

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

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

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2024



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance 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

INCORPORATED/ORGANIZED MAY 21, 1841 COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office, Main Administrative Office, Mail Address, Primary Location of Books and Records, Internet Website address, Statutory Statement Contact Person and Phone Number, Statutory Statement Contact E-Mail Address, Statutory Statement Contact Fax Number

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chair, President & Chief Executive Officer

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

ALAIN MAURICE KARAOGLAN
Executive Vice President
and Head of the Strategic Businesses

MARK JEROME MADGETT
Executive Vice President
and Co-Head of the Foundational Business

ANTHONY RAMSEY MALLOY
Executive Vice President
and Chief Investment Officer

ERIK AUGUST ANDERSON #
Senior Vice President
and Chief Actuary

AARON CHRISTIAN BALL
Senior Vice President
and Co-Head of the Foundational Business

ALEXANDER IBBITSON MUNRO COOK
Senior Vice President
and Head of Strategic Capabilities

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

MICHAEL KELLY MCDONNELL #
Senior Vice President & General Counsel

AMY MILLER
Senior Vice President,
Deputy General Counsel and Secretary

JOANNE HELEN RODGERS
Senior Vice President
and Chief Human Resources Officer

DIRECTORS

CLAIRE LOUISE BABINEAUX-FONTENOT
MICHELE GROSS BUCK
ROBERT BARBER CARTER

RALPH DE LA VEGA
CRAIG LAWRENCE DESANTO
MARK LAWRENCE FEIDLER

ROBERT FRANCIS FRIEL
DONNA HAAG KINNAIRD
BARBARA GOLDMAN NOVICK

THOMAS CLAYTON SCHIEVELBEIN
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...
ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by: Thomas A Hendry
569AB0805FAE404...
THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

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

Subscribed and sworn to before me this
day of August 2024

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

*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 JUNE 30, 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	142,848,732,843		142,848,732,843	136,687,914,874
2. Stocks:				
2.1 Preferred stocks	180,363,244		180,363,244	163,707,135
2.2 Common stocks	14,146,346,433	605,760,252	13,540,586,181	13,743,153,434
3. Mortgage loans on real estate:				
3.1 First liens	21,459,644,166		21,459,644,166	21,630,084,447
3.2 Other than first liens.....	474,547,477		474,547,477	473,536,149
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	305,422,488		305,422,488	295,529,297
4.2 Properties held for the production of income (less \$ (959,364,490) encumbrances)	2,084,804,321		2,084,804,321	2,228,021,101
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$387,311,564), cash equivalents (\$3,452,324,551) and short-term investments (\$101,998,527)	3,941,634,642		3,941,634,642	3,594,059,952
6. Contract loans (including \$6,980 premium notes)	13,415,607,859	1,978,168	13,413,629,691	12,904,969,467
7. Derivatives	1,363,907,044		1,363,907,044	1,474,370,005
8. Other invested assets	14,136,598,109	221,517,250	13,915,080,859	14,163,358,081
9. Receivables for securities	320,817,517		320,817,517	18,551,089
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	255,418,255		255,418,255	248,661,856
12. Subtotals, cash and invested assets (Lines 1 to 11)	214,933,844,398	829,255,670	214,104,588,728	207,625,916,887
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	2,979,997,946	46,665	2,979,951,281	2,297,000,322
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	460,819,647	6,131,430	454,688,217	275,549,584
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	1,536,390,233		1,536,390,233	1,504,647,439
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,734,996		15,734,996	17,039,302
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	61,727,461		61,727,461	29,251,850
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	292,059,131		292,059,131	1
18.2 Net deferred tax asset	2,271,279,923	275,181,106	1,996,098,817	1,936,052,770
19. Guaranty funds receivable or on deposit	26,369,924		26,369,924	26,369,924
20. Electronic data processing equipment and software	711,999,465	652,546,068	59,453,397	34,203,425
21. Furniture and equipment, including health care delivery assets (\$)	180,683,475	180,683,475		
22. Net adjustment in assets and liabilities due to foreign exchange rates	53,380,726		53,380,726	51,639,783
23. Receivables from parent, subsidiaries and affiliates	316,937,993		316,937,993	187,659,490
24. Health care (\$) and other amounts receivable	44,137,480	44,137,480		
25. Aggregate write-ins for other than invested assets	6,538,607,444	678,442,134	5,860,165,310	5,414,043,619
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	230,423,970,242	2,666,424,028	227,757,546,214	219,399,374,396
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	12,361,499,546		12,361,499,546	12,502,242,373
28. Total (Lines 26 and 27)	242,785,469,788	2,666,424,028	240,119,045,760	231,901,616,769
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	255,418,255		255,418,255	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)	255,418,255		255,418,255	248,661,856
2501. Amounts receivable on corporate owned life insurance	4,786,921,441		4,786,921,441	4,678,853,918
2502. Admitted disallowed IMR	778,038,195		778,038,195	434,820,194
2503. Interest in annuity contracts	144,092,602		144,092,602	148,488,779
2598. Summary of remaining write-ins for Line 25 from overflow page	829,555,206	678,442,134	151,113,072	151,880,728
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	6,538,607,444	678,442,134	5,860,165,310	5,414,043,619

STATEMENT AS OF JUNE 30, 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 \$ 133,365,245,271 less \$ included in Line 6.3 (including \$ 459,256,165 Modco Reserve)	133,365,245,271	130,650,091,967
2. Aggregate reserve for accident and health contracts (including \$ 344,024,579 Modco Reserve)	5,517,837,924	5,389,145,162
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	42,475,382,796	37,953,043,276
4. Contract claims:		
4.1 Life	1,036,664,948	804,465,576
4.2 Accident and health	28,200,537	26,359,018
5. Policyholders' dividends/refunds to members \$ 18,362,378 and coupons \$ due and unpaid	18,362,378	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 \$ 113,432 Modco)	2,368,535,149	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 \$ 3,252,356 accident and health premiums	104,410,494	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 \$ 29,112,232 assumed and \$ 10,472,507 ceded	39,584,739	34,102,882
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 17,971,268 , accident and health \$ 2,065,772 and deposit-type contract funds \$	20,037,040	19,380,534
11. Commissions and expense allowances payable on reinsurance assumed	3,807,089	3,801,630
12. General expenses due or accrued	2,048,011,881	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)	(6,400,602)	35,296,619
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,805,469	46,105,789
15.1 Current federal and foreign income taxes, including \$ (221,360,857) on realized capital gains (losses)	(28,243)	141,894,640
15.2 Net deferred tax liability		
16. Unearned investment income	71,336,557	62,665,402
17. Amounts withheld or retained by reporting entity as agent or trustee	1,699,947,500	1,594,661,140
18. Amounts held for agents' account, including \$ 30,478,779 agents' credit balances	30,478,779	30,177,854
19. Remittances and items not allocated	662,021,924	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	263,966,510	268,617,008
22. Borrowed money \$ 415,520,520 and interest thereon \$	415,520,520	419,033,090
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	4,505,540,003	4,512,714,413
24.02 Reinsurance in unauthorized and certified (\$) companies	3,597,687	1,973,816
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	2,422,424,818	2,490,854,337
24.04 Payable to parent, subsidiaries and affiliates	38,683,990	35,938,901
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	1,119,680,259	1,119,664,949
24.08 Derivatives	829,185,972	601,500,058
24.09 Payable for securities	725,578,365	206,162,321
24.10 Payable for securities lending	760,230,771	1,096,621,644
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,549,459,672	1,482,097,718
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	202,119,110,197	194,105,297,965
27. From Separate Accounts Statement	12,361,499,546	12,502,242,373
28. Total liabilities (Lines 26 and 27)	214,480,609,743	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	778,038,195	434,820,194
35. Unassigned funds (surplus)	20,627,630,659	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)	25,638,436,017	25,294,076,431
38. Totals of Lines 29, 30 and 37	25,638,436,017	25,294,076,431
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	240,119,045,760	231,901,616,769
DETAILS OF WRITE-INS		
2501. Derivatives-collateral liability	738,448,593	679,486,230
2502. Special reserves on certain group policies	483,782,835	475,335,901
2503. Unfunded pension obligations for employees and agents	270,182,053	278,205,265
2598. Summary of remaining write-ins for Line 25 from overflow page	57,046,191	49,070,322
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,549,459,672	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 disallowed IMR	778,038,195	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)	778,038,195	434,820,194

