	1,107,826		1,107,826	122,563				164,166		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		363,800	USD 4.846% / (AUD 5.043%)			428	54,843		54,843	6,067				8,127		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		1,018,640	USD 4.846% / (AUD 5.043%)			1,199	153,560		153,560	16,989				22,756		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		363,800	USD 4.846% / (AUD 5.043%)			428	54,843		54,843	6,067				8,127		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018		8,731,200	USD 4.846% / (AUD 5.043%)			10,280	1,316,228		1,316,228	145,619				195,048		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	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	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4 Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044		1,382,440	USD 4.846% / (AUD 5.043%)			1,628	208,403		208,403	23,056				30,883		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS ROMJISFPUBMPRO8K5P83	01/10/2024	04/15/2039		7,041,000	USD 6.1525% / (CHF 2.71%)				(125,235)		(125,235)	(125,235)				136,572		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS ROMJISFPUBMPRO8K5P83	01/10/2024	04/15/2039		62,195,500	USD 6.1525% / (CHF 2.71%)				(1,106,246)		(1,106,246)	(1,106,246)				1,206,389		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS ROMJISFPUBMPRO8K5P83	01/10/2024	04/15/2039		2,347,000	USD 6.1525% / (CHF 2.71%)				(41,745)		(41,745)	(41,745)				45,524		B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		2,399,250	USD 5.6975% / (GBP 5.57%)			7,952	532,046		532,046	8,400				31,919		B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		3,518,900	USD 5.6975% / (GBP 5.57%)			11,662	780,335		780,335	12,320				46,814		B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		28,471,100	USD 5.6975% / (GBP 5.57%)			94,360	6,313,616		6,313,616	99,681				378,769		B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		2,399,250	USD 5.6975% / (GBP 5.57%)			7,952	532,046		532,046	8,400				31,919		B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		1,119,650	USD 5.6975% / (GBP 5.57%)			3,711	248,288		248,288	3,920				14,895		B023	
Currency Swap	GROSVENOR LIMITED G41338AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		799,750	USD 5.6975% / (GBP 5.57%)			2,651	177,349		177,349	2,800				10,640		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		51,643,520	USD 3.951% / (GBP 3.77%)			151,371	13,053,804		13,053,804	123,893				401,851		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		5,775,920	USD 3.951% / (GBP 3.77%)			16,930	1,459,965		1,459,965	13,856				44,944		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026		19,026,560	USD 3.951% / (GBP 3.77%)			55,768	4,809,296		4,809,296	45,645				148,051		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		857,100	USD 4.1325% / (GBP 3.87%)			2,712	227,522		227,522	1,554				13,866		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		7,285,350	USD 4.1325% / (GBP 3.87%)			23,055	1,933,936		1,933,936	13,212				117,859		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		3,428,400	USD 4.1325% / (GBP 3.87%)			10,850	910,088		910,088	6,218				55,463		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		2,571,300	USD 4.1325% / (GBP 3.87%)			8,137	682,566		682,566	4,663				41,597		B023	
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		465,289	USD 3.9375% / (CAD 3.95%)			1,005	93,970		93,970	9,775				1,744		B023	
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		1,628,513	USD 3.9375% / (CAD 3.95%)			3,518	328,895		328,895	34,211				6,102		B023	
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		7,909,920	USD 3.9375% / (CAD 3.95%)			17,086	1,597,489		1,597,489	166,170				29,640		B023	
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		465,289	USD 3.9375% / (CAD 3.95%)			1,005	93,970		93,970	9,775				1,744		B023	
Currency Swap	MULLEN GROUP LTD C58648AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024		232,645	USD 3.9375% / (CAD 3.95%)			503	46,985		46,985	4,887				872		B023	

E06.39

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2024		4,420,249	USD 3.9375% / (CAD 3.95%)			9,548	892,714		892,714	92,860				16,563		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		465,289	USD 4.035% / (CAD 4.07%)			1,010	90,478		90,478	8,194				3,724		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		1,628,513	USD 4.035% / (CAD 4.07%)			3,535	316,672		316,672	28,677				13,032		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		7,909,920	USD 4.035% / (CAD 4.07%)			17,168	1,538,120		1,538,120	139,290				63,300		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		465,289	USD 4.035% / (CAD 4.07%)			1,010	90,478		90,478	8,194				3,724		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		232,645	USD 4.035% / (CAD 4.07%)			505	45,239		45,239	4,097				1,862		B023
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	07/22/2014	10/22/2026		4,420,249	USD 3.81% / (CAD 4.07%)			9,594	859,538		859,538	77,839				35,373		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		852,050	USD 3.81% / (GBP 3.58%)			2,506	216,193		216,193	1,975				10,035		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		3,408,200	USD 3.81% / (GBP 3.58%)			10,023	864,774		864,774	7,900				40,139		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		16,188,950	USD 3.81% / (GBP 3.58%)			47,610	4,107,674		4,107,674	37,525				190,658		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		852,050	USD 3.81% / (GBP 3.58%)			2,506	216,193		216,193	1,975				10,035		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA	07/23/2014	10/16/2029		9,798,575	USD 3.81% / (GBP 3.58%)			28,817	2,486,224		2,486,224	22,713				115,398		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			5,973	61,385		61,385	22,505				5,795		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		22,208,550	USD 3.39% / (EUR 1.39%)			116,482	1,197,016		1,197,016	438,854				113,003		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		1,138,900	USD 3.39% / (EUR 1.39%)			5,973	61,385		61,385	22,505				5,795		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		6,263,950	USD 3.39% / (EUR 1.39%)			32,854	337,620		337,620	123,779				31,873		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA	02/19/2015	04/13/2025		2,277,800	USD 3.39% / (EUR 1.39%)			11,947	122,771		122,771	45,011				11,590		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		1,248,500	USD 4.0655% / (EUR 2.434%)			5,550	58,804		58,804	23,469				10,103		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		1,929,500	USD 4.0655% / (EUR 2.434%)			8,578	90,879		90,879	36,271				15,613		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA	10/09/2015	11/12/2026		113,500	USD 4.0655% / (EUR 2.434%)			505	5,346		5,346	2,134				918		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA	03/22/2016	04/12/2024		3,928,400	USD 3.54125% / (EUR 1.54%)			20,517	149,591		149,591	81,868				3,561		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA	03/22/2016	04/12/2024		10,101,600	USD 3.54125% / (EUR 1.54%)			52,758	384,664		384,664	210,517				9,158		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA	03/22/2016	04/12/2024		44,334,800	USD 3.54125% / (EUR 1.54%)			231,551	1,688,246		1,688,246	923,936				40,193		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA	03/22/2016	04/12/2024		6,173,200	USD 3.54125% / (EUR 1.54%)			32,241	235,072		235,072	128,649				5,597		B023

E06.40

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	03/22/2016	04/12/2024		1,122,400	USD 3.54125% / (EUR 1.54%)			5,862	42,740		42,740	23,391				1,018		B023
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	03/22/2016	04/12/2024		1,122,400	USD 3.54125% / (EUR 1.54%)			5,862	42,740		42,740	23,391				1,018		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	03/17/2017	05/03/2027		6,453,600	USD 3.946% / (EUR 1.71%)			36,370	82,923		82,923	115,691				56,726		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	03/17/2017	05/03/2027		2,509,733	USD 3.946% / (EUR 1.71%)			14,144	32,248		32,248	44,991				22,060		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		3,027,640	USD 3.845% / (AUD 3.64%)			3,065	215,312		215,312	50,370				40,728		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		15,963,920	USD 3.845% / (AUD 3.64%)			16,160	1,135,279		1,135,279	265,587				214,748		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		4,266,220	USD 3.845% / (AUD 3.64%)			4,319	303,394		303,394	70,976				57,390		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		619,290	USD 3.845% / (AUD 3.64%)			627	44,041		44,041	10,303				8,331		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		1,857,870	USD 3.845% / (AUD 3.64%)			1,881	132,123		132,123	30,909				24,992		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		137,620	USD 3.845% / (AUD 3.64%)			139	9,787		9,787	2,290				1,851		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/10/2021	01/31/2034		2,696,200	USD 3.3% / (GBP 2.64%)			5,555	230,968		230,968	25,639				42,296		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/10/2021	01/31/2034		20,221,500	USD 3.3% / (GBP 2.64%)			41,664	1,732,258		1,732,258	192,292				317,224		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/10/2021	01/31/2034		16,177,200	USD 3.3% / (GBP 2.64%)			33,331	1,385,807		1,385,807	153,833				253,779		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/10/2021	01/31/2034		4,044,300	USD 3.3% / (GBP 2.64%)			8,333	346,452		346,452	38,458				63,445		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/10/2022	06/30/2032		271,600	USD 3.376% / (GBP 2.83%)			505	21,869		21,869	2,359				3,902		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/10/2022	06/30/2032		1,222,200	USD 3.376% / (GBP 2.83%)			2,272	98,410		98,410	10,617				17,558		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / (GBP 2.83%)			252	10,934		10,934	1,180				1,951		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/10/2022	06/30/2032		135,800	USD 3.376% / (GBP 2.83%)			252	10,934		10,934	1,180				1,951		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/10/2022	06/30/2032		4,753,000	USD 3.376% / (GBP 2.83%)			8,837	382,707		382,707	41,289				68,280		B023
Currency Swap	GROSVENOR LTD G4133#AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/14/2022	10/26/2032		22,122,100	USD 4.095% / (GBP 3.23%)			55,221	1,581,795		1,581,795	224,573				323,960		B023
Currency Swap	GROSVENOR LTD G4133#AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/14/2022	10/26/2032		11,911,900	USD 4.095% / (GBP 3.23%)			29,734	851,736		851,736	120,924				174,440		B023
Currency Swap	GROSVENOR LTD G4133#AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			8,496	243,353		243,353	34,550				49,840		B023
Currency Swap	GROSVENOR LTD G4133#AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			8,496	243,353		243,353	34,550				49,840		B023
Currency Swap	GROSVENOR LTD G4133#AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/14/2022	10/26/2032		3,403,400	USD 4.095% / (GBP 3.23%)			8,496	243,353		243,353	34,550				49,840		B023

E06.41

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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 G41330AH6 LINEAGE TREASURY EUROPE BV N52690AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032		1,309,000	USD 4.095% / GBP 3.23%			3,268	93,597		93,597	13,288				19,169		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52690AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		919,170	USD 5.27% / EUR 3.54%			3,756	(55,299)		(55,299)	17,472				10,672		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52690AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		15,421,630	USD 5.27% / EUR 3.54%			63,021	(927,792)		(927,792)	293,144				179,047		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52690AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / EUR 3.54%			18,781	(276,494)		(276,494)	87,361				53,358		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7 Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / EUR 3.54%			18,781	(276,494)		(276,494)	87,361				53,358		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		32,268,000	USD 5.4375% / EUR 4.32%			97,403	(1,211,094)		(1,211,094)	590,158				392,484		B023
Currency Swap	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/08/2023	04/02/2044		24,540,000	USD 7.015% / GBP 6.55%				(96,387)		(96,387)	426,331				548,994		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	11/30/2023	12/07/2029		631,500,000	USD 5.0775% / USD 5.082% / GBP 4.95%			(125,727)	6,932,657		6,932,657	(7,762,769)	55,775			7,532,084		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU0QSJ21A208	11/30/2023	12/07/2029		631,500,000	USD 5.082% / GBP 4.95%	1,200,000		132,689	(6,790,167)		(6,790,167)	7,755,425	(56,075)			7,532,084		B021
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / CAD 5.34%			22,037	1,715,539		1,715,539	133,260				84,999		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		1,458,435	USD 5.1225% / CAD 5.34%			4,238	329,911		329,911	25,627				16,346		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		14,876,033	USD 5.1225% / CAD 5.34%			43,227	3,365,096		3,365,096	261,395				166,729		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		2,333,495	USD 5.1225% / CAD 5.34%			6,781	527,858		527,858	41,003				26,154		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / CAD 5.34%			22,037	1,715,539		1,715,539	133,260				84,999		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	04/10/2014	06/15/2029		7,881,900	USD 4.876% / GBP 4.51%			29,246	2,040,387		2,040,387	16,105				89,962		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	04/10/2014	06/15/2029		838,500	USD 4.876% / GBP 4.51%			3,111	217,062		217,062	1,713				9,570		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	04/10/2014	06/15/2029		3,018,600	USD 4.876% / GBP 4.51%			11,201	781,425		781,425	6,168				34,454		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		25,451,050	USD 4.56% / GBP 4.378%			83,984	6,434,240		6,434,240	62,532				292,926		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		2,865,350	USD 4.56% / GBP 4.378%			9,455	724,385		724,385	7,040				32,978		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	05/09/2014	07/17/2029		9,438,800	USD 4.56% / GBP 4.378%			31,146	2,386,208		2,386,208	23,191				108,635		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/10/2015	09/05/2027		1,516,600	USD 3.97% / GBP 3.37%			4,366	265,573		265,573	5,382				14,050		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	10,995,350	USD 3.97% / GBP 3.37%				31,656	1,925,405		1,925,405	39,020				101,861		B023		
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	758,300	USD 3.97% / GBP 3.37%				2,183	132,787		132,787	2,691					7,025		B023	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	10,995,350	USD 3.97% / GBP 3.37%				31,656	1,925,405		1,925,405	39,020					101,861		B023	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	6,824,700	USD 3.97% / GBP 3.37%				19,648	1,195,079		1,195,079	24,219					63,224		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	379,150	USD 3.97% / GBP 3.37%				1,092	66,393		66,393	1,346					3,512		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	701,550	USD 4.101% / GBP 2.7%				2,946	97,035		97,035	2,607					7,175		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	4,209,300	USD 4.101% / GBP 2.7%				17,676	582,210		582,210	15,645					43,048		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A.	02/16/2018	06/05/2028	2,806,200	USD 4.101% / GBP 2.7%				11,784	388,140		388,140	10,430					28,699		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	1,972,500	USD 4.20375% / (AUD 4.65%)				2,543	329,607		329,607	25,162					29,646		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	1,104,600	USD 4.20375% / (AUD 4.65%)				1,424	184,580		184,580	14,091					16,602		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	7,179,900	USD 4.20375% / (AUD 4.65%)				9,257	1,199,770		1,199,770	91,591					107,911		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	2,288,100	USD 4.20375% / (AUD 4.65%)				2,950	382,344		382,344	29,188					34,389		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	552,300	USD 4.20375% / (AUD 4.65%)				712	92,290		92,290	7,045					8,301		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	5,444,100	USD 4.20375% / (AUD 4.65%)				7,019	909,715		909,715	69,448					81,823		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	1,104,600	USD 4.20375% / (AUD 4.65%)				1,424	184,580		184,580	14,091					16,602		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	552,300	USD 4.20375% / (AUD 4.65%)				712	92,290		92,290	7,045					8,301		B023	
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	900,900	USD 4.245% / (GBP 2.75%)				3,515	60,957		60,957	5,529					9,670		B023	
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	4,761,900	USD 4.245% / (GBP 2.75%)				18,578	322,199		322,199	29,226					51,111		B023	
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	128,700	USD 4.245% / (GBP 2.75%)				502	8,708		8,708	790					1,381		B023	
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	2,316,600	USD 4.245% / (GBP 2.75%)				9,038	156,745		156,745	14,218					24,865		B023	
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1,029,600	USD 4.245% / (GBP 2.75%)				4,017	69,665		69,665	6,319					11,051		B023	
Currency Swap	GROSVENOR LTD G4133#AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	128,700	USD 4.245% / (GBP 2.75%)				502	8,708		8,708	790					1,381		B023	
Currency Swap	GROSVENOR LTD G4133#AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	3,989,700	USD 4.468% / (GBP 2.95%)				15,842	445,210		445,210	35,012					61,843		B023	
Currency Swap	GROSVENOR LTD G4133#AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	12,612,600	USD 4.468% / (GBP 2.95%)				50,082	1,407,439		1,407,439	110,683					195,505		B023	
Currency Swap	GROSVENOR LTD G4133#AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	3,088,800	USD 4.468% / (GBP 2.95%)				12,265	344,679		344,679	27,106					47,879		B023	
Currency Swap	GROSVENOR LTD G4133#AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	386,100	USD 4.468% / (GBP 2.95%)				1,533	43,085		43,085	3,388					5,985		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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 G41338AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	386,100	USD 4.468% / GBP 2.95%				1,533	43,085		43,085	3,388				5,985		B023	
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	7,850,700	USD 4.468% / GBP 2.95%				31,174	876,059		876,059	68,895					121,692		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	3,989,700	USD 4.468% / GBP 2.95%				15,842	445,210		445,210	35,012					61,843		B023
Currency Swap	GROSVENOR LTD G41338AF0	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	386,100	USD 4.468% / GBP 2.95%				1,533	43,085		43,085	3,388					5,985		B023
Currency Swap	Foreign Liability BRISBANE AIRPORT CORPORATION PTY L	Exhibit 7	Currency	CITIBANK, N.A.	04/09/2019	10/18/2027	650,260,104	USD 3.666% / AUD 3.48%				(817)	3,102		3,102	(22,320)	1,676				6,126,510		B021
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	1,055,700	USD 3.666% / AUD 3.48%				1,756	80,708		80,708	21,928					12,197		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	4,082,040	USD 3.666% / AUD 3.48%				6,789	312,072		312,072	84,788					47,164		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	1,477,980	USD 3.666% / AUD 3.48%				2,458	112,992		112,992	30,699					17,076		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	211,140	USD 3.666% / AUD 3.48%				351	16,142		16,142	4,386					2,440		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	211,140	USD 3.666% / AUD 3.48%				351	16,142		16,142	4,386					2,440		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	985,320	USD 3.771% / AUD 3.66%				1,515	85,510		85,510	15,484					13,347		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	3,800,520	USD 3.771% / AUD 3.66%				5,843	329,825		329,825	59,723					51,482		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	1,407,600	USD 3.771% / AUD 3.66%				2,164	122,157		122,157	22,120					19,067		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	211,140	USD 3.771% / AUD 3.66%				325	18,324		18,324	3,318					2,860		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	211,140	USD 3.771% / AUD 3.66%				325	18,324		18,324	3,318					2,860		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1,678,200	EUR 1.18% / USD 3.647%				10,552	96,945		96,945	25,886					14,972		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	7,831,600	EUR 1.18% / USD 3.647%				49,244	452,412		452,412	120,801					69,868		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	2,237,600	EUR 1.18% / USD 3.647%				14,070	129,261		129,261	34,514					19,962		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	559,400	EUR 1.18% / USD 3.647%				3,517	32,315		32,315	8,629					4,991		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A.	05/16/2019	06/06/2027	1,118,800	EUR 1.18% / USD 3.647%				7,035	64,630		64,630	17,257					9,981		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	41,158,800	EUR 3.197% / USD 1.07%				223,614	1,634,976		1,634,976	720,231					331,658		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,668,600	EUR 3.197% / USD 1.07%				9,065	66,283		66,283	29,199					13,446		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,112,400	EUR 3.197% / USD 1.07%				6,044	44,189		44,189	19,466					8,964		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	5,562,000	EUR 3.197% / USD 1.07%				30,218	220,943		220,943	97,328					44,819		B023