STATEMENT AS OF JUNE 30, 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	8,699,287,246	9,059,171,054	15,147,334,336
2. Considerations for supplementary contracts with life contingencies	94,232	123,077	340,438
3. Net investment income	4,923,021,903	3,656,488,085	8,132,123,037
4. Amortization of Interest Maintenance Reserve (IMR)	7,502,577	36,296,648	53,439,798
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	63,912,003	16,280,658	352,066,450
7. Reserve adjustments on reinsurance ceded	(40,165,208)	(47,169,223)	(77,679,222)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	16,774,574	20,111,475	38,629,845
8.2 Charges and fees for deposit-type contracts	8,401,382	16,810,815	22,234,711
8.3 Aggregate write-ins for miscellaneous income	47,144,577	75,522,885	92,150,726
9. Totals (Lines 1 to 8.3)	13,725,973,286	12,833,635,474	23,760,640,119
10. Death benefits	2,263,915,527	2,252,306,912	4,423,493,908
11. Matured endowments (excluding guaranteed annual pure endowments)	11,707,451	10,802,219	21,631,541
12. Annuity benefits	813,645,582	770,162,513	1,578,981,211
13. Disability benefits and benefits under accident and health contracts	170,182,429	154,353,896	315,365,922
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,715,273,573	3,674,239,241	7,807,193,120
16. Group conversions	19,608,199	10,804,711	25,405,550
17. Interest and adjustments on contract or deposit-type contract funds	682,931,082	512,657,112	1,095,171,152
18. Payments on supplementary contracts with life contingencies	2,799,018	2,884,320	5,786,605
19. Increase in aggregate reserves for life and accident and health contracts	2,843,846,716	3,323,098,769	3,532,507,847
20. Totals (Lines 10 to 19)	10,523,909,577	10,711,309,693	18,805,536,856
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	285,475,768	307,334,607	570,701,430
22. Commissions and expense allowances on reinsurance assumed	21,502,445	22,810,752	43,456,079
23. General insurance expenses and fraternal expenses	1,278,712,647	1,306,739,236	2,760,804,561
24. Insurance taxes, licenses and fees, excluding federal income taxes	150,329,883	166,791,175	323,430,688
25. Increase in loading on deferred and uncollected premiums	53,239,149	37,865,158	171,708,811
26. Net transfers to or (from) Separate Accounts net of reinsurance	(716,707,402)	(705,174,081)	(2,272,634,245)
27. Aggregate write-ins for deductions	161,140,509	144,914,757	695,191,249
28. Totals (Lines 20 to 27)	11,757,602,576	11,992,591,297	21,098,195,429
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,968,370,710	841,044,177	2,662,444,690
30. Dividends to policyholders and refunds to members	1,258,957,044	1,132,850,495	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)	709,413,666	(291,806,318)	273,455,212
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(32,749,118)	(72,091,531)	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)	742,162,784	(219,714,787)	70,012,823
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 92,607,260 (excluding taxes of \$ (89,605,623) transferred to the IMR)	25,563,351	(29,125,830)	(42,235,817)
35. Net income (Line 33 plus Line 34)	767,726,135	(248,840,617)	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)	767,726,135	(248,840,617)	27,777,006
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (54,880,301)	(752,487,836)	2,072,836	607,389,776
39. Change in net unrealized foreign exchange capital gain (loss)	217,057,291	(79,611,019)	(186,287,958)
40. Change in net deferred income tax	152,888,318	61,393,278	199,162,250
41. Change in nonadmitted assets	123,398,948	57,168,979	115,157,408
42. Change in liability for reinsurance in unauthorized and certified companies	(1,623,870)	1,973,701	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	7,174,410	(380,905,072)	(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	(19,842,561)		
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(150,331,907)	(139,245,586)	977,109,339
54. Net change in capital and surplus for the year (Lines 37 through 53)	344,359,586	(725,592,842)	1,407,569,878
55. Capital and surplus, as of statement date (Lines 36 + 54)	25,638,436,017	23,160,913,711	25,294,076,431
DETAILS OF WRITE-INS			
08.301. COLI income	132,677,414	146,659,892	232,237,822
08.302. Sundries	4,473,615	8,234,356	38,286,416
08.303. Other income liability hedges	(90,006,452)	(79,371,363)	(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)	47,144,577	75,522,885	92,150,726
2701. Interest on benefit plans for employees and agents	77,850,430	66,918,141	116,880,515
2702. Adjustment in funds withheld	70,997,520	56,523,884	535,354,583
2703. Change in special reserves on certain group policies	8,446,934	17,819,461	35,786,641
2798. Summary of remaining write-ins for Line 27 from overflow page	3,845,625	3,653,271	7,169,510
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	161,140,509	144,914,757	695,191,249
5301. Change in overfunded pension plan asset	57,506,457	65,072,501	
5302. Change in liability for pension benefits	8,023,212	6,760,688	(26,391,225)
5303. Change in overfunded postretirement plan asset	2,477,438	1,551,259	30,139,985
5398. Summary of remaining write-ins for Line 53 from overflow page	(218,339,014)	(212,630,034)	973,360,579
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(150,331,907)	(139,245,586)	977,109,339