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,668,600	USD 3.197% / EUR 1.07%				9,065	66,283		66,283	29,199				13,446		B023
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A.	10/17/2019	11/04/2026	1,112,400	EUR 1.07%				6,044	44,189		44,189	19,466				8,964		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	16,680,000	USD 2.723% / GBP 2.06%				33,909	1,671,280		1,671,280	96,744				171,198		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	695,000	USD 2.723% / GBP 2.06%				1,413	69,637		69,637	4,031				7,133		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	695,000	USD 2.723% / GBP 2.06%				1,413	69,637		69,637	4,031				7,133		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	12,857,500	USD 2.723% / GBP 2.06%				26,138	1,288,278		1,288,278	74,574				131,965		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	695,000	USD 2.723% / GBP 2.06%				1,413	69,637		69,637	4,031				7,133		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	2,432,500	USD 2.723% / GBP 2.06%				4,945	243,728		243,728	14,108				24,966		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	4,150,500	USD 2.911% / GBP 2.1%				10,311	531,112		531,112	28,363				75,562		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1,383,500	USD 2.911% / GBP 2.1%				3,437	177,037		177,037	9,454				25,187		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	24,903,000	USD 2.911% / GBP 2.1%				61,867	3,186,670		3,186,670	170,176				453,370		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	2,075,250	USD 2.911% / GBP 2.1%				5,156	265,556		265,556	14,181				37,781		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	691,750	USD 2.911% / GBP 2.1%				1,719	88,519		88,519	4,727				12,594		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	691,750	USD 2.911% / GBP 2.1%				1,719	88,519		88,519	4,727				12,594		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	4,842,250	USD 2.911% / GBP 2.1%				12,030	619,630		619,630	33,090				88,155		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	4,150,500	USD 2.911% / GBP 2.1%				10,311	531,112		531,112	28,363				75,562		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1,383,500	USD 2.911% / GBP 2.1%				3,437	177,037		177,037	9,454				25,187		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	691,750	USD 2.911% / GBP 2.1%				1,719	88,519		88,519	4,727				12,594		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,712,750	USD 3.905% / GBP 3.18%				3,666	113,755		113,755	16,216				24,605		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	263,500	USD 3.905% / GBP 3.18%				564	17,501		17,501	2,495				3,785		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	8,300,250	USD 3.905% / GBP 3.18%				17,768	551,272		551,272	78,583				119,238		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%				1,128	35,001		35,001	4,989				7,571		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%				1,128	35,001		35,001	4,989				7,571		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,712,750	USD 3.905% / GBP 3.18%				3,666	113,755		113,755	16,216				24,605		B023
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	263,500	USD 3.905% / GBP 3.18%				564	17,501		17,501	2,495				3,785		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E57ODZIVZ7F32TWEFA76	03/30/2022	06/30/2032	263,500	USD 3.905% / GBP 3.18%				564	17,501		17,501	2,495					3,785	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E57ODZIVZ7F32TWEFA76	06/15/2022	06/28/2029	5,728,250	EUR 3.3% / USD 4.812%				19,943	(272,231)		(272,231)	106,725					65,604	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E57ODZIVZ7F32TWEFA76	06/15/2022	06/28/2029	1,562,250	EUR 3.3% / USD 4.812%				5,439	(74,245)		(74,245)	29,107					17,892	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E57ODZIVZ7F32TWEFA76	06/15/2022	06/28/2029	1,562,250	EUR 3.3% / USD 4.812%				5,439	(74,245)		(74,245)	29,107					17,892	B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E57ODZIVZ7F32TWEFA76	06/15/2022	06/28/2029	520,750	EUR 3.3% / USD 4.812%				1,813	(24,748)		(24,748)	9,702					5,964	B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				1,479	74,774		74,774	4,319					9,575	B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	06/23/2021	09/23/2031	5,599,600	USD 2.94% / GBP 2.34%				11,835	598,195		598,195	34,551					76,599	B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	06/23/2021	09/23/2031	3,499,750	USD 2.94% / GBP 2.34%				7,397	373,872		373,872	21,594					47,874	B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				1,479	74,774		74,774	4,319					9,575	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	4,067,700	USD 5.125% / GBP 5.01%				10,813	810,809		810,809	23,435					74,565	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	782,250	USD 5.125% / GBP 5.01%				2,079	155,925		155,925	4,507					14,339	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	7,196,700	USD 5.125% / GBP 5.01%				19,131	1,434,508		1,434,508	41,463					131,923	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	1,720,950	USD 5.125% / GBP 5.01%				4,575	343,035		343,035	9,915					31,547	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	USD 5.125% / GBP 5.01%				832	62,370		62,370	1,803					5,736	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	782,250	USD 5.125% / GBP 5.01%				2,079	155,925		155,925	4,507					14,339	B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	USD 5.125% / GBP 5.01%				832	62,370		62,370	1,803					5,736	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	805,400	USD 4.92% / GBP 4.41%				2,935	186,209		186,209	2,115					8,803	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	8,537,240	USD 4.92% / GBP 4.41%				31,111	1,973,819		1,973,819	22,418					93,307	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	1,288,640	USD 4.92% / GBP 4.41%				4,696	297,935		297,935	3,384					14,084	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	4,188,080	USD 4.92% / GBP 4.41%				15,262	968,289		968,289	10,997					45,773	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	24,162,000	USD 5.265% / GBP 4.68%				96,086	6,166,278		6,166,278	77,450					377,825	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	21,745,800	USD 5.265% / GBP 4.68%				86,478	5,549,650		5,549,650	69,705					340,042	B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034		6,121,040	USD 5.265% / (GBP 4.68%)			24,342	1,562,124		1,562,124	19,621				95,716		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034		2,416,200	USD 5.265% / (GBP 4.68%)			9,609	616,628		616,628	7,745				37,782		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			5,455	(12,446)		(12,446)	22,528				5,578		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		11,693,000	EUR 1.53%			60,009	(136,903)		(136,903)	247,809				61,357		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / (EUR 1.53%)			5,455	(12,446)		(12,446)	22,528				5,578		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		3,189,000	EUR 1.53%			16,366	(37,337)		(37,337)	67,584				16,734		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		1,063,000	EUR 1.53%			5,455	(12,446)		(12,446)	22,528				5,578		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024		6,469,500	EUR 2.186%			29,004	312,480		312,480	136,317				25,454		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024		9,647,500	EUR 2.186%			43,252	465,979		465,979	203,279				37,957		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030		15,648,840	USD 4.083% / (GBP 3.54%)			46,374	2,938,277		2,938,277	62,015				200,971		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030		23,473,260	USD 4.083% / (GBP 3.54%)			69,561	4,407,416		4,407,416	93,023				301,457		B023
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030		306,840	USD 4.083% / (GBP 3.54%)			909	57,613		57,613	1,216				3,941		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		4,962,800	USD 3.433% / (GBP 2.36%)			14,613	379,808		379,808	38,682				80,433		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		13,190,600	USD 3.433% / (GBP 2.36%)			38,839	1,009,489		1,009,489	102,813				213,782		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		6,530,000	USD 3.433% / (GBP 2.36%)			19,227	499,747		499,747	50,898				105,833		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		26,250,600	USD 3.433% / (GBP 2.36%)			77,293	2,008,984		2,008,984	204,609				425,447		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		1,697,800	USD 3.433% / (GBP 2.36%)			4,999	129,934		129,934	13,233				27,516		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		2,350,800	USD 3.433% / (GBP 2.36%)			6,922	179,909		179,909	18,323				38,100		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		112,470	EUR 1.12%			566	5,096		5,096	2,010				886		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		1,012,230	USD 3.0675% / (EUR 1.12%)			5,090	45,860		45,860	18,090				7,974		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		5,061,150	USD 3.0675% / (EUR 1.12%)			25,448	229,302		229,302	90,449				39,869		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		674,820	USD 3.0675% / (EUR 1.12%)			3,393	30,574		30,574	12,060				5,316		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		112,470	EUR 1.12%			566	5,096		5,096	2,010				886		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		112,470	EUR 1.12%			566	5,096		5,096	2,010				886		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		337,410	EUR 1.12%			1,697	15,287		15,287	6,030				2,658		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		337,410	USD 3.195% / (EUR 1.31%)			1,653	16,431		16,431	4,747				3,573		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		3,149,160	EUR 1.31% / (USD 3.195%)			15,428	153,355		153,355	44,303				33,346		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		15,295,920	EUR 1.31% / (USD 3.195%)			74,934	744,869		744,869	215,185				161,966		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		1,911,990	USD 3.195% / (EUR 1.31%)			9,367	93,109		93,109	26,898				20,246		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		337,410	EUR 1.31% / (USD 3.195%)			1,653	16,431		16,431	4,747				3,573		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		337,410	EUR 1.31% / (USD 3.195%)			1,653	16,431		16,431	4,747				3,573		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		1,124,700	EUR 1.31% / (USD 3.195%)			5,510	54,770		54,770	15,822				11,909		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		5,148,950	USD 4.15375% / (AUD 4.44%)			8,515	693,008		693,008	113,491				53,394		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		2,536,050	USD 4.15375% / (AUD 4.44%)			4,194	341,332		341,332	55,898				26,299		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		46,110,000	USD 4.15375% / (AUD 4.44%)			76,255	6,206,040		6,206,040	1,016,336				478,155		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,398	113,777		113,777	18,633				8,766		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		11,988,600	USD 4.15375% / (AUD 4.44%)			19,826	1,613,571		1,613,571	264,247				124,320		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		3,381,400	USD 4.15375% / (AUD 4.44%)			5,592	455,110		455,110	74,531				35,065		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,398	113,777		113,777	18,633				8,766		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		2,877,030	USD 4.287% / (AUD 4.42%)			4,010	301,433		301,433	65,966				30,539		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		12,688,440	USD 4.287% / (AUD 4.42%)			17,685	1,329,395		1,329,395	290,926				134,684		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			617	46,374		46,374	10,149				4,698		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			617	46,374		46,374	10,149				4,698		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		6,639,300	USD 4.287% / (AUD 4.42%)			9,254	695,614		695,614	152,228				70,474		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		7,598,310	USD 4.287% / (AUD 4.42%)			10,591	796,091		796,091	174,217				80,654		B023
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			617	46,374		46,374	10,149				4,698		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		1,283,400	GBP 2.89% / (USD 4.316%)			4,701	134,490		134,490	11,741				20,265		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		46,202,400	GBP 2.89% / (USD 4.316%)			169,247	4,841,640		4,841,640	422,663				729,523		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		7,700,400	GBP 2.89% / (USD 4.316%)			28,208	806,940		806,940	70,444				121,587		B023
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034		2,566,800	GBP 2.89% / (USD 4.316%)			9,403	268,980		268,980	23,481				40,529		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / (GBP 2.89%)				4,701	134,490		134,490	11,741				20,265		B023		
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	21,817,800	USD 4.316% / (GBP 2.89%)				79,922	2,286,330		2,286,330	199,591					344,497		B023	
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / (GBP 2.89%)				4,701	134,490		134,490	11,741					20,265		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	1,174,530	USD 3.65% / (AUD 3.57%)				1,531	80,040		80,040	19,142					15,990		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	6,010,830	USD 3.65% / (AUD 3.57%)				7,836	409,617		409,617	97,963					81,832		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	1,589,070	USD 3.65% / (AUD 3.57%)				2,072	108,290		108,290	25,898					21,634		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	207,270	USD 3.65% / (AUD 3.57%)				270	14,125		14,125	3,378					2,822		B023	
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	690,900	USD 3.65% / (AUD 3.57%)				901	47,082		47,082	11,260					9,406		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	2,771,107	USD 2.965% / (JPY 0.28%)				19,284	621,741		621,741	113,723					32,189		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	923,702	USD 2.965% / (JPY 0.28%)				6,428	207,247		207,247	37,908					10,730		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	4,618,511	USD 2.965% / (JPY 0.28%)				32,140	1,036,236		1,036,236	189,539					53,649		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	923,702	USD 2.965% / (JPY 0.28%)				6,428	207,247		207,247	37,908					10,730		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	2,771,107	USD 2.965% / (JPY 0.28%)				19,284	621,741		621,741	113,723					32,189		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	1,847,404	USD 2.965% / (JPY 0.28%)				12,856	414,494		414,494	75,815					21,459		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029	277,111	USD 2.965% / (JPY 0.28%)				1,928	62,174		62,174	11,372					3,219		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	6,754,850	USD 3.1571% / (GBP 2.27%)				15,454	389,953		389,953	71,499					110,287		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	62,450,500	USD 3.1571% / (GBP 2.27%)				142,877	3,605,222		3,605,222	661,026					1,019,638		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	2,676,450	USD 3.1571% / (GBP 2.27%)				6,123	154,510		154,510	28,330					43,699		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	1,401,950	USD 3.1571% / (GBP 2.27%)				3,207	80,934		80,934	14,839					22,890		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	12,235,200	USD 3.1571% / (GBP 2.27%)				27,992	706,329		706,329	129,507					199,766		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	2,676,450	USD 3.1571% / (GBP 2.27%)				6,123	154,510		154,510	28,330					43,699		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034	1,401,950	USD 3.1571% / (GBP 2.27%)				3,207	80,934		80,934	14,839					22,890		B023	
Currency Swap	YIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045	3,859,200	USD 3.592% / (GBP 2.54%)				10,698	488,132		488,132	39,268					88,270		B023	
Currency Swap	YIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045	3,344,640	USD 3.592% / (GBP 2.54%)				9,272	423,047		423,047	34,032					76,500		B023	
Currency Swap	YIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045	11,577,600	USD 3.592% / (GBP 2.54%)				32,095	1,464,395		1,464,395	117,803					264,809		B023	
Currency Swap	YIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045	10,677,120	USD 3.712% / (GBP 2.64%)				30,136	1,418,670		1,418,670	109,073					248,538		B023	
Currency Swap	YIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045	9,133,440	USD 3.712% / (GBP 2.64%)				25,779	1,213,561		1,213,561	93,303					212,605		B023	
Currency Swap	YIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045	31,902,720	USD 3.712% / (GBP 2.64%)				90,045	4,238,917		4,238,917	325,905					742,621		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	12,908,500	USD 5.8875% / (CHF 2.62%)					(237,643)		(237,643)	(237,643)				224,041		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036	2,347,000	USD 5.8875% / (CHF 2.62%)					(43,208)		(43,208)	(43,208)					40,735		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	3,674,010	USD 6.09% / (GBP 5.84%)					(62,237)		(62,237)	(62,237)					82,283		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	35,219,820	USD 6.09% / (GBP 5.84%)					(596,617)		(596,617)	(596,617)					788,779		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044	2,027,040	USD 6.09% / (GBP 5.84%)					(34,338)		(34,338)	(34,338)					45,397		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	1,620,600	USD 6.053% / (EUR 4.29%)					(12,700)		(12,700)	(12,700)					44,554		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	25,821,560	USD 6.053% / (EUR 4.29%)					(202,351)		(202,351)	(202,351)					709,892		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054	1,404,520	USD 6.053% / (EUR 4.29%)					(11,007)		(11,007)	(11,007)					38,613		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	2,502,503	USD 3.175% / (JPY 0.79%)			16,077	450,273	450,273		450,273	152,058					13,358		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	1,668,335	USD 3.175% / (JPY 0.79%)			10,718	300,182	300,182		300,182	101,372					8,905		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	31,698,365	USD 3.175% / (JPY 0.79%)			203,637	5,703,457	5,703,457		5,703,457	1,926,074					169,203		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	1,668,335	USD 3.175% / (JPY 0.79%)			10,718	300,182	300,182		300,182	101,372					8,905		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025	9,175,842	USD 3.175% / (JPY 0.79%)			58,948	1,651,001	1,651,001		1,651,001	557,548					48,980		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	3,507,300	USD 3.997% / (GBP 2.86%)			10,890	290,910	290,910		290,910	32,247					51,131		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	4,806,300	USD 3.997% / (GBP 2.86%)			14,923	398,654	398,654		398,654	44,190					70,069		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	21,563,400	USD 3.997% / (GBP 2.86%)			66,954	1,788,557	1,788,557		1,788,557	198,257					314,363		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	5,975,400	USD 3.997% / (GBP 2.86%)			18,553	495,624	495,624		495,624	54,939					87,113		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	23,901,600	USD 3.997% / (GBP 2.86%)			74,214	1,982,496	1,982,496		1,982,496	219,755					348,451		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	EMEA PLC MUFG SECURITIES 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032	5,975,400	USD 3.997% / (GBP 2.86%)			18,553	495,624	495,624		495,624	54,939					87,113		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044	648,240	USD 6.007% / (EUR 4.29%)					(5,324)		(5,324)	(5,324)					14,529		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044	9,615,560	USD 6.007% / (EUR 4.29%)					(78,976)		(78,976)	(78,976)					215,511		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044	540,200	USD 6.007% / (EUR 4.29%)					(4,437)		(4,437)	(4,437)					12,107		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG03J86CEU02	10/11/2018	02/06/2029	1,852,200	USD 4.307% / (GBP 2.88%)				7,546	171,117		171,117	10,702					20,411		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369#BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG03J86CEU02	10/11/2018	02/06/2029	1,455,300	USD 4.307% / (GBP 2.88%)				5,929	134,449		134,449	8,409					16,037		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		12,568,500	USD 4.307% / GBP 2.88%			51,202	1,161,153		1,161,153	72,622				138,504		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		661,500	USD 4.307% / GBP 2.88%			2,695	61,113		61,113	3,822				7,290		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		4,630,500	USD 4.307% / GBP 2.88%			18,864	427,793		427,793	26,755				51,028		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		2,116,800	USD 4.307% / GBP 2.88%			8,623	195,563		195,563	12,231				23,327		B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		661,500	USD 4.307% / GBP 2.88%			2,695	61,113		61,113	3,822				7,290		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%			1,617	36,668		36,668	2,293				4,374		B023	
Currency Swap	N3136#AB8 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		1,234,750	USD 3.54% / EUR 0.9%			8,280	67,505		67,505	20,916				8,707		B023	
Currency Swap	N3136#AB8 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		8,418,750	USD 3.54% / EUR 0.9%			56,452	460,260		460,260	142,610				59,366		B023	
Currency Swap	N3136#AB8 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		2,469,500	USD 3.54% / EUR 0.9%			16,559	135,010		135,010	41,832				17,414		B023	
Currency Swap	N3136#AB8 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		561,250	USD 3.54% / EUR 0.9%			3,763	30,684		30,684	9,507				3,958		B023	
Currency Swap	N3136#AB8 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		336,750	USD 3.54% / EUR 0.9%			2,258	18,410		18,410	5,704				2,375		B023	
Currency Swap	N3136#AC6 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		2,132,750	USD 3.515% / EUR 0.9%			14,234	121,872		121,872	35,188				16,216		B023	
Currency Swap	N3136#AC6 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		14,704,750	USD 3.515% / EUR 0.9%			98,136	840,276		840,276	242,615				111,803		B023	
Currency Swap	N3136#AC6 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		4,265,500	USD 3.515% / EUR 0.9%			28,467	243,744		243,744	70,377				32,431		B023	
Currency Swap	N3136#AC6 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		1,010,250	USD 3.515% / EUR 0.9%			6,742	57,729		57,729	16,668				7,681		B023	
Currency Swap	N3136#AC6 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026		561,250	USD 3.515% / EUR 0.9%			3,746	32,072		32,072	9,260				4,267		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		1,865,430	USD 3.54% / AUD 3.38%			2,695	109,081		109,081	39,743				21,702		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		9,534,420	USD 3.54% / AUD 3.38%			13,776	557,524		557,524	203,131				110,920		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		2,625,420	USD 3.54% / AUD 3.38%			3,793	153,521		153,521	55,935				30,543		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		345,450	USD 3.54% / AUD 3.38%			499	20,200		20,200	7,360				4,019		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		1,105,440	USD 3.54% / AUD 3.38%			1,597	64,640		64,640	23,551				12,860		B023	
Currency Swap	1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029		69,090	USD 3.54% / AUD 3.38%			100	4,040		4,040	1,472				804		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H267GRS05BHJ91	03/26/2024	07/03/2034		22,095,500	USD 6.074% / GBP 5.68%				31,140		31,140	31,140				353,925		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H267GRS05BHJ91	03/26/2024	07/03/2034		14,141,120	USD 6.074% / GBP 5.68%				19,930		19,930	19,930				226,512		B023	
Currency Swap	SEVERN TRENT WATER LTD G8056#AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/05/2015	03/03/2028		4,957,550	USD 3.788% / GBP 3.37%			12,412	865,016		865,016	20,063				49,115		B023	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		40,423,100	USD 3.788% / GBP 3.37%			101,204	7,053,208		7,053,208	163,594					400,476	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		3,050,800	GBP 3.37%			7,638	532,318		532,318	12,347					30,225	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		3,050,800	USD 3.788% / GBP 3.37%			7,638	532,318		532,318	12,347					30,225	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		40,423,100	USD 3.788% / GBP 3.37%			101,204	7,053,208		7,053,208	163,594					400,476	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		9,533,750	USD 3.788% / GBP 3.37%			23,869	1,663,492		1,663,492	38,584					94,452	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA	11/05/2015	03/03/2028		381,350	USD 3.788% / GBP 3.37%			955	66,540		66,540	1,543					3,778	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		2,943,400	USD 3.7175% / GBP 3.28%			6,787	427,145		427,145	15,481					31,423	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		5,886,800	USD 3.7175% / GBP 3.28%			13,575	854,291		854,291	30,962					62,846	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		26,490,600	USD 3.7175% / GBP 3.28%			61,086	3,844,307		3,844,307	139,327					282,808	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		4,415,100	USD 3.7175% / GBP 3.28%			10,181	640,718		640,718	23,221					47,135	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / GBP 3.28%			3,394	213,573		213,573	7,740					15,712	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA	05/25/2016	10/20/2028		1,471,700	USD 3.7175% / GBP 3.28%			3,394	213,573		213,573	7,740					15,712	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		783,860	EUR 1.5%			3,778	36,014		36,014	9,354					9,257	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		2,911,480	EUR 1.5%			14,032	133,766		133,766	34,743					34,382	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		11,981,860	EUR 1.5%			57,746	550,500		550,500	142,981					141,494	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		1,791,680	USD 3.351%			8,635	82,318		82,318	21,380					21,158	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		3,247,420	EUR 1.5%			15,651	149,201		149,201	38,752					38,349	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		335,940	EUR 1.5%			1,619	15,435		15,435	4,009					3,967	B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		1,455,740	EUR 1.5%			7,016	66,883		66,883	17,372					17,191	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		223,960	USD 3.351%			1,079	10,290		10,290	2,673					2,645	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		895,840	EUR 1.5%			4,317	41,159		41,159	10,690					10,579	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		4,031,280	EUR 1.5%			19,429	185,215		185,215	48,106					47,605	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		559,900	EUR 1.5%			2,698	25,724		25,724	6,681					6,612	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		1,119,800	EUR 1.5%			5,397	51,449		51,449	13,363					13,224	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		111,980	EUR 1.5%			540	5,145		5,145	1,336					1,322	B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC4	D1	Currency	ROYAL BANK OF CANADA	10/05/2016	10/27/2029		559,900	EUR 1.5%			2,698	25,724		25,724	6,681					6,612	B023	

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Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	1,221,000	USD 3.346% / (GBP 2.59%)				2,066	(16,441)		(16,441)	11,672					13,168	B023	
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	4,273,500	USD 3.346% / (GBP 2.59%)				7,230	(57,544)		(57,544)	40,852					46,087	B023	
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	18,925,500	USD 3.346% / (GBP 2.59%)				32,018	(254,838)		(254,838)	180,916					204,098	B023	
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	1,221,000	USD 3.346% / (GBP 2.59%)				2,066	(16,441)		(16,441)	11,672					13,168	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%)				8,263	(65,765)		(65,765)	46,688					52,671	B023	
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028	3,663,000	USD 3.346% / (GBP 2.59%)				6,197	(49,323)		(49,323)	35,016					39,503	B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	550,950	EUR 1.53% / USD 3.3226%				2,543	14,328		14,328	8,256					5,901	B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	2,754,750	EUR 1.53% / USD 3.3226%				12,715	71,642		71,642	41,278					29,506	B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	9,917,100	EUR 1.53% / USD 3.3226%				45,773	257,912		257,912	148,602					106,222	B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	1,101,900	EUR 1.53% / USD 3.3226%				5,086	28,657		28,657	16,511					11,802	B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	2,754,750	EUR 1.53% / USD 3.3226%				12,715	71,642		71,642	41,278					29,506	B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	2,203,800	EUR 1.53% / USD 3.3226%				10,172	57,314		57,314	33,023					23,605	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	1,869,750	GBP 2.15% / USD 3.645%				6,893	(21,515)		(21,515)	10,419					3,529	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	623,250	GBP 2.15% / USD 3.645%				2,298	(7,172)		(7,172)	3,473					1,176	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	16,827,750	GBP 2.15% / USD 3.645%				62,041	(193,638)		(193,638)	93,771					31,758	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	623,250	GBP 2.15% / USD 3.645%				2,298	(7,172)		(7,172)	3,473					1,176	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	623,250	GBP 2.15% / USD 3.645%				2,298	(7,172)		(7,172)	3,473					1,176	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	6,232,500	GBP 2.15% / USD 3.645%				22,978	(71,718)		(71,718)	34,730					11,762	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	1,869,750	GBP 2.15% / USD 3.645%				6,893	(21,515)		(21,515)	10,419					3,529	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/22/2017	05/22/2024	623,250	GBP 2.15% / USD 3.645%				2,298	(7,172)		(7,172)	3,473					1,176	B023	
Currency Swap	SEGRO PLC G7996AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	2,238,600	EUR 1.77% / USD 3.74625%				11,691	99,670		99,670	37,331					20,581	B023	
Currency Swap	SEGRO PLC G7996AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	23,225,475	EUR 1.77% / USD 3.74625%				121,295	1,034,076		1,034,076	387,309					213,524	B023	
Currency Swap	SEGRO PLC G7996AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	1,399,125	EUR 1.77% / USD 3.74625%				7,307	62,294		62,294	23,332					12,863	B023	
Currency Swap	SEGRO PLC G7996AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	559,650	EUR 1.77% / USD 3.74625%				2,923	24,917		24,917	9,333					5,145	B023	
Currency Swap	SEGRO PLC G7996AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	7,835,100	EUR 1.77% / USD 3.74625%				40,919	348,845		348,845	130,659					72,032	B023	
Currency Swap	SEGRO PLC G7996AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	4,477,200	EUR 1.77% / USD 3.74625%				23,382	199,340		199,340	74,662					41,161	B023	
Currency Swap	MCCAIN FINANCE (CANADA) LTD. C5793AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030	1,125,221	USD 3.7325% / (CAD 3.68%)				1,171	63,529		63,529	29,552					14,418	B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / CAD 3.68%			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		5,626,105	USD 3.7325% / CAD 3.68%			5,854	317,647		317,647	147,759				72,088		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / CAD 3.68%			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		482,238	USD 3.7325% / CAD 3.68%			502	27,227		27,227	12,665				6,179		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / CAD 3.68%			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		2,813,053	USD 3.7325% / CAD 3.68%			2,927	158,823		158,823	73,880				36,044		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		241,119	USD 3.7325% / CAD 3.68%			251	13,613		13,613	6,333				3,090		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030		482,238	USD 3.7325% / CAD 3.68%			502	27,227		27,227	12,665				6,179		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		4,264,500	USD 3.825% / GBP 2.45%			17,911	625,280		625,280	14,624				42,980		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / GBP 2.45%			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		22,744,000	USD 3.825% / GBP 2.45%			95,524	3,334,825		3,334,825	77,994				229,224		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / GBP 2.45%			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		1,421,500	USD 3.825% / GBP 2.45%			5,970	208,427		208,427	4,875				14,327		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / GBP 2.45%			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		11,372,000	USD 3.825% / GBP 2.45%			47,762	1,667,413		1,667,413	38,997				114,612		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825% / GBP 2.45%			2,985	104,213		104,213	2,437				7,163		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		1,421,500	USD 3.825% / GBP 2.45%			5,970	208,427		208,427	4,875				14,327		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		4,264,500	USD 3.92875% / (GBP 2.55%)			18,083	684,370		684,370	17,312				52,134		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		22,744,000	USD 3.92875% / (GBP 2.55%)			96,445	3,649,973		3,649,973	92,330				278,047		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		1,421,500	USD 3.92875% / (GBP 2.55%)			6,028	228,123		228,123	5,771				17,378		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		11,372,000	USD 3.92875% / (GBP 2.55%)			48,223	1,824,986		1,824,986	46,165				139,023		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875% / (GBP 2.55%)			3,014	114,062		114,062	2,885				8,689		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	THAMES WATER UTILITIES LIMITED G87818AE9 . GREAT PORTLAND ESTATES PLC G2685AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	01/24/2018	03/22/2030		1,421,500	USD 3.92875% / (GBP 2.55%)			6,028	228,123		228,123	5,771				17,378	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			3,000	108,277		108,277	2,996				8,723	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	02/16/2018	06/05/2030		3,507,750	USD 4.2125% / (GBP 2.79%)			15,000	541,383		541,383	14,979				43,613	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			3,000	108,277		108,277	2,996				8,723	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	02/16/2018	06/05/2030		2,104,650	USD 4.2125% / (GBP 2.79%)			9,000	324,830		324,830	8,987				26,168	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	02/16/2018	06/05/2030		701,550	USD 4.2125% / (GBP 2.79%)			3,000	108,277		108,277	2,996				8,723	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		2,546,280	USD 4.09% / (GBP 2.61%)			11,205	538,415		538,415	9,430				44,559	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			6,225	299,119		299,119	5,239				24,755	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		9,194,900	USD 4.09% / (GBP 2.61%)			40,462	1,944,275		1,944,275	34,053				160,906	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		2,970,660	USD 4.09% / (GBP 2.61%)			13,072	628,150		628,150	11,002				51,985	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		707,300	USD 4.09% / (GBP 2.61%)			3,112	149,560		149,560	2,619				12,377	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		6,931,540	USD 4.09% / (GBP 2.61%)			30,502	1,465,684		1,465,684	25,670				121,299	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / (GBP 2.61%)			6,225	299,119		299,119	5,239				24,755	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	03/27/2018	06/27/2036		707,300	USD 4.09% / (GBP 2.61%)			3,112	149,560		149,560	2,619				12,377	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		2,763,810	USD 4.195% / (GBP 2.74%)			10,996	280,216		280,216	16,942				35,221	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		12,502,950	USD 4.195% / (GBP 2.74%)			49,743	1,267,642		1,267,642	76,640				159,332	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			2,094	53,374		53,374	3,227				6,709	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			2,094	53,374		53,374	3,227				6,709	B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		526,440	USD 4.195% / (GBP 2.74%)			2,094	53,374		53,374	3,227				6,709	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		2,763,810	USD 4.195% / (GBP 2.74%)			10,996	280,216		280,216	16,942				35,221	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		12,766,170	USD 4.195% / (GBP 2.74%)			50,790	1,294,330		1,294,330	78,254				162,686	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			1,571	40,031		40,031	2,420				5,032	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			1,571	40,031		40,031	2,420				5,032	B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XB11	06/27/2018	09/27/2030		394,830	USD 4.195% / (GBP 2.74%)			1,571	40,031		40,031	2,420				5,032	B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		1,984,050	USD 4.4% / GBP 2.97%			7,768	212,553		212,553	11,952				25,838		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		1,322,700	USD 4.4% / GBP 2.97%			5,179	141,702		141,702	7,968				17,225		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		13,227,000	USD 4.4% / GBP 2.97%			51,786	1,417,023		1,417,023	79,677				172,250		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / GBP 2.97%			2,589	70,851		70,851	3,984				8,613		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		5,290,800	USD 4.4% / GBP 2.97%			20,714	566,809		566,809	31,871				68,900		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		2,645,400	USD 4.4% / GBP 2.97%			10,357	283,404		283,404	15,935				34,450		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / GBP 2.97%			2,589	70,851		70,851	3,984				8,613		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/11/2018	01/10/2031		661,350	USD 4.4% / GBP 2.97%			2,589	70,851		70,851	3,984				8,613		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		7,980,000	EUR 1.61% / USD 4.193%			53,861	735,425		735,425	90,120				87,616		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		570,000	EUR 1.61% / USD 4.193%			3,847	52,530		52,530	6,437				6,258		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		1,710,000	EUR 1.61% / USD 4.193%			11,542	157,591		157,591	19,311				18,775		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		570,000	EUR 1.61% / USD 4.193%			3,847	52,530		52,530	6,437				6,258		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		15,390,000	EUR 1.61% / USD 4.193%			103,875	1,418,320		1,418,320	173,803				168,973		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		3,990,000	EUR 1.61% / USD 4.193%			26,930	367,713		367,713	45,060				43,808		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		1,710,000	EUR 1.61% / USD 4.193%			11,542	157,591		157,591	19,311				18,775		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/24/2018	01/24/2029		570,000	EUR 1.61% / USD 4.193%			3,847	52,530		52,530	6,437				6,258		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		5,615,280	USD 4.5% / GBP 2.87%			23,259	379,092		379,092	35,352				61,775		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		510,480	USD 4.5% / GBP 2.87%			2,114	34,463		34,463	3,214				5,616		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		893,340	USD 4.5% / GBP 2.87%			3,700	60,310		60,310	5,624				9,828		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		510,480	USD 4.5% / GBP 2.87%			2,114	34,463		34,463	3,214				5,616		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		10,209,600	USD 4.5% / GBP 2.87%			42,289	689,258		689,258	64,276				112,318		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		2,807,640	USD 4.5% / GBP 2.87%			11,629	189,546		189,546	17,676				30,888		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		893,340	USD 4.5% / GBP 2.87%			3,700	60,310		60,310	5,624				9,828		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		382,860	USD 4.5% / GBP 2.87%			1,586	25,847		25,847	2,410				4,212		B023
Currency Swap	HOWARD DE WILDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	01/09/2034		1,606,250	USD 4.5575% / GBP 3.01%			6,492	183,235		183,235	14,060				25,121		B023
Currency Swap	HOWARD DE WILDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	01/09/2034		321,250	USD 4.5575% / GBP 3.01%			1,298	36,647		36,647	2,812				5,024		B023
Currency Swap	HOWARD DE WILDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	11/16/2018	01/09/2034		1,927,500	USD 4.5575% / GBP 3.01%			7,790	219,882		219,882	16,872				30,145		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	01/09/2034		321,250	USD 4.5575% / GBP 3.01%			1,298	36,647		36,647	2,812				5,024		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		7,388,750	USD 4.65% / GBP 3.11%			29,767	894,891		894,891	64,303				120,451		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		321,250	USD 4.65% / GBP 3.11%			1,294	38,908		38,908	2,796				5,237		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		963,750	USD 4.65% / GBP 3.11%			3,883	116,725		116,725	8,387				15,711		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		321,250	USD 4.65% / GBP 3.11%			1,294	38,908		38,908	2,796				5,237		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		8,995,000	USD 4.65% / GBP 3.11%			36,238	1,089,432		1,089,432	78,282				146,636		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034		1,285,000	USD 4.65% / GBP 3.11%			5,177	155,633		155,633	11,183				20,948		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	04/17/2019	06/14/2029		1,130,600	USD 3.897% / EUR 1.5%			6,982	89,544		89,544	12,464				12,901		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	04/17/2019	06/14/2029		4,522,400	USD 3.897% / EUR 1.5%			27,929	358,174		358,174	49,856				51,604		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	04/17/2019	06/14/2029		1,130,600	USD 3.897% / EUR 1.5%			6,982	89,544		89,544	12,464				12,901		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027		1,600,500	USD 3.6225% / GBP 2.46%			4,808	63,727		63,727	9,033				14,278		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027		7,682,400	USD 3.6225% / GBP 2.46%			23,078	305,891		305,891	43,358				68,537		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027		2,240,700	USD 3.6225% / GBP 2.46%			6,731	89,218		89,218	12,646				19,990		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027		320,100	USD 3.6225% / GBP 2.46%			962	12,745		12,745	1,807				2,856		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027		960,300	USD 3.6225% / GBP 2.46%			2,885	38,236		38,236	5,420				8,567		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		781,200	USD 3.771% / EUR 1.64%			4,526	63,501		63,501	2,553				12,466		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		3,682,800	USD 3.771% / EUR 1.64%			21,335	299,361		299,361	12,034				58,770		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		1,004,400	USD 3.771% / EUR 1.64%			5,819	81,644		81,644	3,282				16,028		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		892,800	USD 3.771% / EUR 1.64%			5,172	72,572		72,572	2,917				14,247		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		558,000	USD 3.771% / EUR 1.64%			3,233	45,358		45,358	1,823				8,905		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034		111,600	USD 3.771% / EUR 1.64%			647	9,072		9,072	365				1,781		B023