STATEMENT AS OF JUNE 30, 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	8,413,549,715	8,721,305,511	16,797,581,756
2. Net investment income	4,020,223,984	3,461,993,451	7,077,705,173
3. Miscellaneous income	183,342,136	209,956,028	349,992,043
4. Total (Lines 1 to 3)	12,617,115,835	12,393,254,990	24,225,278,972
5. Benefit and loss related payments	6,817,584,489	6,833,525,688	14,429,835,510
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(674,867,921)	(721,631,083)	(2,322,054,142)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,920,339,546	1,833,225,168	3,090,711,758
8. Dividends paid to policyholders	1,192,736,013	1,071,473,092	2,137,446,505
9. Federal and foreign income taxes paid (recovered) net of \$ (123,036,938) tax on capital gains (losses)	404,234,532	54,163,931	(122,313,465)
10. Total (Lines 5 through 9)	9,660,026,659	9,070,756,796	17,213,626,165
11. Net cash from operations (Line 4 minus Line 10)	2,957,089,176	3,322,498,194	7,011,652,807
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	9,973,949,885	5,250,053,722	14,633,837,604
12.2 Stocks	90,031,333	164,415,508	610,455,221
12.3 Mortgage loans	1,457,025,134	716,510,903	2,123,195,675
12.4 Real estate	361,010,437		126,951,914
12.5 Other invested assets	857,409,276	395,932,327	1,105,791,409
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(788,191)	2,100,753	1,938,950
12.7 Miscellaneous proceeds	355,740,898	104,387,828	(98,728,534)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,094,378,772	6,633,401,041	18,503,442,240
13. Cost of investments acquired (long-term only):			
13.1 Bonds	16,327,982,664	9,390,487,302	21,772,378,691
13.2 Stocks	164,619,019	337,757,470	378,288,729
13.3 Mortgage loans	1,382,907,985	445,383,746	2,233,528,006
13.4 Real estate	97,084,454	54,213,237	(5,539,500)
13.5 Other invested assets	668,265,502	950,629,802	1,920,055,844
13.6 Miscellaneous applications	10,103,421		11,656,575
13.7 Total investments acquired (Lines 13.1 to 13.6)	18,650,963,045	11,178,471,557	26,310,368,345
14. Net increase (or decrease) in contract loans and premium notes	508,531,290	506,873,682	1,113,267,751
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,065,115,563)	(5,051,944,198)	(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	(3,512,570)	(36,856,359)	(79,324,727)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,184,198,970	2,563,113,324	3,217,969,265
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(725,085,323)	(57,258,467)	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)	3,455,601,077	2,468,998,498	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)	347,574,690	739,552,494	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)	3,941,634,642	3,044,450,399	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	531,719,245	434,227,696	908,571,928
20.0002. Depreciation/ amortization on fixed assets	136,146,932	199,191,850	362,473,479
20.0003. Initial premiums on coinsurance	130,342,458		1,677,282,206
20.0004. Capitalized interest on bonds	35,426,874	42,797,565	81,010,083
20.0005. Low income housing tax credit unfunded commitments	14,506,064	46,700,103	19,272,156
20.0006. Ceding commission on coinsurance	13,841,786		1,520,835,822
20.0007. Liability for funds withheld on coinsurance	5,902,951		419,829,172
20.0008. Capitalized interest on mortgage loans	5,188,261	6,309,078	12,222,178
20.0009. Distribution of shares from other invested assets to equity	3,035,185	4,477,505	4,477,505
20.0010. Transfer of mortgage loans to other invested assets		282,711	282,711

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

20.0011. Transfer of other invested assets/ equity to charitable organizations .....	.....	15,748,572	..... 15,748,572
20.0012. Transfer/merger/spinoff of equity investment to equity investment .....	.....	9,872,581	..... 9,872,581
20.0013. Transfer/exchange of bond investment to equity investment .....	.....	20,170,185	..... 69,726,444
20.0014. Transfer from mortgage loan asset to mortgage loan asset .....	.....	2,264,701	..... 15,673,279
20.0015. Transfer of other invested assets to real estate .....	.....		..... 418,409,483
20.0016. 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	5,018,362,384	4,865,163,226	9,534,102,352
2. Group life	1,014,067,724	1,007,904,124	1,965,992,555
3. Individual annuities	508,111,599	320,306,030	750,150,355
4. Group annuities	1,878,026,198	2,462,890,850	3,763,151,417
5. Accident & health	303,281,695	297,072,159	600,155,225
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	8,721,849,600	8,953,336,389	16,613,551,904
9. Deposit-type contracts	10,830,915,646	6,337,262,667	11,879,164,069
10. Total (Lines 8 and 9)	19,552,765,246	15,290,599,056	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 June 30, 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	\$ 767,726,135	\$ 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	(35,603,180)	(62,612,103)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	4,271,470	7,705,515
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	904,903	423,921
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 798,152,942</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	\$ 25,638,436,017	\$ 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	(191,308,763)	(155,705,583)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(120,095,932)	(124,367,402)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	61,697,586	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>\$ 25,888,143,126</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 June 30, 2024 that would require an adjustment to beginning of period unassigned surplus.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.
- (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 June 30, 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						
05946XF65	76,221	75,519	702	75,519	67,427	6/30/2024
12628KAF9	177,052	175,820	1,232	175,820	154,225	6/30/2024
12628LAJ9	224,574	221,275	3,299	221,275	204,611	6/30/2024
12667FJ55	489,950	489,411	539	489,411	426,972	6/30/2024
12667G6W8	2,098,309	2,081,287	17,022	2,081,287	1,818,204	6/30/2024
12667GKK8	342,882	339,782	3,100	339,782	303,286	6/30/2024
12668AMN2	220,380	219,777	603	219,777	194,473	6/30/2024
126694DT2	81,783	77,075	4,708	77,075	60,661	6/30/2024
126694LD8	593,346	588,514	4,832	588,514	536,130	6/30/2024
17029PAA3	4,825,498	4,726,982	98,516	4,726,982	4,726,982	6/30/2024
17309BAB3	30,982	30,409	573	30,409	27,710	6/30/2024
17309YAF4	850,225	846,680	3,545	846,680	738,588	6/30/2024
225470M67	314,116	310,059	4,057	310,059	258,215	6/30/2024
225470VG5	293,395	272,347	21,048	272,347	261,336	6/30/2024
3622E8AC9	127,022	122,682	4,340	122,682	105,917	6/30/2024
3622E8AF2	903,176	870,693	32,483	870,693	776,235	6/30/2024
3622ELAG1	577,918	575,626	2,292	575,626	510,053	6/30/2024
3622EUAB2	72,376	71,417	959	71,417	67,836	6/30/2024
3622EUAC0	383,057	378,003	5,054	378,003	361,953	6/30/2024
3622EUAF3	304,029	300,205	3,824	300,205	282,450	6/30/2024
36244SAF5	211,788	206,036	5,752	206,036	186,452	6/30/2024
45660LLQ0	36,242	35,358	884	35,358	32,724	6/30/2024
45660LSY6	2,013,611	1,987,148	26,463	1,987,148	1,804,485	6/30/2024
46630MAG7	139,774	139,228	546	139,228	118,027	6/30/2024
55265K4S5	636,308	590,311	45,997	590,311	565,259	6/30/2024
55265K4V8	45,535	11,120	34,415	11,120	41,087	6/30/2024
55265K4W6	19,445	2,505	16,940	2,505	17,447	6/30/2024
57643MCG7	131,549	131,499	50	131,499	131,285	6/30/2024
61749EAD9	145,790	142,199	3,591	142,199	126,579	6/30/2024
61749EAE7	57,696	56,306	1,390	56,306	50,596	6/30/2024
61749EAH0	442,266	431,880	10,386	431,880	379,068	6/30/2024
61750YAD1	332,787	330,915	1,872	330,915	309,195	6/30/2024
61750YAE9	407,096	404,914	2,182	404,914	386,214	6/30/2024
61750YAJ8	445,310	442,862	2,448	442,862	416,383	6/30/2024
61751JAH4	233,299	230,410	2,889	230,410	210,446	6/30/2024
61751JAJ0	232,031	229,168	2,863	229,168	210,389	6/30/2024
61752RAH5	147,367	146,032	1,335	146,032	134,538	6/30/2024
61752RAJ1	219,207	217,260	1,947	217,260	201,741	6/30/2024
61752RAM4	862,586	854,468	8,118	854,468	795,661	6/30/2024
61947DAA7	3,692,586	3,692,584	2	3,692,584	3,124,551	6/30/2024
76114QAC9	2,626,589	2,622,455	4,134	2,622,455	2,301,450	6/30/2024
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