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	2,659,650	USD 4.77% / GBP 4.61%				6,866	514,344		514,344	14,632				38,630		B023	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	469,350	USD 4.77% / GBP 4.61%				1,212	90,767		90,767	2,582				6,817		B023	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	4,380,600	USD 4.77% / GBP 4.61%				11,309	847,155		847,155	24,099				63,626		B023	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	1,251,600	USD 4.77% / GBP 4.61%				3,231	242,044		242,044	6,885				18,179		B023	
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	469,350	USD 4.77% / GBP 4.61%				1,212	90,767		90,767	2,582				6,817		B023	
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027	3,917,500	USD 4.0025% / GBP 3.434%				12,975	780,778		780,778	10,955				33,048		B023	
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027	27,422,500	USD 4.0025% / GBP 3.434%				90,828	5,465,446		5,465,446	76,686				231,333		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	5,083,980	USD 4.4675% / GBP 3.97%				15,833	933,882		933,882	17,682				35,826		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	45,139,580	USD 4.4675% / GBP 3.97%				140,575	8,291,739		8,291,739	156,991				318,090		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	1,694,660	USD 4.4675% / GBP 3.97%				5,278	311,294		311,294	5,894				11,942		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	771,000	USD 4.22875% / GBP 3.75%				2,153	142,293		142,293	2,566				6,037		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	7,710,000	USD 4.22875% / GBP 3.75%				21,525	1,422,925		1,422,925	25,562				60,366		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	385,500	USD 4.22875% / GBP 3.75%				1,076	71,146		71,146	1,278				3,018		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	385,500	USD 4.22875% / GBP 3.75%				1,076	71,146		71,146	1,278				3,018		B023	
Currency Swap	2DWIT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	7,970,000	USD 4.705% / GBP 4.1%				29,177	1,899,532		1,899,532	28,483				124,033		B023	
Currency Swap	2DWIT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	7,970,000	USD 4.705% / GBP 4.1%				29,177	1,899,532		1,899,532	28,483				124,033		B023	
Currency Swap	2DWIT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	1,594,000	USD 4.705% / GBP 4.1%				5,835	379,906		379,906	5,697				24,807		B023	
Currency Swap	2DWIT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	1,594,000	USD 4.705% / GBP 4.1%				5,835	379,906		379,906	5,697				24,807		B023	
Currency Swap	SONEPAR SA F8568AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	USD 4.3225% / EUR 2.75%				22,147	844,702		844,702	71,586				16,519		B023	
Currency Swap	SONEPAR SA F8568AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	20,457,000	USD 4.3225% / EUR 2.75%				110,734	4,223,510		4,223,510	357,930				82,595		B023	
Currency Swap	SONEPAR SA F8568AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	USD 4.3225% / EUR 2.75%				7,382	281,567		281,567	23,862				5,506		B023	

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800	USD 4.3225% / (EUR 2.75%)			7,382	281,567		281,567	23,862				5,506		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		10,910,400	USD 4.3225% / (EUR 2.75%)			59,058	2,252,539		2,252,539	190,896				44,051		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		6,644,460	USD 3.996% / (GBP 3.54%)			20,965	1,503,542		1,503,542	20,225				78,522		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		14,909,520	USD 3.996% / (GBP 3.54%)			47,043	3,373,802		3,373,802	45,384				176,196		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		39,218,520	USD 3.996% / (GBP 3.54%)			123,744	8,874,566		8,874,566	119,378				463,472		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		3,241,200	USD 3.996% / (GBP 3.54%)			10,227	733,435		733,435	9,866				38,303		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		5,023,860	USD 3.996% / (GBP 3.54%)			15,851	1,136,825		1,136,825	15,292				59,370		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		527,051	USD 4.876% / (AUD 3.863%)			(409)	57,772		57,772	14,411				4,744		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		11,753,231	USD 4.876% / (AUD 3.863%)			(9,124)	1,288,324		1,288,324	321,354				105,797		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		527,051	USD 4.876% / (AUD 3.863%)			(409)	57,772		57,772	14,411				4,744		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		4,269,111	USD 4.876% / (AUD 3.863%)			(3,314)	467,956		467,956	116,725				38,428		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD 04436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		1,054,101	USD 4.876% / (AUD 3.863%)			(818)	115,545		115,545	28,821				9,489		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / (EUR 1.96%)			7,617	186,848		186,848	8,189				18,925		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		17,193,400	USD 4.17% / (EUR 1.96%)			106,638	2,615,869		2,615,869	114,652				264,949		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / (EUR 1.96%)			53,319	1,307,934		1,307,934	57,326				132,474		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		2,456,200	USD 4.17% / (EUR 1.96%)			15,234	373,696		373,696	16,379				37,850		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		4,244,790	USD 4.435% / (GBP 2.92%)			16,472	283,759		283,759	25,601				44,865		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		24,825,590	USD 4.435% / (GBP 2.92%)			96,337	1,659,559		1,659,559	149,727				262,392		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / (GBP 2.92%)			2,496	42,994		42,994	3,879				6,798		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		11,448,070	USD 4.435% / (GBP 2.92%)			44,425	765,289		765,289	69,045				120,999		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		4,887,940	USD 4.435% / GBP 2.92%			18,968	326,753		326,753	29,480				51,663		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150	USD 4.435% / GBP 2.92%			2,496	42,994		42,994	3,879				6,798		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,058,080	USD 4.4325% / GBP 2.92%			7,974	137,373		137,373	12,426				21,753		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		12,348,480	USD 4.4325% / GBP 2.92%			47,842	824,237		824,237	74,554				130,516		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / GBP 2.92%			1,495	25,757		25,757	2,330				4,079		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720	USD 4.4325% / GBP 2.92%			21,927	377,775		377,775	34,171				59,820		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,443,970	USD 4.4325% / GBP 2.92%			9,469	163,130		163,130	14,756				25,831		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890	USD 4.4325% / GBP 2.92%			1,495	25,757		25,757	2,330				4,079		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		4,513,200	USD 4.375% / EUR 1.71%			30,979	344,289		344,289	62,887				43,431		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		2,256,600	USD 4.375% / EUR 1.71%			15,490	172,145		172,145	31,443				21,715		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500	USD 4.375% / EUR 1.71%			38,724	430,361		430,361	78,608				54,288		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		708,300	USD 4.205% / AUD 4.19%			896	68,755		68,755	11,321				10,309		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		4,603,950	USD 4.205% / AUD 4.19%			5,822	446,908		446,908	73,584				67,011		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		1,345,770	USD 4.205% / AUD 4.19%			1,702	130,635		130,635	21,509				19,588		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / AUD 4.19%			448	34,378		34,378	5,660				5,155		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AV2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / AUD 4.19%			179	13,751		13,751	2,264				2,062		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	USD 3.7225% / GBP 2.54%			11,518	165,386		165,386	31,077				45,626		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		19,450,200	USD 3.7225% / GBP 2.54%			59,125	848,980		848,980	159,531				234,211		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		5,304,600	USD 3.7225% / GBP 2.54%			16,125	231,540		231,540	43,508				63,876		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		757,800	USD 3.7225% / GBP 2.54%			2,304	33,077		33,077	6,215				9,125		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		2,273,400	USD 3.7225% / GBP 2.54%			6,911	99,231		99,231	18,646				27,375		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		126,300	USD 3.7225% / GBP 2.54%			384	5,513		5,513	1,036				1,521		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/02/2020	09/11/2029		39,560	CHF 100% / USD 100%			462	29,658		29,658	(17,940)	1,216			462		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/08/2021	07/23/2030		51,213	CHF 100% / USD 100%			855	54,414		54,414	(27,118)	2,098			643		B021

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Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / (EUR 1.33%)			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		5,983,500	USD 2.946% / (EUR 1.33%)			26,435	567,623		567,623	33,341				81,850		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		3,590,100	USD 2.946% / (EUR 1.33%)			15,861	340,574		340,574	20,004				49,110		B023
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350	USD 2.946% / (EUR 1.33%)			2,644	56,762		56,762	3,334				8,185		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,963,384	USD 3.6675% / (EUR 2.07%)			8,942	168,259		168,259	13,280				26,897		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		18,792,385	USD 3.6675% / (EUR 2.07%)			85,590	1,610,482		1,610,482	127,113				257,443		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			2,981	56,086		56,086	4,427				8,966		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			2,981	56,086		56,086	4,427				8,966		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		12,341,268	USD 3.6675% / (EUR 2.07%)			56,208	1,057,630		1,057,630	83,477				169,067		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		2,617,845	USD 3.6675% / (EUR 2.07%)			11,923	224,346		224,346	17,707				35,863		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		654,461	USD 3.6675% / (EUR 2.07%)			2,981	56,086		56,086	4,427				8,966		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965% / (GBP 2.97%)			3,355	147,438		147,438	11,910				20,321		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		11,012,000	USD 3.6965% / (GBP 2.97%)			26,842	1,179,502		1,179,502	95,278				162,570		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		8,947,250	USD 3.6965% / (GBP 2.97%)			21,809	958,345		958,345	77,414				132,088		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AG3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965% / (GBP 2.97%)			5,033	221,157		221,157	17,865				30,482		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / (GBP 3%)			3,608	165,213		165,213	11,334				22,532		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		11,012,000	USD 3.7975% / (GBP 3%)			28,866	1,321,703		1,321,703	90,668				180,256		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		8,947,250	USD 3.7975% / (GBP 3%)			23,453	1,073,884		1,073,884	73,668				146,458		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / (GBP 3%)			5,412	247,819		247,819	17,000				33,798		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		7,242,700	USD 4.223% / (EUR 2.6%)			29,944	222		222	76,164				103,300		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		3,891,600	USD 4.223% / (EUR 2.6%)			16,089	119		119	40,924				55,505		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			4,469	33		33	11,368				15,418		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			4,469	33		33	11,368				15,418		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	USD 4.223% / (EUR 2.6%)			4,469	33		33	11,368				15,418		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			2,235	17		17	5,684				7,709		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	Foreign Liability SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9 .	Exhibit 7 ...	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/20/2022	05/04/2028	.....	21, 130	... CHF 100% / (USD 100%)	.....	.....	.....468	.....14,904	.....	.....14,904	.....(9,102)	.....1,225	.....	.....	.....214	.....	B021	.....
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9 .	D1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	.....	4,396,050	EUR 5.575% / (USD 4.17%)	.....	.....	.....11,632	.....(581,310)	.....	.....(581,310)	.....100,082	.....	.....	.....	.....51,708	.....	B023	.....
Currency Swap	SPIRAX-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%)	.....	.....	.....9,047	.....(452,130)	.....	.....(452,130)	.....77,841	.....	.....	.....	.....40,218	.....	B023	.....
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9 .	D1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	.....	30,283,900	EUR 4.17% / (USD 5.575%)	.....	.....	.....80,134	.....(4,004,577)	.....	.....(4,004,577)	.....689,452	.....	.....	.....	.....356,214	.....	B023	.....
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9 .	D1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	.....	13,676,600	EUR 4.17% / (USD 5.575%)	.....	.....	.....36,190	.....(1,808,519)	.....	.....(1,808,519)	.....311,365	.....	.....	.....	.....160,871	.....	B023	.....
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9 .	D1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	.....	13,676,600	EUR 4.17% / (USD 5.575%)	.....	.....	.....36,190	.....(1,808,519)	.....	.....(1,808,519)	.....311,365	.....	.....	.....	.....160,871	.....	B023	.....
Currency Swap	KINGSPAN SECURITIES LTD G5264#AX7 ..	D1	Currency.....	BANK TORONTO DOMINION PT30B789TSUJDF371261	04/18/2023	06/07/2029	.....	65,658,000	EUR 4.7% / (USD 6.624%)	.....	.....	.....140,779	.....(2,064,716)	.....	.....(2,064,716)	.....1,329,416	.....	.....	.....	.....747,827	.....	B023	.....
Currency Swap	Fixed Income Portfolio	D1	Currency.....	BANK TORONTO DOMINION PT30B789TSUJDF371261	10/12/2023	07/11/2034	.....	1,101,780	GBP 6.32% / (USD 6.32%)	.....	.....	.....	.....(15,793)	.....	.....(15,793)	.....11,416	.....	.....	.....	.....17,667	.....	B023	.....
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	.....	1,075,600	USD 3.662% / (EUR 1.27%)	.....	.....	.....6,469	.....(3,320)	.....	.....(3,320)	.....22,090	.....	.....	.....	.....1,617	.....	B023	.....
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	.....	7,529,200	USD 3.662% / (EUR 1.27%)	.....	.....	.....45,280	.....(23,243)	.....	.....(23,243)	.....154,628	.....	.....	.....	.....11,320	.....	B023	.....
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	.....	2,868,267	USD 3.662% / (EUR 1.27%)	.....	.....	.....17,249	.....(8,855)	.....	.....(8,855)	.....58,906	.....	.....	.....	.....4,312	.....	B023	.....
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	.....	1,075,600	USD 3.662% / (EUR 1.27%)	.....	.....	.....6,469	.....(3,320)	.....	.....(3,320)	.....22,090	.....	.....	.....	.....1,617	.....	B023	.....
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	.....	3,078,075	USD 3.875% / (EUR 2%)	.....	.....	.....15,409	.....141,455	.....	.....141,455	.....39,767	.....	.....	.....	.....35,710	.....	B023	.....
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	.....	32,739,525	USD 3.875% / (EUR 2%)	.....	.....	.....163,895	.....1,504,563	.....	.....1,504,563	.....422,980	.....	.....	.....	.....379,819	.....	B023	.....
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	.....	2,238,600	USD 3.875% / (EUR 2%)	.....	.....	.....11,206	.....102,876	.....	.....102,876	.....28,922	.....	.....	.....	.....25,971	.....	B023	.....
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	.....	839,475	USD 3.875% / (EUR 2%)	.....	.....	.....4,202	.....38,579	.....	.....38,579	.....10,846	.....	.....	.....	.....9,739	.....	B023	.....
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	.....	11,193,000	USD 3.875% / (EUR 2%)	.....	.....	.....56,032	.....514,381	.....	.....514,381	.....144,608	.....	.....	.....	.....129,853	.....	B023	.....
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	.....	6,156,150	USD 3.875% / (EUR 2%)	.....	.....	.....30,818	.....282,909	.....	.....282,909	.....79,535	.....	.....	.....	.....71,419	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	1,322,700	GBP 2.84% / (USD 4.282%)	.....	.....	.....5,199	.....122,271	.....	.....122,271	.....7,495	.....	.....	.....	.....14,465	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	1,322,700	GBP 2.84% / (USD 4.282%)	.....	.....	.....5,199	.....122,271	.....	.....122,271	.....7,495	.....	.....	.....	.....14,465	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	11,904,300	GBP 2.84% / (USD 4.282%)	.....	.....	.....46,787	.....1,100,435	.....	.....1,100,435	.....67,459	.....	.....	.....	.....130,182	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	661,350	GBP 2.84% / (USD 4.282%)	.....	.....	.....2,599	.....61,135	.....	.....61,135	.....3,748	.....	.....	.....	.....7,232	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	3,968,100	GBP 2.84% / (USD 4.282%)	.....	.....	.....15,596	.....366,812	.....	.....366,812	.....22,486	.....	.....	.....	.....43,394	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	1,984,050	GBP 2.84% / (USD 4.282%)	.....	.....	.....7,798	.....183,406	.....	.....183,406	.....11,243	.....	.....	.....	.....21,697	.....	B023	.....
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029	.....	661,350	GBP 2.84% / (USD 4.282%)	.....	.....	.....2,599	.....61,135	.....	.....61,135	.....3,748	.....	.....	.....	.....7,232	.....	B023	.....
Currency Swap	TRITAX BIG BOX REIT PLC G9075#AB0 ..	D1	Currency.....	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030	17,914,400	GBP 2.98% / (USD 2.98%)73,8551,417,6351,417,635121,899217,898	B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		1,279,600	USD 4.597% / (GBP 2.98%)			5,275	101,260		101,260	8,707				15,564		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		2,879,100	USD 4.597% / (GBP 2.98%)			11,870	227,834		227,834	19,591				35,019		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		1,279,600	USD 4.597% / (GBP 2.98%)			5,275	101,260		101,260	8,707				15,564		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		17,914,400	USD 4.597% / (GBP 2.98%)			73,855	1,417,635		1,417,635	121,899				217,898		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		2,879,100	USD 4.597% / (GBP 2.98%)			11,870	227,834		227,834	19,591				35,019		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		959,700	USD 4.597% / (GBP 2.98%)			3,957	75,945		75,945	6,530				11,673		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		355,050	EUR 0.79% / (USD 2.07%)			1,193	24,880		24,880	5,243				3,526		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		7,811,100	EUR 0.79% / (USD 2.07%)			26,252	547,363		547,363	115,341				77,574		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		591,750	EUR 0.79% / (USD 2.07%)			1,989	41,467		41,467	8,738				5,877		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		1,775,250	EUR 0.79% / (USD 2.07%)			5,966	124,401		124,401	26,214				17,630		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		591,750	EUR 0.79% / (USD 2.07%)			1,989	41,467		41,467	8,738				5,877		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		355,050	EUR 0.79% / (USD 2.07%)			1,193	24,880		24,880	5,243				3,526		B023
Currency Swap	MITTIE 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%)			3,141	135,248		135,248	9,426				17,835		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		11,012,000	USD 3.515% / (GBP 2.84%)			25,125	1,081,988		1,081,988	75,407				142,679		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		8,947,250	USD 3.515% / (GBP 2.84%)			20,414	879,115		879,115	61,268				115,927		B023
Currency Swap	MITTIE 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%)			4,711	202,873		202,873	14,139				26,752		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		19,511,142	USD 5.477% / (JPY 1.6%)			(322,323)	321,132		321,132	321,132				308,075		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		6,103,143	USD 5.477% / (JPY 1.6%)			(100,824)	100,451		100,451	100,451				96,367		B023
Currency Swap	AFLAC INCORPORATED 001055A*3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		3,964,510	USD 5.477% / (JPY 1.6%)			(65,493)	65,252		65,252	65,252				62,598		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,237,644	USD 5.08% / (GBP SONIA)			(1,876)	511,268		511,268	(49,764)				25,634		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		11,876,726	USD 5.08% / (GBP SONIA)			(9,956)	2,713,654		2,713,654	(155,191)				136,056		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 SONIA)			(721)	196,642		196,642	(19,140)				9,859		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		430,316	USD 5.08% / (GBP SONIA)			(361)	98,321		98,321	(9,570)				4,930		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		6,626,869	USD 5.08% / (GBP SONIA)			(5,555)	1,514,140		1,514,140	(86,592)				75,915		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1D8PRFMYMJCJFT09	09/10/2015	09/24/2030		2,624,800	USD 4.393% / (GBP 3.72%)			9,014	530,249		530,249	9,071				33,428		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2015	09/24/2030	1	7,874,400	USD 4.393% / (GBP 3.72%)			27,041	1,580,748		1,580,748	27,213				100,284	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	863,040	USD 3.373% / (GBP 2.93%)			1,778	105,746		105,746	4,144				6,214	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	1,150,720	USD 3.373% / (GBP 2.93%)			2,370	140,995		140,995	5,526				8,286	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	17,692,320	USD 3.373% / (GBP 2.93%)			36,439	2,167,801		2,167,801	84,957				127,396	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	863,040	USD 3.373% / (GBP 2.93%)			1,778	105,746		105,746	4,144				6,214	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	2,013,760	USD 3.373% / (GBP 2.93%)			4,148	246,742		246,742	9,670				14,500	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	431,520	USD 3.373% / (GBP 2.93%)			889	52,873		52,873	2,072				3,107	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026	1	719,200	USD 3.373% / (GBP 2.93%)			1,481	88,122		88,122	3,454				5,179	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031	1	1,471,700	USD 3.825% / (GBP 3.33%)			3,632	219,288		219,288	7,608				19,891	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031	1	2,943,400	USD 3.825% / (GBP 3.33%)			7,265	438,576		438,576	15,215				39,782	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031	1	2,943,400	USD 3.825% / (GBP 3.33%)			7,265	438,576		438,576	15,215				39,782	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031	1	7,358,500	USD 3.825% / (GBP 3.33%)			18,162	1,096,441		1,096,441	38,038				99,454	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	360,575	USD 3.303% / (GBP 2.8%)			768	45,440		45,440	1,652				2,699	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	1,081,725	USD 3.303% / (GBP 2.8%)			2,303	136,321		136,321	4,956				8,097	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	5,769,200	USD 3.303% / (GBP 2.8%)			12,283	727,046		727,046	26,433				43,183	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	360,575	USD 3.303% / (GBP 2.8%)			768	45,440		45,440	1,652				2,699	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	721,150	USD 3.303% / (GBP 2.8%)			1,535	90,881		90,881	3,304				5,398	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	558,700	USD 3.274% / (EUR 1.43%)			2,644	20,310		20,310	10,507				4,182	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	1,676,100	USD 3.274% / (EUR 1.43%)			7,933	60,929		60,929	31,521				12,546	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	8,939,200	USD 3.274% / (EUR 1.43%)			42,311	324,956		324,956	168,113				66,911	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	558,700	USD 3.274% / (EUR 1.43%)			2,644	20,310		20,310	10,507				4,182	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026	1	1,117,400	USD 3.274% / (EUR 1.43%)			5,289	40,620		40,620	21,014				8,364	B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		2,615,400	USD 3.346% / GBP 2.78%			6,215	362,100		362,100	13,653				35,633		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		4,359,000	USD 3.346% / GBP 2.78%			10,358	603,499		603,499	22,755				59,388		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		6,102,600	USD 3.346% / GBP 2.78%			14,501	844,899		844,899	31,857				83,143		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		13,948,800	USD 3.346% / GBP 2.78%			33,145	1,931,198		1,931,198	72,816				190,040		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%			2,072	120,700		120,700	4,551				11,878		B023	
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		1,743,600	USD 3.346% / GBP 2.78%			4,143	241,400		241,400	9,102				23,755		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		223,980	EUR 0.98%			1,165	8,392		8,392	4,562				849		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		895,840	EUR 0.98%			4,659	33,566		33,566	18,248				3,398		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		3,919,300	EUR 0.98%			20,382	146,851		146,851	79,837				14,864		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		559,900	EUR 0.98%			2,912	20,979		20,979	11,405				2,123		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,007,820	EUR 0.98%			5,241	37,762		37,762	20,529				3,822		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		111,980	EUR 0.98%			582	4,196		4,196	2,281				425		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		447,920	EUR 0.98%			2,329	16,783		16,783	9,124				1,699		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		1,142,200	USD 3.2636% / EUR 1.17%			6,241	63,759		63,759	22,957				3,135		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		571,100	USD 3.2636% / EUR 1.17%			3,121	31,880		31,880	11,478				1,568		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		11,422,000	USD 3.2636% / EUR 1.17%			62,414	637,594		637,594	229,569				31,352		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		571,100	USD 3.2636% / EUR 1.17%			3,121	31,880		31,880	11,478				1,568		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		571,100	USD 3.2636% / EUR 1.17%			3,121	31,880		31,880	11,478				1,568		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		3,997,700	USD 3.2636% / EUR 1.17%			21,845	223,158		223,158	80,349				10,973		B023	
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		2,284,400	USD 3.2636% / EUR 1.17%			12,483	127,519		127,519	45,914				6,270		B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			3,085	60,420		60,420	8,084				5,894		B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			3,085	60,420		60,420	8,084				5,894		B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		11,347,750	USD 3.405% / EUR 1.53%			58,607	1,147,982		1,147,982	153,593				111,991		B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			3,085	60,420		60,420	8,084				5,894		B023	
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250	USD 3.405% / EUR 1.53%			3,085	60,420		60,420	8,084				5,894		B023	
Currency Swap	IMI 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%			27,761	543,781		543,781	72,755				53,048		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	1M1 GROUP LIMITED G4691FAG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		2,389,000	USD 3.405% / EUR 1.53%			12,338	241,680		241,680	32,335				23,577		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		6,677,440	USD 4.204% / AUD 4.36%			10,091	863,737		863,737	141,527				72,434		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		79,142,840	USD 4.204% / AUD 4.36%			119,606	10,237,242		10,237,242	1,677,411				858,513		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200	USD 4.204% / AUD 4.36%			1,720	147,228		147,228	24,124				12,347		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200	USD 4.204% / AUD 4.36%			1,720	147,228		147,228	24,124				12,347		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		15,479,520	USD 4.204% / AUD 4.36%			23,394	2,002,298		2,002,298	328,084				167,916		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		17,755,920	USD 4.204% / AUD 4.36%			26,834	2,296,754		2,296,754	376,332				192,610		B023
Currency Swap	065688AH4 NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200	USD 4.204% / AUD 4.36%			1,720	147,228		147,228	24,124				12,347		B023
Currency Swap	81725TH82 SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		5,188,000	USD 4.2775% / GBP 2.76%			20,826	230,482		230,482	19,947				32,699		B023
Currency Swap	81725TH82 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		2,594,000	USD 4.2775% / GBP 2.76%			10,413	115,241		115,241	9,973				16,350		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		15,960,000	USD 4.3005% / EUR 1.83%			103,870	1,629,757		1,629,757	107,722				208,428		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		1,140,000	USD 4.3005% / EUR 1.83%			7,419	116,411		116,411	7,694				14,888		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		2,850,000	USD 4.3005% / EUR 1.83%			18,548	291,028		291,028	19,236				37,219		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		1,140,000	USD 4.3005% / EUR 1.83%			7,419	116,411		116,411	7,694				14,888		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		29,640,000	USD 4.3005% / EUR 1.83%			192,901	3,026,691		3,026,691	200,056				387,081		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		7,980,000	USD 4.3005% / EUR 1.83%			51,935	814,878		814,878	53,861				104,214		B023
Currency Swap	N8505#AB0 TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		2,850,000	USD 4.3005% / EUR 1.83%			18,548	291,028		291,028	19,236				37,219		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		33,909,400	USD 4.494% / GBP 2.86%			143,813	2,072,211		2,072,211	179,783				335,475		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		2,239,300	USD 4.494% / GBP 2.86%			9,497	136,844		136,844	11,872				22,154		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		5,438,300	USD 4.494% / GBP 2.86%			23,064	332,336		332,336	28,833				53,803		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		2,239,300	USD 4.494% / GBP 2.86%			9,497	136,844		136,844	11,872				22,154		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		33,909,400	USD 4.494% / GBP 2.86%			143,813	2,072,211		2,072,211	179,783				335,475		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		4,798,500	USD 4.494% / GBP 2.86%			20,351	293,237		293,237	25,441				47,473		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		1,558,260	USD 4.286% / AUD 4.31%			1,873	167,704		167,704	21,263				25,215		B023