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
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
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	5,689,653	XXX	XXX	
Guaranteed Separate Accounts						
12628KAF9	424,923	421,967	2,956	421,967	370,141	6/30/2024
12628LAJ9	299,431	295,033	4,398	295,033	272,815	6/30/2024
17309BAB3	151,535	148,732	2,803	148,732	135,530	6/30/2024
17309YAF4	485,843	483,817	2,026	483,817	422,051	6/30/2024
3622E8AC9	254,043	245,364	8,679	245,364	211,835	6/30/2024
3622E8AF2	225,794	217,673	8,121	217,673	194,059	6/30/2024
3622ELAG1	592,928	590,567	2,361	590,567	522,702	6/30/2024
36244SAC2	560,008	559,094	914	559,094	493,068	6/30/2024
38237JAA1	7,772,760	7,772,758	2	7,772,758	6,401,936	6/30/2024
45660LLQ0	101,655	99,171	2,484	99,171	91,759	6/30/2024
46630MAG7	559,097	556,914	2,183	556,914	472,109	6/30/2024
61749EAD9	233,263	227,518	5,745	227,518	202,526	6/30/2024
61749EAH0	235,875	230,336	5,539	230,336	202,169	6/30/2024
61750YAD1	329,562	327,752	1,810	327,752	309,195	6/30/2024
61750YAJ8	314,335	312,608	1,727	312,608	293,918	6/30/2024
61751JAH4	291,624	288,013	3,611	288,013	263,058	6/30/2024
61751JAJ0	290,039	286,460	3,579	286,460	262,986	6/30/2024
61946TAA3	3,266,888	3,266,887	1	3,266,887	2,679,850	6/30/2024

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
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	—	—	1,699,018	—	—	—
Grand Total	—	—	\$ 7,388,671	—	—	—

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 June 30, 2024:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$ 2,784,223,597	\$ 56,237,959	\$ 19,123,994,774	\$ 2,330,379,391	\$ 21,908,218,371	\$ 2,386,617,350
Guaranteed Separate Accounts	700,633,353	9,211,026	1,515,251,094	184,206,260	2,215,884,447	193,417,286
Total	\$ 3,484,856,950	\$ 65,448,985	\$ 20,639,245,868	\$ 2,514,585,651	\$ 24,124,102,818	\$ 2,580,034,636

- (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.

c. No change.

(4) - (7) No change.

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

At June 30, 2024, the carrying value and fair value of securities held under agreements to purchase and resell was \$455,633,960, 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 5.30%.

(2) Type of repo trades used

	1 First Quarter	2 Second Quarter
a. Bilateral (YES/NO)	No	NO
b. Tri-Party (YES/NO)	Yes	YES

(3) Original (flow) & residual maturity

	First Quarter 2024	Second Quarter 2024
a. Maximum Amount		
1. Open - no maturity	\$ —	\$ —
2. Overnight	924,290,261	990,048,093
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	455,633,960
3. 2 days to 1 week	—	—
4. > 1 week to 1 month	—	—
5. > 1 month to 3 months	—	—
6. > 3 months to 1 year	—	—
7. > 1 year	—	—

(4) Not applicable.

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

	First Quarter 2024	Second Quarter 2024
a. Maximum Amount	\$ 924,290,261	\$ 990,048,093
b. Ending Balance	\$ 657,552,580	\$ 455,633,960

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted
a. Bonds - FV	\$ —	\$ 455,633,960	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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)	\$ —	\$ 455,633,960	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

	<u>First Quarter 2024</u>	<u>Second Quarter 2024</u>
a. Maximum Amount		
1. Cash	\$ —	\$ —
2. Securities (FV)	942,776,066	1,009,849,055
3. Securities (BACV)	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX
b. Ending Balance		
1. Cash	\$ —	\$ —
2. Securities (FV)	670,703,836	464,765,578
3. Securities (BACV)	—	—
4. Nonadmitted subset (BACV)	—	—

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

	<u>Amortized Cost</u>	<u>Fair Value</u>
a. Overnight and continuous	\$ —	\$ —
b. 30 days or less	—	—
c. 31 to 90 days	—	—
d. > 90 days	464,765,578	464,765,578

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

(10) At June 30, 2024, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

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	40	10
(2) Aggregate Amount of Investment Income	\$ 8,323,257	\$ 218,901

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	837,657,528	778,038,195	59,619,333	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	\$25,462,603,654			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	2,138,045,808			
EDP Equipment & Operating System Software (admitted)	55,933,629			
Net DTAs (admitted)	1,956,397,083			
Net Negative (disallowed) IMR (admitted)	775,928,971			
Adjusted Capital & Surplus	<u>\$20,536,298,163</u>			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	4.1 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$ 507,236,271	\$ 301,267,039		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	34,355,661	40,135,001		
Fair Value Derivative Gains & Losses Amortized Over Current Period	27,440,268	9,796,682		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	<u>\$ 514,151,665</u>	<u>\$ 331,605,358</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. In June 2024, the Company recorded a dividend distribution receivable of \$890,000,000 from its direct, wholly-owned subsidiary, New York Life Insurance and Annuity Corporation ("NYLIAC"). The dividend distribution will be received in the 3rd quarter of 2024.

In June 2024, a capital contribution of \$100,000,000 was made from the Company to NYLIFE Insurance Company of Arizona ("NYLAZ") to support new Term business (launched in May of 2023).