E06.66

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0 .	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		8,074,620	USD 4.286% / (AUD 4.31%)			9,708	869,009		869,009	110,181				130,662		B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0 .	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		3,187,350	USD 4.286% / (AUD 4.31%)			3,832	343,030		343,030	43,492					51,577		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0 .	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		566,640	USD 4.286% / (AUD 4.31%)			681	60,983		60,983	7,732					9,169		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0 .	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		3,399,840	USD 4.286% / (AUD 4.31%)			4,088	365,899		365,899	46,392					55,015		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0 .	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		566,640	USD 4.286% / (AUD 4.31%)			681	60,983		60,983	7,732					9,169		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1 .	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			2,067	40,294		40,294	5,296					7,701		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1 .	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		12,495,000	USD 2.825% / (EUR 1.59%)			43,398	846,169		846,169	111,223					161,729		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1 .	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			2,067	40,294		40,294	5,296					7,701		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1 .	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		3,570,000	USD 2.825% / (EUR 1.59%)			12,399	241,763		241,763	31,778					46,208		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1 .	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		595,000	USD 2.825% / (EUR 1.59%)			2,067	40,294		40,294	5,296					7,701		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 .	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		16,680,000	USD 2.7% / (GBP 2.06%)			37,511	1,654,539		1,654,539	96,276					168,448		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 .	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			1,563	68,939		68,939	4,011					7,019		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 .	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			1,563	68,939		68,939	4,011					7,019		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 .	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		12,857,500	USD 2.7% / (GBP 2.06%)			28,915	1,275,374		1,275,374	74,213					129,846		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 .	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		695,000	USD 2.7% / (GBP 2.06%)			1,563	68,939		68,939	4,011					7,019		B023
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5 .	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		2,432,500	USD 2.7% / (GBP 2.06%)			5,470	241,287		241,287	14,040					24,565		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		1,407,840	USD 2.295% / (EUR 0.89%)			5,277	99,728		99,728	25,338					10,880		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		13,022,520	USD 2.295% / (EUR 0.89%)			48,813	922,488		922,488	234,377					100,641		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			1,759	33,243		33,243	8,446					3,627		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			1,759	33,243		33,243	8,446					3,627		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		8,564,360	USD 2.295% / (EUR 0.89%)			32,103	606,681		606,681	154,140					66,188		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		1,759,800	USD 2.295% / (EUR 0.89%)			6,596	124,660		124,660	31,673					13,600		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280	USD 2.295% / (EUR 0.89%)			1,759	33,243		33,243	8,446					3,627		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	469,280	USD 2.295% / EUR 0.89%				1,759	33,243		33,243	8,446				3,627		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,493,720	USD 2.301% / GBP 1.98%				3,188	214,037		214,037	14,239				19,272		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	24,521,580	USD 2.301% / GBP 1.98%				31,346	2,104,699		2,104,699	140,020				189,509		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	831,240	USD 2.301% / GBP 1.98%				1,063	71,346		71,346	4,746				6,424		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	831,240	USD 2.301% / GBP 1.98%				1,063	71,346		71,346	4,746				6,424		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	16,070,640	USD 2.301% / GBP 1.98%				20,543	1,379,351		1,379,351	91,765				124,198		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	3,324,960	USD 2.301% / GBP 1.98%				4,250	285,383		285,383	18,986				25,696		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	831,240	USD 2.301% / GBP 1.98%				1,063	71,346		71,346	4,746				6,424		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	1,382,200	USD 2.7865% / GBP 2.04%				3,205	160,494		160,494	10,016				23,618		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	13,822,000	USD 2.7865% / GBP 2.04%				32,052	1,604,943		1,604,943	100,161				236,185		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	691,100	USD 2.7865% / GBP 2.04%				1,603	80,247		80,247	5,008				11,809		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	691,100	USD 2.7865% / GBP 2.04%				1,603	80,247		80,247	5,008				11,809		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	7,602,100	USD 2.7865% / GBP 2.04%				17,628	882,719		882,719	55,088				129,902		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035	691,100	USD 2.7865% / GBP 2.04%				1,603	80,247		80,247	5,008				11,809		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	1,746,750	USD 2.927% / EUR 1.27%				7,679	129,765		129,765	10,202				24,190		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	15,720,750	USD 2.927% / EUR 1.27%				69,109	1,167,881		1,167,881	91,822				217,709		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	12,809,500	USD 2.927% / EUR 1.27%				56,311	951,607		951,607	74,818				177,392		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031	3,493,500	USD 2.927% / EUR 1.27%				15,358	259,529		259,529	20,405				48,380		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	271,600	USD 3.453% / GBP 2.84%				551	24,497		24,497	2,570				4,349		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	1,629,600	USD 3.453% / GBP 2.84%				3,306	146,982		146,982	15,418				26,092		B023

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	135,800	USD 3.453% / (GBP 2.84%)				275	12,249		12,249	1,285				2,174		B023		
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	135,800	USD 3.453% / (GBP 2.84%)				275	12,249		12,249	1,285					2,174		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2 .	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034	5,703,600	USD 3.453% / (GBP 2.84%)				11,570	514,438		514,438	53,962					91,324		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	1,683,000	USD 3.323% / (EUR 1.65%)				7,329	62,574		62,574	30,460					14,435		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2027	5,610,000	USD 3.323% / (EUR 1.65%)				24,431	208,581		208,581	101,534					48,116		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	561,000	USD 3.5% / (EUR 1.88%)				2,382	20,148		20,148	8,077					6,238		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	1,683,000	USD 3.5% / (EUR 1.88%)				7,147	60,445		60,445	24,230					18,713		B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/25/2022	03/10/2029	6,732,000	USD 3.5% / (EUR 1.88%)				28,587	241,780		241,780	96,919					74,852		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	7,888,000	USD 4.032% / (EUR 2.29%)				35,232	94,793		94,793	116,082					113,541		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	4,080,000	USD 4.032% / (EUR 2.29%)				18,223	49,031		49,031	60,043					58,728		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	1,088,000	USD 4.032% / (EUR 2.29%)				4,860	13,075		13,075	16,011					15,661		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	1,088,000	USD 4.032% / (EUR 2.29%)				4,860	13,075		13,075	16,011					15,661		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	1,088,000	USD 4.032% / (EUR 2.29%)				4,860	13,075		13,075	16,011					15,661		B023	
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032	272,000	USD 4.032% / (EUR 2.29%)				1,215	3,269		3,269	4,003					3,915		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	18,394,000	USD 4.463% / (EUR 2.7%)				82,904	185,890		185,890	187,323					261,995		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	8,656,000	USD 4.463% / (EUR 2.7%)				39,014	87,478		87,478	88,152					123,292		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	3,246,000	USD 4.463% / (EUR 2.7%)				14,630	32,804		32,804	33,057					46,234		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	3,246,000	USD 4.463% / (EUR 2.7%)				14,630	32,804		32,804	33,057					46,234		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A.	04/22/2022	05/10/2032	1,082,000	USD 4.463% / (EUR 2.7%)				4,877	10,935		10,935	11,019					15,411		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	2,669,500	USD 4.633% / (EUR 3.12%)				9,982	(61,947)		(61,947)	32,769					38,209		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% / (EUR 3.12%)				1,996	(12,389)		(12,389)	6,554					7,642		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% / (EUR 3.12%)				1,996	(12,389)		(12,389)	6,554					7,642		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% / (EUR 3.12%)				1,996	(12,389)		(12,389)	6,554					7,642		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032	533,900	USD 4.633% / (EUR 3.12%)				1,996	(12,389)		(12,389)	6,554					7,642		B023	
Currency Swap	BIFFA LTD G1101*AB5	D1	Currency	WELLS FARGO BANK, N.A.	02/27/2023	05/23/2028	21,636,000	USD 6.2% / (GBP 5.088%)				(7,610)	(1,346,455)		(1,346,455)	277,109					220,325		B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030	109,180	USD 4.27%				239	(4,223)		(4,223)	1,931					1,362		B023	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030		32,317,280	USD 5.088% / (EUR 4.27%)			70,769	(1,249,869)		(1,249,869)	571,542				403,146		B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#ANO	D1	Currency	WELLS FARGO BANK, N.A.	05/11/2023	06/20/2030		109,180	USD 5.088% / (EUR 4.27%)			239	(4,223)		(4,223)	1,931					1,362		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A.	10/12/2023	07/11/2036		2,815,660	USD 6.718% / (GBP 6.39%)				(39,397)		(39,397)	32,114					49,350		B023
113999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										1,200,000		12,834,162	412,542,157	XXX	412,542,157	41,671,599	5,915			72,327,539	XXX	XXX	
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BARCLAYS BANK PLC BANK OF AMERICA, NA	08/19/2010	12/31/2028		4,000,000	CPU / (2.303%)			29,150	10,707		10,707	6,800					43,617		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BANK OF AMERICA, NA	12/18/2013	12/31/2028		7,700,000	CPU / (2.689%)			40,826	(124,777)		(124,777)	30,465					83,963		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BANK OF AMERICA, NA	03/22/2016	12/31/2040		20,000,000	CPU / (1.942%)			160,834	994,288		994,288	95,379					409,443		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CITIBANK, N.A.	12/17/2013	12/31/2033		5,700,000	CPU / (2.79%)			27,869	(177,645)		(177,645)	55,037					89,032		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL	01/06/2010	12/31/2033		4,500,000	CPU / (3.056%)			16,413	(270,984)		(270,984)	70,112					70,288		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL	06/17/2011	12/31/2033		9,000,000	CPU / (2.88%)			40,046	(344,321)		(344,321)	111,107					140,577		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	02/23/2011	12/31/2043		14,000,000	CPU / (2.98%)			59,886	(1,405,821)		(1,405,821)	437,845					311,200		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	05/05/2011	12/31/2043		10,000,000	CPU / (2.711%)			43,373	(922,485)		(922,485)	306,223					222,286		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	12/13/2013	12/31/2043		55,000,000	CPU / (2.798%)			267,135	(3,300,425)		(3,300,425)	1,328,082					1,222,572		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	03/23/2016	12/31/2025		5,000,000	CPU / (1.91%)			41,781	6,590		6,590	6,568					33,104		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	03/22/2016	12/31/2035		15,000,000	CPU / (2.002%)			120,774	595,281		595,281	20,410					257,184		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	05/20/2010	12/31/2043		3,000,000	CPU / (2.88%)			14,178	(216,608)		(216,608)	88,152					66,686		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	07/19/2010	12/31/2043		4,000,000	CPU / (2.67%)			22,683	(144,576)		(144,576)	94,663					88,914		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	NATWEST MARKETS PLC	12/16/2013	12/31/2038		30,000,000	CPU / (2.813%)			143,874	(1,385,319)		(1,385,319)	503,585					576,313		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	12/11/2013	12/31/2043		50,000,000	CPU / (2.778%)			246,724	(2,813,610)		(2,813,610)	1,185,970					1,111,429		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	12/18/2013	12/31/2039		3,000,000	CPU / (2.865%)			13,862	(177,294)		(177,294)	55,021					59,551		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	03/23/2016	12/31/2030		10,000,000	CPU / (1.99%)			80,929	216,110		216,110	10,049					129,963		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	03/22/2016	12/31/2045		55,000,000	CPU / (2.005%)			442,293	3,149,700		3,149,700	289,108					1,283,019		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON	12/12/2013	12/31/2043		50,000,000	CPU / (2.789%)			245,069	(2,938,806)		(2,938,806)	1,193,708					1,111,429		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON	12/16/2013	12/31/2043		29,500,000	CPU / (2.821%)			140,700	(1,912,767)		(1,912,767)	726,147					655,743		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC	12/17/2013	12/31/2044		31,000,000	CPU / (2.878%)			141,702	(2,484,897)		(2,484,897)	754,307					706,350		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC	12/18/2013	12/31/2029		1,000,000	CPU / (2.81%)			4,837	(25,337)		(25,337)	4,683					11,996		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC	12/18/2013	12/31/2034		2,000,000	CPU / (2.855%)			9,320	(82,647)		(82,647)	19,886					32,801		B070
115999999. Subtotal - Swaps - Hedging Other - Other												2,354,257	(13,755,644)	XXX	(13,755,644)	7,393,306				8,717,461	XXX	XXX	
116999999. Subtotal - Swaps - Hedging Other										34,163,998		15,267,106	536,256,385	XXX	536,256,383	20,612,398	5,915		(194,810)		331,737,560	XXX	XXX
Interest Rate Swap	Replicate risk and return of fixed rate security	D1	Interest Rate	BOFA SECURITIES INC	03/24/2022	03/10/2032		200,000,000	2.1525% / (SOFR)			(1,616,238)			(2,627,446)						2,819,210		B0311
Interest Rate Swap	Replicate risk and return of fixed rate security	D1	Interest Rate	BOFA SECURITIES INC	08/26/2021	08/31/2031		100,000,000	1.39% / (SOFR)			(1,055,282)			(17,524,495)						1,362,160		B0311
117999999. Subtotal - Swaps - Replication - Interest Rate												(2,671,520)		XXX	(40,151,941)					4,181,370	XXX	XXX	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	10/20/2023	12/20/2028		25,000,000	1% / credit event	213,368		52,910	196,191		562,225				(10,284)		25,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	01/22/2024	12/20/2028		125,000,000	1% / credit event		2,482,242	142,729	2,385,387		2,811,125				(96,854)		125,000,000		B0311

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	12/20/2028		125,000,000	1% /credit event		2,472,551	113,184	2,394,763		2,811,125			(77,788)		125,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/20/2027		50,000,000	1% /credit event	52,209		123,796	33,485		1,041,950			(2,593)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/26/2022	06/20/2027		50,000,000	1% /credit event	461,711		104,040	288,569		1,041,950			(22,349)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/11/2022	06/20/2027		50,000,000	1% /credit event	292,893		112,098	184,531		1,041,950			(14,291)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/30/2022	06/20/2027		50,000,000	1% /credit event	196,578		116,190	131,687		1,041,950			(10,199)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/24/2022	12/20/2026		50,000,000	1% /credit event	925,021		79,363	513,154		934,450			(47,026)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2021	12/20/2026		50,000,000	1% /credit event	1,034,917		75,317	557,306		934,450			(51,072)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/21/2022	12/20/2026		50,000,000	1% /credit event	986,919		76,244	547,186		934,450			(50,145)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/04/2022	12/20/2026		50,000,000	1% /credit event	812,512		84,780	454,037		934,450			(41,609)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2022	12/20/2026		50,000,000	1% /credit event	622,798		94,169	351,585		934,450			(32,220)		50,000,000		B0311	
1189999999. Subtotal - Swaps - Replication - Credit Default										5,598,925	4,954,793	1,174,819	8,037,882	XXX	15,024,525			(456,431)		725,000,000	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										5,598,925	4,954,793	(1,496,701)	8,037,882	XXX	(25,127,416)			(456,431)		729,181,370	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation														XXX						XXX	XXX		
1349999999. Subtotal - Swaps - Other														XXX						XXX	XXX		
1359999999. Total Swaps - Interest Rate										32,963,998		(2,623,054)	137,469,872	XXX	99,138,514	(28,452,507)		(194,810)		255,312,898	XXX	XXX	
1369999999. Total Swaps - Credit Default										5,598,925	4,954,793	1,174,819	8,037,882	XXX	15,024,525			(456,431)		725,000,000	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										1,200,000		(14,531,225)	399,340,208	XXX	480,582,132	(291,895,767)	2,287,218		239,696,195	XXX	XXX		
1389999999. Total Swaps - Total Return														XXX						XXX	XXX		
1399999999. Total Swaps - Other												2,354,257	(13,755,644)	XXX	(13,755,644)	7,393,306			8,717,461	XXX	XXX		
1409999999. Total Swaps										39,762,923	4,954,793	(13,625,202)	531,092,318	XXX	580,989,526	(312,954,968)	2,287,218	(651,241)	1,228,726,554	XXX	XXX		
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFUS7RNE97	03/14/2024	09/20/2024		35,638,604	Currency Forward; Long: USD Short: CAD				168,440		78,924	168,440				122,678		B022	
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	SOCIETE GENERALE ... 02RNE81BX4R0TD8PU41	11/15/2023	06/28/2024		38,161,272	Currency Forward; Long: USD Short: CAD				(264,739)		(308,924)	1,009,754				94,220		B022	
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(96,299)	XXX	(230,001)	1,178,193			216,898	XXX	XXX	
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2024		14,458,993	Currency Forward; Long: USD Short: CAD				1,155,719		1,155,719	376,031			(376,031)	8,461		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/21/2022	04/22/2024		56,984,000	Currency Forward; Long: EUR Short: EUR				2,932,655		2,932,655	1,453,816			(1,453,816)	69,949		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2022	07/12/2024		55,423,500	Currency Forward; Long: USD Short: EUR				1,181,617		1,181,617	1,418,924			(1,418,924)	147,209		B024	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2024		55,025,000	EUR				922,842		922,842	1,424,979			(1,424,979)	98,726		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		93,605,776	EUR				960,716		960,716	960,716			(960,716)	264,983		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		10,650,179	EUR				109,307		109,307	109,307			(109,307)	30,149		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		183,866,922	EUR				1,887,104		1,887,104	1,887,104			(1,887,104)	520,498		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		42,920,924	EUR				440,516		440,516	440,516			(440,516)	121,502		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		52,637	EUR				540		540	540			(540)	149		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		8,773	EUR				90		90	90			(90)	25		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		929,917	EUR				9,544		9,544	9,544			(9,544)	2,632		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		403,549	EUR				4,142		4,142	4,142			(4,142)	1,142		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/24/2024	07/26/2024		26,318	EUR				270		270	270			(270)	75		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/13/2024	07/26/2024		53,937,525	EUR				(314,353)		(314,353)	(314,353)			314,353	152,689		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIFA76	04/26/2022	04/26/2024		31,917,500	GBP				330,859		330,859	297,860			(297,860)	42,593		B024	
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIFA76	04/26/2022	04/25/2024		15,619,509	CAD				831,776		831,776	409,337			(409,337)	20,439		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57ODZIZ7FF32WIFA76	12/21/2023	04/26/2024		748,217	EUR				16,178		16,178	19,374			(19,374)	998		B024	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	149,534	EUR	.....Currency Forward; Long: USD Short: EUR				3,233		3,233	3,872			(3,872)	200		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	6,744,274	EUR	.....Currency Forward; Long: USD Short: EUR				145,827		145,827	174,630			(174,630)	9,000		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	197,048	EUR	.....Currency Forward; Long: USD Short: EUR				4,261		4,261	5,102			(5,102)	263		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	228,408	EUR	.....Currency Forward; Long: USD Short: EUR				4,939		4,939	5,914			(5,914)	305		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	55,728	EUR	.....Currency Forward; Long: USD Short: EUR				1,205		1,205	1,443			(1,443)	74		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	3,863,809	EUR	.....Currency Forward; Long: USD Short: EUR				83,545		83,545	100,046			(100,046)	5,156		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	1,692,534	EUR	.....Currency Forward; Long: USD Short: EUR				36,597		36,597	43,825			(43,825)	2,259		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	12/21/2023	04/26/2024	109,960	EUR	.....Currency Forward; Long: USD Short: EUR				2,378		2,378	2,847			(2,847)	147		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/03/2022	11/01/2024	25,544,000	GBP	.....Currency Forward; Long: USD Short: EUR				237,933		237,933	212,487			(212,487)	98,024		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	261,672	EUR	.....Currency Forward; Long: USD Short: EUR				1,298		1,298	6,833			(6,833)	349		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	52,271	EUR	.....Currency Forward; Long: USD Short: EUR				259		259	1,365			(1,365)	70		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	2,317,598	EUR	.....Currency Forward; Long: USD Short: EUR				11,498		11,498	60,519			(60,519)	3,093		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	71,235	EUR	.....Currency Forward; Long: USD Short: EUR				353		353	1,860			(1,860)	95		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024	80,796	EURCurrency Forward; Long: USD Short: EUR				401		401	2,110			(2,110)	108		B024