NOTES TO FINANCIAL STATEMENTS

11. Debt

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

(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	47,705,000	47,705,000	—
(c) Activity stock	179,721,000	179,721,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 227,426,000</u>	<u>\$ 227,426,000</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 12,005,952,288	\$ 12,005,952,288	\$ —

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	\$ 47,705,000	\$ 47,705,000	\$ —	\$ —	\$ —	\$ —

(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	\$ 7,512,684,903	\$ 8,417,333,238	\$ 4,046,484,392
2. Current year general account	\$ 7,512,684,903	\$ 8,417,333,238	\$ 4,046,484,392
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	4,046,484,392	4,046,484,392	—	4,046,484,392
(c) Other	—	—	—	—
(d) Aggregate total	<u>\$ 4,046,484,392</u>	<u>\$ 4,046,484,392</u>	<u>\$ —</u>	<u>\$ 4,046,484,392</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	4,046,484,392	4,046,484,392	—
3. Other	—	—	—
4. Aggregate total	<u>\$ 4,046,484,392</u>	<u>\$ 4,046,484,392</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	
	June 30, 2024	December 31, 2023	June 30, 2024	December 31, 2023
a. Service cost	\$ 79,794,254	\$ 145,779,933	\$ 8,668,878	\$ 16,282,795
b. Interest cost	188,460,598	374,397,180	30,502,711	62,599,008
c. Expected return on plan assets	(237,448,252)	(438,072,564)	(26,907,446)	(48,004,422)
d. Transition asset or obligation	—	—	—	—
e. Amortization of losses/(gains)	66,135,241	147,573,294	(5,392,649)	(6,153,485)
f. Amortization of Prior service credit	(605,572)	(3,906,913)	(8,270,501)	(16,541,001)
g. Amortization of nonvested prior service cost	—	—	7,249,922	18,068,395
h. Net periodic benefit cost	<u>\$ 96,336,269</u>	<u>\$ 225,770,930</u>	<u>\$ 5,850,915</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 \$26,363,076 and \$3,567,460, respectively, were billed to subsidiaries for the six months ended June 30, 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 Company did not have any wash sales where securities with NAIC designation of 3 or below, or unrated, of securities sold through the six months ended June 30, 2024 that were reacquired within 30 days of the sale date are as follows:

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

Not applicable.

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

No change.

20. Fair Value Measurements

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

NOTES TO FINANCIAL STATEMENTS

(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 June 30, 2024:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual preferred stocks	—	4,237,420	107,125,824	—	111,363,244
1. Preferred stocks	— \$	4,237,420 \$	107,125,824 \$	— \$	111,363,244
2. Bonds					
SVO Identified Bond ETF	1,020,992,769	—	—	—	1,020,992,769
U.S. corporate	—	14,438,945	—	—	14,438,945
Foreign corporate	—	—	—	—	—
Non-agency commercial mortgage-backed securities	—	3,160,124	—	—	3,160,124
Non-agency residential mortgage-backed securities	—	580,959	—	—	580,959
Non-agency asset-backed securities	—	—	—	—	—
Total bonds	1,020,992,769	18,180,028	—	—	1,039,172,797
3. Common stocks	300,078,695	4,485	249,902,919	—	549,986,099
4. Derivative assets					
Interest rate swaps	—	526,940,671	—	—	526,940,671
Foreign currency swaps	—	314,939,389	—	—	314,939,389
Inflation swaps	—	4,101,052	—	—	4,101,052
Interest rate options	—	34,943,229	—	—	34,943,229
Foreign currency forwards	—	10,374,622	—	—	10,374,622
Futures	20,610	—	—	—	20,610
Total derivative assets	20,610	891,298,963	—	—	891,319,573
5. Separate accounts assets	800,824,583	3,286,534,061	1,650,830	1,302,120,041	5,391,129,515
6. Other invested assets	—	35,529,240	64,988,536	—	100,517,776
Total assets at fair value	\$ 2,121,916,657	\$ 4,235,784,197	\$ 423,668,109	\$ 1,302,120,041	\$ 8,083,489,004
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 410,010,292	\$ —	\$ —	\$ 410,010,292
Foreign currency swaps	—	13,252,195	—	—	13,252,195
Inflation swaps	—	19,367,539	—	—	19,367,539
Interest rate options	—	—	—	—	—
Foreign currency forwards	—	1,614,230	—	—	1,614,230
Futures	39,141	—	—	—	39,141
Total derivative liabilities	39,141	444,244,256	—	—	444,283,397
2. Separate accounts liabilities - derivatives ¹	\$ 889,924	\$ —	\$ —	\$ —	\$ 889,924
Total liabilities at fair value	\$ 929,065	\$ 444,244,256	\$ —	\$ —	\$ 445,173,321

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 June 30, 2024:

	Balance at 04/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 06/30/2024
Assets:										
Preferred stocks	\$ 93,049,480	\$ —	\$ —	\$ 26,730	\$ 12,049,613	\$ 3,999,996	\$ —	\$ (1,999,995)	\$ —	\$ 107,125,824
Non-agency asset-backed securities	—	—	—	—	—	—	—	—	—	—
Total bonds	—	—	—	—	—	—	—	—	—	—
Common stocks	209,889,763	—	—	—	27,156	49,491,000	—	(9,505,000)	—	249,902,919
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets ¹	1,747,893	—	—	—	(97,063)	—	—	—	—	1,650,830
Other invested assets	69,147,612	2,338,718	—	(3,187,825)	(427,485)	7,482,175	—	(10,364,659)	—	64,988,536
Total Assets:	<u>\$ 373,834,748</u>	<u>\$ 2,338,718</u>	<u>\$ —</u>	<u>\$ (3,161,095)</u>	<u>\$ 11,552,221</u>	<u>\$ 60,973,171</u>	<u>\$ —</u>	<u>\$ (21,869,654)</u>	<u>\$ —</u>	<u>\$ 423,668,109</u>
Liabilities:										
Derivatives	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Liabilities:	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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 \$2,338,718 for the three months ended June 30, 2024, which relate to \$2,338,718 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. There were no transfers out of Level 3 for the three months ended June 30, 2024.

(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 June 30, 2024 the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee 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.

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

NOTES TO FINANCIAL STATEMENTS

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

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

Derivatives

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2024. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)	NAV Included in Level 2
Assets:								
Bonds	\$130,469,142,235	\$ 142,848,732,843	\$ 1,020,992,769	\$123,326,315,895	\$ 6,121,833,571	\$ —	\$ —	\$ —
Preferred stocks	181,838,576	180,363,244	—	4,237,420	177,601,156	—	—	—
Common stocks	549,986,099	549,986,103	300,078,695	4,485	249,902,919	—	—	—
Mortgage loans	19,981,915,489	21,934,191,642	—	—	19,981,915,489	—	—	—
Cash, cash equivalents and short-term investments	3,941,634,642	3,941,634,642	746,086,922	3,195,547,720	—	—	—	—
Derivatives	1,603,370,710	1,363,907,044	20,610	1,603,350,100	—	—	—	—
Other invested assets ¹	773,477,603	815,153,033	—	243,148,322	530,329,281	—	—	—
Derivatives collateral	252,258,042	252,258,042	—	252,258,042	—	—	—	—
Investment income due and accrued	2,979,951,281	2,979,951,281	—	2,979,951,281	—	—	—	—
Separate accounts assets	12,002,898,499	12,301,880,213	1,013,138,173	9,653,292,065	34,348,220	1,302,120,041	—	—
Total assets	\$172,736,473,176	\$ 187,168,058,087	\$ 3,080,317,169	\$141,258,105,330	\$ 27,095,930,636	\$1,302,120,041	\$ —	\$ —
Liabilities:								
Deposit fund contracts:								
Funding agreements	\$ 38,094,197,605	\$ 39,480,474,969	\$ —	\$ —	\$ 38,094,197,605	\$ —	\$ —	\$ —
Annuities certain	11,750,159	11,616,882	—	—	11,750,159	—	—	—
Other deposit funds	1,150,657,357	1,150,657,357	—	—	1,150,657,357	—	—	—
Premiums paid in advance	104,410,494	—	—	104,410,494	—	—	—	—
Derivatives	1,071,128,214	829,185,972	39,141	1,071,089,073	—	—	—	—
Derivatives - collateral	738,448,593	738,448,593	—	738,448,593	—	—	—	—
Borrowed money	415,520,520	415,520,520	—	415,520,520	—	—	—	—
Payable to parent and affiliates	38,683,990	—	—	38,683,990	—	—	—	—
Amounts payable under securities lending	760,230,771	—	—	760,230,771	—	—	—	—
Separate accounts liabilities	890,110	890,111	889,924	186	—	—	—	—
Total liabilities	\$ 42,385,917,813	\$ 42,626,794,404	\$ 929,065	\$ 3,128,383,627	\$ 39,256,605,121	\$ —	\$ —	\$ —

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 \$3,478,769,581 and a fair value of \$3,505,556,106 at June 30, 2024. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3.

Preferred stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.

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

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:

June 30, 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	\$ 32,659,472	\$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	1,202,509	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,268,258,060	184,086,253	N/A	N/A
		<u>\$ 1,302,120,041</u>	<u>\$ 184,086,253</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 August 12, 2024, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material 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 June 30, 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 six months ended June 30, 2024 are as follows:

1. Permanent ACA Risk Adjustment Program

Not applicable.

2. Transitional ACA Reinsurance Program

At June 30, 2024, the Company's liability for contributions payable due to ACA reinsurance program (not reported as ceded premium) was \$630.

3. 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 June 30, 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 six months ended June 30, 2024.

(5) The Company had no ACA risk corridors receivable for the six months ended June 30, 2024.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2023 were \$1,531,699,563. For the six months ended June 30, 2024, \$138,471,779 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,340,088,726 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 \$53,139,058 favorable prior-year development from December 31, 2023 to June 30, 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 JUNE 30, 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 JUNE 30, 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: \$ 3,430,993,702
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 | \$ 3,722,397,112 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 14,200,679,248 | \$ 13,596,360,329 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 5,030,406,166 | \$ 5,177,372,406 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 22,915,053,516 | \$ 22,496,129,847 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 803,755,481
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 802,694,396
- 16.3 Total payable for securities lending reported on the liability page. \$ 760,230,771