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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 Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		23,745	.....Currency Forward; Long: USD Short: EUR				118		118	620			(620)	32		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		1,327,643	.....Currency Forward; Long: USD Short: EUR				6,587		6,587	34,669			(34,669)	1,772		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		585,336	.....Currency Forward; Long: USD Short: EUR				2,904		2,904	15,285			(15,285)	781		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		37,928	.....Currency Forward; Long: USD Short: EUR				188		188	990			(990)	51		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		1,151,271	.....Currency Forward; Long: USD Short: GBP				(11,901)		(11,901)	10,654			(10,654)	1,536		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		230,254	.....Currency Forward; Long: USD Short: GBP				(2,380)		(2,380)	2,131			(2,131)	307		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		10,193,990	.....Currency Forward; Long: USD Short: GBP				(105,378)		(105,378)	94,339			(94,339)	13,604		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		313,984	.....Currency Forward; Long: USD Short: GBP				(3,246)		(3,246)	2,906			(2,906)	419		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		355,848	.....Currency Forward; Long: USD Short: GBP				(3,678)		(3,678)	3,293			(3,293)	475		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		104,662	.....Currency Forward; Long: USD Short: GBP				(1,082)		(1,082)	969			(969)	140		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		5,840,089	.....Currency Forward; Long: USD Short: GBP				(60,371)		(60,371)	54,046			(54,046)	7,793		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		2,574,663	.....Currency Forward; Long: USD Short: GBP				(26,615)		(26,615)	23,827			(23,827)	3,436		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/13/2023	04/26/2024		167,457	.....Currency Forward; Long: USD Short: GBP				(1,731)		(1,731)	1,550			(1,550)	223		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/19/2023	04/26/2024		53,464,465Currency Forward; Long: USD Short: EUR				(582,787)		(582,787)	1,407,305			(1,407,305)	71,347		B024

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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: CAD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/25/2023	07/26/2024		7,284,403	Currency Forward; Long: USD Short: CAD				(115,471)		(115,471)	192,680			(192,680)	20,621		B024		
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	10/25/2023	07/26/2024		8,012,843	Currency Forward; Long: USD Short: CAD				(127,018)		(127,018)	211,948			(211,948)	22,683		B024		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	10/17/2023	04/26/2024		7,315,480	Currency Forward; Long: USD Short: GBP				(263,889)		(263,889)	66,993			(66,993)	9,762		B024		
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		468,182	Currency Forward; Long: USD Short: GBP				2,957		2,957	2,957				(2,957)	1,325		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		91,601	Currency Forward; Long: USD Short: GBP				579		579	579				(579)	259		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		4,203,458	Currency Forward; Long: USD Short: GBP				26,550		26,550	26,550				(26,550)	11,899		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		122,134	Currency Forward; Long: USD Short: GBP				771		771	771				(771)	346		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		142,490	Currency Forward; Long: USD Short: GBP				900		900	900				(900)	403		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		40,711	Currency Forward; Long: USD Short: GBP				257		257	257				(257)	115		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		2,401,976	Currency Forward; Long: USD Short: GBP				15,171		15,171	15,171				(15,171)	6,800		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		1,058,498	Currency Forward; Long: USD Short: GBP				6,686		6,686	6,686				(6,686)	2,996		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/24/2024	07/26/2024		61,067	Currency Forward; Long: USD Short: GBP				386		386	386				(386)	173		B024	
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	01/25/2024	07/26/2024		3,979,276	Currency Forward; Long: USD Short: AUD				51,879		51,879	51,879				(51,879)	11,265		B024	
Currency Forward; Long: USD Short: USD	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. ... KB1H1DSPFMYMJCJFT09	07/13/2023	04/26/2024		7,852,800	Currency Forward; Long: USD Short: USD				(271,210)		(271,210)	(73,997)				73,997	10,479		B024	

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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 Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	08/01/2023	04/26/2024		55,626,600	EUR				1,570,410		1,570,410	1,435,491			(1,435,491)	74,232		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/29/2023	04/26/2024		32,043,216	EUR				(384,989)		(384,989)	843,921			(843,921)	42,761		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/17/2023	04/26/2024		53,330,425	EUR				(716,273)		(716,273)	1,405,558			(1,405,558)	71,168		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/17/2023	04/26/2024		53,330,425	EUR				(716,273)		(716,273)	1,405,558			(1,405,558)	71,168		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/18/2023	04/26/2024		53,246,845	EUR				(799,507)		(799,507)	1,404,469			(1,404,469)	71,056		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	10/18/2023	04/26/2024		45,794,862	EUR				(685,011)		(685,011)	1,207,877			(1,207,877)	61,112		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		171,854	GBP				752		752	1,600			(1,600)	229		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		34,345	GBP				150		150	320			(320)	46		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		1,549,052	GBP				6,779		6,779	14,421			(14,421)	2,067		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		45,258	GBP				198		198	421			(421)	60		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		52,461	GBP				230		230	488			(488)	70		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		12,800	GBP				56		56	119			(119)	17		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	12/21/2023	04/26/2024		887,455	GBP				3,884		3,884	8,262			(8,262)	1,184		B024

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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 Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/21/2023	04/26/2024		388,748	Currency Forward; Long: USD Short: GBP				1,701		1,701	3,619				(3,619)	519		8024			
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/21/2023	04/26/2024		25,257	Currency Forward; Long: USD Short: GBP				111		111	235				(235)	34		8024			
143999999. Subtotal - Forwards - Hedging Other														7,824,644	XXX	7,824,644	19,009,751						(19,009,751)	2,198,128	XXX	XXX
Bond Forward	Fixed Income Security	NA	Duration	BANK OF AMERICA, NA	10/13/2023	10/17/2025		175,000,000	90.68			(256,431)			9,937,216					1,088,644		80311				
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A.	03/27/2023	03/26/2025		110,000,000	99.59			(159,256)			(11,440,701)					546,220		80311				
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A.	07/14/2023	07/18/2025		300,000,000	76.10			(920,873)			(19,610,642)					1,709,362		80311				
Bond Forward	Fixed Income Security	NA	Duration	GOLDMAN SACHS INTERNATIONAL	03/18/2024	03/19/2026		230,000,000	97.62			(41,928)			2,484,726					1,612,923		80311				
Bond Forward	Fixed Income Security	NA	Duration	TORONTO DOMINION BANK	01/23/2024	01/23/2026		125,000,000	106.17			(4,489)			1,026,618					842,346		80311				
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	03/26/2021	09/25/2024		185,000,000	84.99			588,960			(43,335,266)					645,959		80311				
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	07/06/2023	07/08/2025		200,000,000	75.00			(726,218)			(11,037,750)					1,127,489		80311				
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	03/25/2024	03/25/2027		70,000,000	97.85			(2,347)			95,099					604,555		80311				
144999999. Subtotal - Forwards - Replication												(1,522,582)	XXX	(71,880,700)							8,177,497	XXX	XXX			
147999999. Subtotal - Forwards												(1,522,582)	7,728,344	XXX	(64,286,057)	20,187,945				(19,009,751)	10,592,523	XXX	XXX			
150999999. Subtotal - SSAP No. 108 Adjustments														XXX								XXX	XXX			
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(27,395,607)	(13,298,248)	XXX	69,630,559	(332,389,173)	2,281,302				168,024,521	XXX	XXX			
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX			
170999999. Subtotal - Hedging Other										105,290,248	12,942,500	15,267,106	583,487,906	XXX	583,487,905	23,138,422	5,915	(194,810)	(19,009,751)	333,935,688	XXX	XXX				
171999999. Subtotal - Replication										5,598,925	4,954,793	(3,019,283)	8,037,882	XXX	(97,008,116)			(456,431)		737,358,867	XXX	XXX				
172999999. Subtotal - Income Generation														XXX							XXX	XXX				
173999999. Subtotal - Other														XXX							XXX	XXX				
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX				
175999999 - Totals										110,889,173	17,897,293	(15,147,785)	578,227,540	XXX	556,110,347	(309,250,752)	2,287,218	(651,241)	(19,009,751)	1,239,319,076	XXX	XXX				

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0020	Convert Foreign MTN to Floating USD
	0021	Convert Foreign MTN to Fixed USD
	0022	Hedge Net Investment in Foreign Subsidiary
	0023	Convert Foreign Bonds to Fixed USD
	0024	Hedge FX Exposure on Equity Investment
	0031	Convert Assets to Fixed/Float
	0037	Swap Fixed to Floating Liabilities
	0070	Hedge Inflation Linked Benefits
	0311	Duration Management Hedges

E06.77

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
FVM4	2	200,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	02/29/2024	106.9281	107.0156	(234)	(234)		172	172	1,756	B0311	1,000	
TUM4	2,445	489,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	102.2688	102.2406	(496,628)	(496,628)		(133,693)	(133,693)	5,137,000	B0311	2,000	
TUM4	11	2,200,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	02/21/2024	102.4509	102.2406	(2,234)	(2,234)		(4,592)	(4,592)	19,317	B0311	2,000	
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/20/2024	102.2188	102.2406	(101,560)	(101,560)		23,440	23,440	525,256	B0311	2,000	
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/21/2024	102.3082	102.2406	(101,560)	(101,560)		(66,030)	(66,030)	525,256	B0311	2,000	
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	102.3688	102.2406	(101,560)	(101,560)		(128,905)	(128,905)	525,256	B0311	2,000	
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/25/2024	102.3125	102.2406	(50,780)	(50,780)		(35,155)	(35,155)	262,628	B0311	2,000	
TUM4	300	60,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/26/2024	102.2844	102.2406	(60,936)	(60,936)		(25,779)	(25,779)	315,153	B0311	2,000	
TUM4	250	50,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/27/2024	102.3375	102.2406	(50,780)	(50,780)		(48,828)	(48,828)	262,628	B0311	2,000	
TUM4	500	100,000,000	Jun-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	ES71P3U3RHI GC71XBU11	03/28/2024	102.2656	102.2406	(23,435)	(23,435)		(23,435)	(23,435)	525,256	B0311	2,000	
TYM4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/18/2024	109.8750	110.7969	(78)	(78)		922	922	878	B0311	1,000	
TYM4	1	100,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	110.7344	110.7969	(78)	(78)		63	63	878	B0311	1,000	
USM4	1,000	100,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	118.6781	120.4375	250,000	250,000		1,757,810	1,757,810	525,256	B0311	1,000	
USM4	25	2,500,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/21/2024	117.8998	120.4375	6,250	6,250		63,442	63,442	21,951	B0311	1,000	
USM4	500	50,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/29/2024	119.3750	120.4375	125,000	125,000		531,250	531,250	262,628	B0311	1,000	
USM4	1	100,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	119.7813	120.4375	250	250		656	656	878	B0311	1,000	
USM4	200	20,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/13/2024	120.2813	120.4375	50,000	50,000		31,250	31,250	105,051	B0311	1,000	
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/14/2024	118.8125	120.4375	25,000	25,000		162,500	162,500	52,526	B0311	1,000	
USM4	50	5,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/18/2024	118.3125	120.4375	12,500	12,500		106,250	106,250	26,263	B0311	1,000	
USM4	200	20,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/19/2024	118.5938	120.4375	50,000	50,000		368,750	368,750	105,051	B0311	1,000	
USM4	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/20/2024	119.0625	120.4375	62,500	62,500		343,750	343,750	131,314	B0311	1,000	
USM4	100	10,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/21/2024	118.9356	120.4375	25,000	25,000		150,187	150,187	52,526	B0311	1,000	
USM4	50	5,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/22/2024	119.7813	120.4375	12,500	12,500		32,813	32,813	26,263	B0311	1,000	
USM4	250	25,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/25/2024	119.3125	120.4375	62,500	62,500		281,250	281,250	131,314	B0311	1,000	
USM4	150	15,000,000	Jun-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/27/2024	120.2500	120.4375	37,500	37,500		28,125	28,125	78,788	B0311	1,000	
USM4	300	30,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	03/28/2024	120.5000	120.4375	(18,750)	(18,750)		(18,750)	(18,750)	157,577	B0311	1,000	
WNM4	930	93,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	127.1625	129.0000	435,938	435,938		1,707,424	1,707,424	488,488	B0311	1,000	
WNM4	1	100,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	ES71P3U3RHI GC71XBU11	02/26/2024	127.4063	129.0000	469	469		1,594	1,594	878	B0311	1,000	

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM4	250	25,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/04/2024	128.2500	129.0000	117,188	117,188				187,500	187,500	131,314	B0311	1,000
WNM4	2	200,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/18/2024	126.1875	129.0000	938	938				5,625	5,625	1,756	B0311	1,000
WNM4	250	25,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/05/2024	129.9888	129.0000	117,188	117,188				(242,188)	(242,188)	131,314	B0311	1,000
WNM4	4	400,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/19/2024	126.6875	129.0000	1,875	1,875				9,250	9,250	3,512	B0311	1,000
WNM4	300	30,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/06/2024	130.1563	129.0000	140,625	140,625				(346,875)	(346,875)	157,577	B0311	1,000
WNM4	1	100,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/28/2024	128.9063	129.0000	94	94				94	94	878	B0311	1,000
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/07/2024	130.4375	129.0000	93,750	93,750				(287,500)	(287,500)	105,051	B0311	1,000
WNM4	100	10,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/12/2024	129.4172	129.0000	46,875	46,875				(41,719)	(41,719)	52,526	B0311	1,000
WNM4	200	20,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/13/2024	128.6250	129.0000	93,750	93,750				75,000	75,000	105,051	B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/14/2024	126.5625	129.0000	23,438	23,438				121,875	121,875	26,263	B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/21/2024	126.5313	129.0000	23,438	23,438				123,438	123,438	26,263	B0311	1,000
WNM4	75	7,500,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/22/2024	127.7500	129.0000	35,156	35,156				93,750	93,750	39,394	B0311	1,000
WNM4	50	5,000,000	Jun-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/25/2024	127.0625	129.0000	23,438	23,438				96,875	96,875	26,263	B0311	1,000
153999999. Subtotal - Long Futures - Hedging Other												864,542	864,542			4,901,605	4,901,605	11,075,173	XXX	XXX	
157999999. Subtotal - Long Futures												864,542	864,542			4,901,605	4,901,605	11,075,173	XXX	XXX	
FVM4	730	73,000,000	Jun-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/28/2024	CBT	02/26/2024	106.7031	107.0156	85,541	85,541				(228,125)	(228,125)	383,437	B0311	1,000
TYM4	4,550	455,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/26/2024	110.1719	110.7969	355,446	355,446				(2,843,750)	(2,843,750)	2,389,913	B0311	1,000
TYM4	200	20,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/13/2024	110.9375	110.7969	15,624	15,624				28,124	28,124	105,051	B0311	1,000
TYM4	250	25,000,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/21/2024	110.3594	110.7969	19,530	19,530				(109,375)	(109,375)	131,314	B0311	1,000
TYM4	125	12,500,000	Jun-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/22/2024	110.7344	110.7969	9,765	9,765				(7,813)	(7,813)	65,657	B0311	1,000
UXYM4	950	95,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/26/2024	113.7813	114.6094	(14,849)	(14,849)				(786,724)	(786,724)	498,993	B0311	1,000
UXYM4	24	2,400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/21/2024	113.5938	114.6094	1,625	1,625				(24,375)	(24,375)	21,073	B0311	1,000
UXYM4	500	50,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/27/2024	113.5548	114.6094	(7,815)	(7,815)				(527,285)	(527,285)	262,628	B0311	1,000
UXYM4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/22/2024	113.3594	114.6094	(31)	(31)				(2,500)	(2,500)	1,756	B0311	1,000
UXYM4	1,000	100,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/29/2024	114.2813	114.6094	(15,630)	(15,630)				(328,130)	(328,130)	525,256	B0311	1,000
UXYM4	4	400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/26/2024	113.8906	114.6094	(63)	(63)				(2,875)	(2,875)	3,512	B0311	1,000
UXYM4	1,000	100,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/01/2024	114.6978	114.6094	(15,630)	(15,630)				88,400	88,400	525,256	B0311	1,000
UXYM4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	02/28/2024	114.0000	114.6094	(31)	(31)				(1,219)	(1,219)	1,756	B0311	1,000
UXYM4	550	55,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/04/2024	114.4219	114.6094	(8,597)	(8,597)				(103,125)	(103,125)	288,891	B0311	1,000