STATEMENT AS OF JUNE 30, 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:2

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$.....
- 1.12 Residential Mortgages \$..... 474,052
- 1.13 Commercial Mortgages \$..... 21,809,198,452
- 1.14 Total Mortgages in Good Standing \$ 21,809,672,504
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms..... \$ 68,365,385
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$.....
- 1.32 Residential Mortgages \$.....
- 1.33 Commercial Mortgages \$..... 56,153,753
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$ 56,153,753
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$.....
- 1.42 Residential Mortgages \$.....
- 1.43 Commercial Mortgages \$.....
- 1.44 Total Mortgages in Process of Foreclosure \$.....
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 21,934,191,642
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$.....
- 1.62 Residential Mortgages \$.....
- 1.63 Commercial Mortgages \$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent 57.882 %
- 2.2 A&H cost containment percent 0.127 %
- 2.3 A&H expense percent excluding cost containment expenses 33.166 %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 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	55,262,906	5,403,197	4,195,431	4,011,758	68,873,292	
2. Alaska	AK	L	18,134,284	3,174,270	1,217,979	1,257,333	23,783,866	
3. Arizona	AZ	L	62,942,802	18,322,671	5,560,425	26,997,592	113,823,490	
4. Arkansas	AR	L	22,957,607	794,734	2,332,860	1,072,000	27,157,201	
5. California	CA	L	689,149,112	137,648,484	36,750,552	102,536,244	966,084,392	
6. Colorado	CO	L	60,629,014	11,750,574	5,290,065	19,528,031	97,197,684	
7. Connecticut	CT	L	52,008,695	5,483,026	3,188,661	9,592,809	70,273,191	
8. Delaware	DE	L	17,358,979	448,157,928	765,060	547,690	466,829,657	9,551,151,883
9. District of Columbia	DC	L	7,296,655	2,535,504	760,003	13,413,069	24,005,231	
10. Florida	FL	L	264,588,743	28,904,475	16,794,523	21,783,540	332,071,281	
11. Georgia	GA	L	129,236,515	7,162,792	6,342,813	42,735,154	185,477,274	
12. Hawaii	HI	L	25,693,289	4,130,255	2,483,971	19,185,608	51,493,123	
13. Idaho	ID	L	14,416,960	1,781,237	1,444,784	7,212,914	24,855,895	
14. Illinois	IL	L	144,630,701	7,012,901	8,296,582	89,539,010	249,479,194	
15. Indiana	IN	L	40,134,340	4,057,357	2,236,773	46,727,066	93,155,536	55,064,984
16. Iowa	IA	L	37,440,250	3,899,686	4,990,964	7,844,676	54,175,576	
17. Kansas	KS	L	35,188,099	1,308,882	3,335,480	(82,374)	39,750,087	
18. Kentucky	KY	L	30,938,926	3,443,984	2,560,674	27,470,555	64,414,139	
19. Louisiana	LA	L	87,238,668	13,422,994	5,467,901	574,678	106,704,241	
20. Maine	ME	L	9,445,627	1,388,397	848,139	2,617,345	14,299,508	
21. Maryland	MD	L	88,611,959	18,091,003	6,469,363	1,545,016	114,717,341	
22. Massachusetts	MA	L	152,350,737	33,468,795	7,476,865	51,550,408	244,846,805	
23. Michigan	MI	L	58,950,645	5,600,214	4,137,020	19,658,772	88,346,651	
24. Minnesota	MN	L	38,007,087	5,489,359	3,115,095	23,682,144	70,293,685	
25. Mississippi	MS	L	31,143,373	4,106,927	2,710,132		37,960,432	
26. Missouri	MO	L	49,637,933	7,956,213	4,582,657	96,095,090	158,271,893	
27. Montana	MT	L	15,752,569	3,796,274	1,446,233	(5,035)	20,990,041	3,435,975
28. Nebraska	NE	L	19,824,810	1,811,555	2,467,756	283,419	24,387,540	6,750,413
29. Nevada	NV	L	34,943,786	10,501,542	2,279,895	(6,325,714)	41,399,509	
30. New Hampshire	NH	L	23,136,693	3,088,237	1,337,787	(2,053)	27,560,664	
31. New Jersey	NJ	L	225,992,042	15,432,750	9,664,726	29,149,380	280,238,898	
32. New Mexico	NM	L	25,802,976	2,179,401	1,872,742	80,732	29,935,851	21,701,542
33. New York	NY	L	645,934,296	13,664,010	42,990,658	261,539,220	964,128,184	1,192,810,848
34. North Carolina	NC	L	98,682,298	6,505,982	6,713,253	66,337,047	178,238,580	
35. North Dakota	ND	L	11,439,342	3,127,579	1,106,943	19,480,576	35,154,440	
36. Ohio	OH	L	93,427,542	13,001,047	7,619,423	60,672,709	174,720,721	
37. Oklahoma	OK	L	34,406,114	6,693,982	3,322,309	5,091,103	49,513,508	
38. Oregon	OR	L	28,252,156	6,162,223	2,817,732	9,718,096	46,950,207	
39. Pennsylvania	PA	L	151,731,168	23,997,566	9,015,073	113,016,875	297,760,682	
40. Rhode Island	RI	L	12,980,091	4,918,708	884,430	3,738,941	22,522,170	
41. South Carolina	SC	L	67,832,960	7,464,690	4,832,565	4,465,625	84,595,840	
42. South Dakota	SD	L	25,872,183	4,269,980	2,887,871	2,134,080	35,164,114	
43. Tennessee	TN	L	57,426,568	7,747,730	4,590,243	3,869,019	73,633,560	
44. Texas	TX	L	362,000,558	38,483,070	21,903,268	66,597,220	488,984,116	
45. Utah	UT	L	30,287,623	6,815,870	1,629,788	1,853,553	40,586,834	
46. Vermont	VT	L	7,896,803	3,241,722	804,476	1,681,401	13,624,402	
47. Virginia	VA	L	125,162,256	18,792,369	10,001,664	21,651,619	175,607,908	
48. Washington	WA	L	100,161,510	25,160,899	10,550,030	20,711,931	156,584,370	
49. West Virginia	WV	L	13,317,298	1,091,675	909,909	302,431	15,621,313	
50. Wisconsin	WI	L	42,356,094	6,439,766	3,122,674	25,039,443	76,957,977	
51. Wyoming	WY	L	14,130,544	2,629,799	868,828	(1,138)	17,628,033	
52. American Samoa	AS	N						
53. Guam	GU	L	404,723		3,669		408,392	
54. Puerto Rico	PR	L	1,200,556	48,386	243,497		1,492,439	
55. U.S. Virgin Islands	VI	L	2,168,654		21,886		2,190,540	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	L	21,266,702		88,517		21,355,219	
58. Aggregate Other Aliens	OT	XXX	13,882,518	138,085	57,805	3	14,078,411	
59. Subtotal	XXX		4,531,067,339	1,021,700,756	299,410,422	1,348,176,611	7,200,355,128	10,830,915,645
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,049,612,308	12,460,430			1,062,072,738	
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		22,213,260		5,039,570		27,252,830	
94. Aggregate or other amounts not allocable by State	XXX		336,606,189				336,606,189	
95. Totals (Direct Business)	XXX		5,939,499,096	1,034,161,186	304,449,992	1,348,176,611	8,626,286,885	10,830,915,645
96. Plus Reinsurance Assumed	XXX		102,827,711		1,659,782		104,487,493	
97. Totals (All Business)	XXX		6,042,326,807	1,034,161,186	306,109,774	1,348,176,611	8,730,774,378	10,830,915,645
98. Less Reinsurance Ceded	XXX		305,665,137		11,653,757		317,318,894	
99. Totals (All Business) less Reinsurance Ceded	XXX		5,736,661,670	1,034,161,186	294,456,017	1,348,176,611	8,413,455,484	10,830,915,645
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		13,882,518	138,085	57,805	3	14,078,411	
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		13,882,518	138,085	57,805	3	14,078,411	
9401. Paid-up Additions Applied as Credits	XXX		314,693,554				314,693,554	
9402. Dividend Accumulations applied as premium or annuity consideration in states that do not allow a dividend deduction	XXX		21,912,635				21,912,635	
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		336,606,189				336,606,189	

(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 JUNE 30, 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 CLO 27 Ltd. (CYM)
 Flatiron CLO 28 Ltd. (CYM)
 Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
 Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
 Stratford CDO 2001-1 Ltd. (CYM)
 Silver Spring, LLC (DE)
 Silver Spring Associates, L.P. (PA)
 SCP 2005-C21-002 LLC (DE)
 SCP 2005-C21-003 LLC (DE)
 SCP 2005-C21-006 LLC (DE)
 SCP 2005-C21-007-LLC (DE)
 SCP 2005-C21-008 LLC (DE)
 SCP 2005-C21-009 LLC (DE)
 SCP 2005-C21-017 LLC (DE)
 SCP 2005-C21-018 LLC (DE)
 SCP 2005-C21-021 LLC (DE)
 SCP 2005-C21-025 LLC (DE)
 SCP 2005-C21-031 LLC (DE)
 SCP 2005-C21-036 LLC (DE)