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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
UXYM4	4	400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/18/2024	113.3906	114.6094	(63)	(63)			(4,875)	(4,875)	3,512	B0311	1,000	
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/07/2024	115.4688	114.6094	(6,252)	(6,252)			343,748	343,748	210,102	B0311	1,000	
UXYM4	4	400,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/19/2024	113.7656	114.6094	(63)	(63)			(3,375)	(3,375)	3,512	B0311	1,000	
UXYM4	700	70,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/13/2024	114.7031	114.6094	(10,941)	(10,941)			65,625	65,625	367,679	B0311	1,000	
UXYM4	1	100,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/22/2024	114.3906	114.6094	(16)	(16)			(219)	(219)	878	B0311	1,000	
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/14/2024	113.7656	114.6094	(4,689)	(4,689)			(253,125)	(253,125)	157,577	B0311	1,000	
UXYM4	2	200,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/26/2024	114.2969	114.6094	(31)	(31)			(625)	(625)	1,756	B0311	1,000	
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/18/2024	113.3860	114.6094	(6,252)	(6,252)			(489,352)	(489,352)	210,102	B0311	1,000	
UXYM4	200	20,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/19/2024	113.6170	114.6094	(3,126)	(3,126)			(198,486)	(198,486)	105,051	B0311	1,000	
UXYM4	65	6,500,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/21/2024	113.9063	114.6094	(1,016)	(1,016)			(45,703)	(45,703)	34,142	B0311	1,000	
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/22/2024	114.4219	114.6094	(6,252)	(6,252)			(75,000)	(75,000)	210,102	B0311	1,000	
UXYM4	250	25,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/25/2024	114.1094	114.6094	(3,908)	(3,908)			(125,000)	(125,000)	131,314	B0311	1,000	
UXYM4	300	30,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/26/2024	114.1719	114.6094	(4,689)	(4,689)			(131,250)	(131,250)	157,577	B0311	1,000	
UXYM4	400	40,000,000	Jun-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2024	CBT	03/28/2024	114.6406	114.6094	12,500	12,500			12,500	12,500	210,102	B0311	1,000	
1609999999. Subtotal - Short Futures - Hedging Other												390,090	390,090			(5,753,908)	(5,753,908)	7,007,899	XXX	XXX	
1649999999. Subtotal - Short Futures												390,090	390,090			(5,753,908)	(5,753,908)	7,007,899	XXX	XXX	
1679999999. Subtotal - SSAP No. 108 Adjustments																			XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX	
1709999999. Subtotal - Hedging Other												1,254,632	1,254,632			(852,303)	(852,303)	18,083,072	XXX	XXX	
1719999999. Subtotal - Replication																			XXX	XXX	
1729999999. Subtotal - Income Generation																			XXX	XXX	
1739999999. Subtotal - Other																			XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX	
1759999999 - Totals												1,254,632	1,254,632			(852,303)	(852,303)	18,083,072	XXX	XXX	

E07.2

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	(404,832)	1,659,464	1,254,632
Goldman Sachs International			
Total Net Cash Deposits	(404,832)	1,659,464	1,254,632

(a) Code	Description of Hedged Risk(s)

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		2,373,188	(1,118,556)	2,373,188	2,373,188	(1,118,556)	2,373,188	18,083,072	18,083,072
BARCLAYS BANK PLC	Y	Y			28,369,714	(60,627,834)		32,791,669	(68,919,561)		13,441,149	
BNP PARIBAS	Y	Y	1,380,000		1,623,102	(1,371,740)		1,810,125	(1,422,176)		2,511,430	1,382,793
BANK OF AMERICA, NA	Y	Y	42,351,948		154,510,321	(150,924,589)		175,946,770	(128,135,575)	5,459,247	44,642,730	5,876,514
BANK OF AMERICA NA REAL ESTATE	Y	N			192,631		192,631	192,631		192,631	2,081,073	2,081,073
BANK OF MONTREAL	Y	Y			24,001	(1,210,236)			(1,232,847)		673,106	
CANADIAN IMPERIAL BANK OF COMMERCE	Y	Y			154,933,805	(9,813,665)	6,805,061	192,040,550	(40,789,051)	12,936,420	35,010,955	35,010,955
CITIBANK, N.A.	Y	Y	138,315,079		9,972,588	(6,790,167)	52,421	10,200,384	(7,127,442)		16,518,061	16,518,061
CREDIT AGRICOLE CIB	Y	Y	3,130,000			(615,305)			(615,305)		210,865	
CREDIT SUISSE INTERNATIONAL	Y	Y			19,700,000	(2,476,005)		12,943,436	(2,409,866)		6,456,732	
GOLDMAN SACHS INTERNATIONAL	Y	Y	340,000		424,808	(64,016)	20,791	424,808	(64,016)	20,791	896,259	896,259
HSBC BANK USA, N.A.	Y	Y			96,466,799	(98,150,611)		108,979,090	(178,207,052)		48,136,283	46,452,471
JP MORGAN CHASE	Y	Y	6,430,000		5,782,797	(88,737)		10,627,138	(3,911,915)	285,222	2,924,667	2,188,727
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	14,230,000		12,040,883			13,247,342	(97,050)		1,573,116	
MIZUHO CAPITAL MARKETS LLC	Y	Y	22,586,183		19,363,542			21,939,472			2,599,323	
MJFG SECURITIES EMEA PLC	Y	Y	5,180,000		10,328,275	(545,023)	4,603,252	8,910,615	(3,666,998)	63,617	2,300,096	2,300,096
NOUMURA GLOBAL FINANCIAL PRODUCTS INC	Y	Y	56,140,000		76,338,533	(9,580,398)	10,618,135	70,111,912	(14,177,741)		12,683,114	12,683,114
ROYAL BANK OF CANADA	Y	Y	10,555,000		11,980,926	(1,385,319)	40,607	11,980,926	(1,385,319)	40,607	1,649,689	1,649,689
NATWEST MARKETS PLC	Y	Y	158,390,000		139,068,659	(89,681,149)		235,663,945	(94,375,111)		46,295,167	
SOCIETE GENERALE	Y	Y	6,183,546		6,183,546	(17,472,931)		7,210,164	(13,248,968)		5,741,424	
TORONTO DOMINION BANK	Y	Y	10,030,000		16,796,171	(7,220,567)		18,407,823	(8,220,807)	157,015	6,305,308	5,850,911
UBS AG, LONDON	Y	Y	18,140,000		92,701,735	(16,795,668)	57,766,067	94,816,994	(77,621,093)		21,976,304	21,976,304
WELLS FARGO BANK, N.A.	Y	Y										
0299999999. Total NAIC 1 Designation			506,898,210		848,169,992	(475,128,312)	80,098,966	1,028,245,792	(645,976,589)	19,155,550	274,893,927	154,866,966
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			152,784,656		497,673,663	(292,487,804)	55,567,220	506,480,889	(332,639,745)	22,401,921	964,425,149	961,259,132
0999999999 - Gross Totals			659,682,866		1,348,216,843	(768,734,671)	138,039,374	1,537,099,869	(979,734,890)	43,930,659	1,257,402,148	1,134,209,170
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,348,216,843	(768,734,671)						

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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)
Barclays Bank PLC	Cash	656SEF7VJP5170UK5573	Cash Collateral	38,030,000		38,030,000		V
Bank of Montreal	Cash	NQ68PNCOCU6TUTQYE16	Cash Collateral	1,180,000		1,180,000		V
Canadian Imperial Bank of Commerce	Cash	21G119DL770XHC3ZE78	Cash Collateral	450,000		450,000		V
Credit Suisse International	Cash	E58DKGMJYYYJLN8C3868	Cash Collateral	1,750,000		1,750,000		V
JP Morgan Chase	Cash	7H6GLXDRUGOFU57RNE97	Cash Collateral	79,260,000		79,260,000		V
Toronto Dominion	Cash	PT30B789TSUIDF371261	Cash Collateral	8,960,000		8,960,000		V
CME	Cash	8NAV47T0Y26087Y0QP81	Cash Collateral	90,797,018		90,797,018		I
PBC Capital Markets	Cash	ES71P3URHI6C71XBU11	Cash Collateral	6,425,702		6,425,702		I
CBT	Cash	549300EX04Q20BF0T027	Cash Collateral	15,361,407		15,361,407		V
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	476,553	1,584,100	825,575	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	507,328	1,686,400	878,889	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	533,862	1,774,600	924,856	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	296,593	985,900	513,814	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	477,125	1,586,000	826,566	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	409,617	1,361,600	709,616	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	589,005	1,957,900	1,020,385	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	459,947	1,528,900	796,807	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	520,565	1,730,400	901,821	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	269,368	895,400	466,650	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	389,221	1,293,800	674,282	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	775,523	2,577,900	1,343,507	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	430,315	1,430,400	745,473	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	300,745	999,700	521,007	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	503,177	1,672,600	871,698	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	273,128	907,900	473,164	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	359,618	1,195,400	622,998	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	432,240	1,436,800	748,808	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	296,954	987,100	514,440	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	359,378	1,194,600	622,582	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	539,548	1,793,500	934,707	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	262,780	873,500	455,237	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	463,948	1,542,200	803,738	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	384,949	1,279,600	666,881	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	360,009	1,196,700	623,675	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	735,813	2,445,900	1,274,714	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	1,820,474	6,051,400	3,153,768	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	2,937,144	9,763,300	5,088,274	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	2,168,330	7,207,700	3,756,390	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	307,273	1,021,400	532,316	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	293,284	974,900	508,082	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	325,534	1,082,100	563,951	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	210,404	699,400	364,501	12/15/2051	I
Bank of America	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	1,989,243	6,612,400	3,446,141	12/15/2051	I
019999999 - Total				263,673,122	71,331,400	279,389,440	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)
BNP Paribas	Cash	ROMJISFPU8MPPR08K5P83	Cash Collateral	1,380,000		XXX		V

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STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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)
Credit Agricole CIB		1VUV7VQKJ00S21A208	Cash Collateral	3,130,000		XXX		V
Citibank		E570DZVZ7FF32TWEFA76	Cash Collateral	138,315,079		XXX		V
Goldman Sachs International		W22LROIP21HZNB6K528	Cash Collateral	19,700,000		XXX		V
HSBC Bank USA, N.A.		11E8VN30JCEQV1H4R804	Cash Collateral	340,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.		KSHU16E3LMSVCCJJ255	Cash Collateral	21,210,000		XXX		V
Morgan Stanley Capital Services, Inc.		17331LVCZKQKX571XV54	Cash Collateral	6,430,000		XXX		V
MIZUHO CORPORATE BANK LTD		0V6I8S6QX2D1J8570P30	Cash Collateral	14,230,000		XXX		V
Nomura Bank		023V05H2G7GRS05BHJ91	Cash Collateral	5,180,000		XXX		V
Royal Bank of Canada		E571P3U3RHI6C71XBU11	Cash Collateral	56,140,000		XXX		V
Natwest Markets PLC		FR3QW1CIWI1PCS8A4S074	Cash Collateral	10,555,000		XXX		V
Société Générale		02RNE81BXP4R0TD8PU41	Cash Collateral	158,390,000		XXX		V
UBS AG, London		BFMBT61CT2L1QCEMIK50	Cash Collateral	10,030,000		XXX		V
Wells Fargo Bank		KB1H1DSPRFMYMCJFXT09	Cash Collateral	18,140,000		XXX		V
CME		8NAV4770Y26Q87Y0QP81	Cash Collateral	111,721,035		XXX		V
Royal Bank Of Canada WFC Branch		E571P3U3RHI6C71XBU11	Cash Collateral	41,063,621		XXX		V
Bank of America, NA	US Treasury	B4TYDEB6GKMZ0031MB27	91282C-AE-1 USTR Note	44,581,952	55,577,000	XXX		V
Mitsubishi UFJ Securities (USA), Inc.	US Treasury	KSHU16E3LMSVCCJJ255	91282C-JS-1 USTR Note	336,827	336,000	XXX		V
Mitsubishi UFJ Securities (USA), Inc.	US Treasury	KSHU16E3LMSVCCJJ255	912828-5M-8 USTR Note	1,403,382	1,454,700	XXX		V
Bank of America	US Treasury	B4TYDEB6GKMZ0031MB27	912828-H4-5 USTR Note	486,659	484,476	XXX	01/15/2025	I
Bank of America	US Treasury	B4TYDEB6GKMZ0031MB27	912810-SL-3 USTR Note	125	118	XXX	02/15/1950	I
Bank of America	Corp Bond	B4TYDEB6GKMZ0031MB27	14913Q-3B-3 Corp Bond	470,870	465,414	XXX	11/08/2024	I
Société Générale	Fx Bond	02RNE81BXP4R0TD8PU41	F43750-JD-5 Foreign Bonds	3,592,513	3,027,844	XXX	01/03/2028	I
Société Générale	Fx Bond	02RNE81BXP4R0TD8PU41	B11204-W3-2 Foreign Bonds	3,674,161	3,096,659	XXX	04/22/2033	I
Société Générale	Fx Bond	02RNE81BXP4R0TD8PU41	A0654U-AK-7 Foreign Bonds	1,197,761	1,009,498	XXX	10/20/2026	I
Société Générale	Fx Bond	02RNE81BXP4R0TD8PU41	G4527H-NR-8 Foreign Bonds	3,071,225	2,588,492	XXX	11/22/2027	I
Société Générale	Fx Equity	02RNE81BXP4R0TD8PU41	T9471R-10-0 Foreign Equity	1,608,600	1,355,761	XXX		I
Société Générale	Fx Equity	02RNE81BXP4R0TD8PU41	T3679P-11-5 Foreign Equity	4,825,762	4,067,251	XXX		I
Société Générale	Fx Equity	02RNE81BXP4R0TD8PU41	T3643A-14-5 Foreign Equity	4,825,754	4,067,245	XXX		I
Société Générale	Fx Equity	02RNE81BXP4R0TD8PU41	T8578N-10-3 Foreign Equity	4,825,761	4,067,251	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	876030-10-7 US Equity	47	40	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	854502-10-1 US Equity	536,656	456,158	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	771196-BV-3 US Equity	536,053	515,284	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	74531E-AA-0 US Equity	534,618	503,849	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	654106-AJ-2 US Equity	536,240	504,147	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	501889-20-8 US Equity	179,992	152,993	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	4581X0-DK-1 US Equity	969	965	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	25754A-20-1 US Equity	536,134	455,713	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	195869-A9-7 US Equity	526,231	504,052	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	172908-10-5 US Equity	536,570	456,085	XXX		I
Wells Fargo Bank	US Equity	KB1H1DSPRFMYMCJFXT09	05348E-AV-1 US Equity	32,333	30,744	XXX		I
0299999999 - Total				694,811,930	65,177,739	XXX	XXX	XXX

E09.1

STATEMENT AS OF MARCH 31, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

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