SCP 2005-C21-041 LLC (DE)
 SCP 2005-C21-043 LLC (DE)
 SCP 2005-C21-044 LLC (DE)
 SCP 2005-C21-048 LLC (DE)
 SCP 2005-C21-061 LLC (DE)
 SCP 2005-C21-063 LLC (DE)
 SCP 2005-C21-067 LLC (DE)
 SCP 2005-C21-069 LLC (DE)
 SCP 2005-C21-070 LLC (DE)
 NYMH-Ennis GP, LLC (DE)
 NYMH-Ennis, L.P. (TX)
 NYMH-Freeport GP, LLC (DE)
 NYMH-Freeport, L.P. (TX)
 NYMH-Houston GP, LLC (DE)
 NYMH-Houston, L.P. (TX)
 NYMH-Plano GP, LLC (DE)
 NYMH-Plano, L.P. (TX)
 NYMH-San Antonio GP, LLC (DE)
 NYMH-San Antonio, L.P. (TX)
 NYMH-Stephenville GP, LLC (DE)
 NYMH-Stephenville, L.P. (TX)
 NYMH-Taylor GP, LLC (DE)
 NYMH-Taylor, L.P. (TX)
 NYMH-Attleboro MA, LLC (DE)
 NYMH-Farmingdale, NY, LLC (DE)
 NYLMDC-King of Prussia GP, LLC (DE)
 NYLMDC-King of Prussia Realty, LP (DE)
 REEP-MF Salisbury Square Tower One TAF LLC (DE)
 REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
 Salisbury Square Tower One LLC (DE)
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)
 PA 180 KOST RD LLC (DE)
 Cortlandt Town Center LLC (DE)
 REEP-1250 Forest LLC
 REEP-HZ SPENCER LLC (DE)
 REEP-IND 10 WEST AZ LLC (DE)
 REEP-IND 4700 Nall TX LLC (DE)
 REEP-IND Aegean MA LLC (DE)
 REEP-IND Alpha TX LLC (DE)
 REEP-IND MCP VIII NC LLC (DE)
 REEP-IND CHINO CA LLC (DE)
 REEP-IND FRANKLIN MA HOLDER LLC (DE)
 REEP-IND FREEDOM MA LLC (DE)
 REEP-IND Fridley MN LLC (MN)
 REEP-IND Kent LLC (DE)
 REEP-IND LYMAN MA LLC (DE)
 REEP-IND MCP II NC LLC (DE)
 REEP-IND MCP IV NC LLC (DE)
 REEP-IND MCP V NC LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Insurance Company (Parent) (continued)

REEP-IND MCP VII NC LLC (DE)
 REEP-IND MCP III OWNER NC LLC (DE)
 REEP-IND MCP West NC LLC (DE)
 REEP-IND STANFORD COURT LLC (DE)
 REEP-IND Valley View TX LLC (DE)
 REEP-IND Valwood TX LLC (DE)
 REEP-MF 960 East Paces Ferry GA LLC (DE)
 REEP-MF 960 EPF Opco GA LLC (DE)
 REEP-MF Emblem DE LLC (DE)
 REEP-MF Gateway TAF UT LLC (DE)
 REEP-WP Gateway TAB JV LLC (DE)
 REEP-MF Mount Vernon GA LLC (DE)
 REEP-MF Mount Laurel NJ LLC (DE)
 REEP-MF NORTH PARK CA LLC (DE)
 REEP-AVERY OWNER LLC (DE)
 REEP-MF One City Center NC LLC (DE)
 REEP-MF Verde NC LLC (DE)
 REEP-MF Wallingford WA LLC (DE)
 REEP-MF STEWART AZ OLDER LLC (DE)
 REEP-MF STEWART AZ (DE)
 REEP-OFC Aspect OR LLC (DE)
 REEP-OFC Bellevue WA LLC (DE)
 REEP-OFC Financial Center FL LLC (DE)
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
 REEP-OFC ONE WATER RIDGE NC LLC (DE)
 REEP-OFC TWO WATER RIDGE NC LLC (DE)
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)
 REEP-OFC SIX WATER RIDGE NC LLC (DE)
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
 REEP-OFC NINE WATER RIDGE NC LLC (DE)
 REEP-OFC TEN WATER RIDGE NC LLC (DE)
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
 REEP-MF FOUNTAIN PLACE MN LLC (DE)
 REEP-MF FOUNTAIN PLACE LLC (DE)
 REEP-MF Park-Line FL LLC (DE)
 REEP-OFC 2300 Empire CA LLC (DE)
 REEP-IND 10 WEST II AZ LLC (DE)
 REEP-IND MCP WEST NC LLC
 Cumberland Properties LLC
 REEP-RTL Flemington NJ LLC (DE)
 REEP-RTL Mill Creek NJ LLC (DE)
 REEP-RTL NPM GA LLC (DE)
 REEP OFC 515 Post Oak TX LLC (DE)
 REEP-RTL DTC VA LLC (DE)
 REEP-RTL DTC-S VA LLC (DE)
 REEP-OFC 410 TOWNSEND CA LLC (DE)

REEP-OFC 410 TOWNSEND (DE)
 Madison-LPP Kernersville GP LLC
 Madison-LPP Kernersville LP
 Madison-LPP Kernersville JV LP
 Madison-SS Kernersville QRS, Inc
 REEP-OFC 600 TOWNSEND CA LLC (DE)
 REEP-OFC 600 TOWNSEND LLC (DE)
 REEP-2023 PH 12 LLC (DE)
 REKA 51M HOLDINGS, LLC (DE)
 NJIND Raritan Center LLC (DE)
 NJIND Talmadge Road LLC (DE)
 NJIND Melrich Road LLC (DE)
 FP Building 18, LLC (DE)
 FP Building 19, LLC (DE)
 Summitt Ridge Apartments, LLC (DE)
 PTC Acquisitions, LLC (DE)
 Martingale Road LLC (DE)
 NYLIC HKP MEMBER LLC (DE)
 NYLIC HKP VENTURE LLC (DE)
 NYLIC HKP REIT LLC (DE)
 New York Life Funding (CYM)
 New York Life Global Funding (DE)
 Government Energy Savings Trust 2003-A (NY)
 UFI-NOR Federal Receivables Trust, Series 2009B (NY)
 JREP Fund Holdings I, L.P. (CYM)
 Jaguar Real Estate Partners L.P. (CYM)
 NYLIFE Office Holdings Member LLC (DE)
 NYLIFE Office Holdings LLC (DE)
 NYLIFE Office Holdings REIT LLC (DE)
 REEP-OFC DRAKES LANDING CA LLC (DE)
 REEP-OFC CORPORATE POINTE CA LLC (DE)
 REEP-OFC VON KARMAN CA LLC (DE)
 REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
 REEP-OFC 525 N Tryon NC LLC (DE)
 525 Charlotte Office LLC (DE)
 REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
 REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
 NYLIFE Office Holdings Acquisition REIT LLC (DE)
 REEP-OFC Westory DC LLC (DE)
 Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
 Skyhigh SPV Note Issuer 2020 LLC (DE)
 Sol Invictus Note Issuer 2021-1 LLC (DE)
 Veritas Doctrina Note Issuer SPV LLC (DE)
 Fairview Capital Partners, LLC (DE)
 MSSIV NYL Investor Member LLC (DE)
 MSVEF Investor LLC (DE)
 MSVEF Feeder LP (DE)
 MSVEF REIT LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

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

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

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

NYLIFE LLC

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

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

PART 1 - ORGANIZATIONAL CHART

NYL Investors LLC

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

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

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

New York Life Investment Management Holdings LLC

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

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

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<p>Apogem DL Levered Fund 2023-1 LLC (DE) Apogem DL Levered Fund SPV 2023-1 LLC (DE) Apogem Umbrella (CYM) Apogem Direct Lending Nighthawk Fund (CYM) Apogem US Direct Lending Limited I (CYM) MCF Senior Debt Fund 2020 GP LLC (DE) MCF Senior Debt Fund – 2020 LP (CYM) MCF Mezzanine Carry I LLC (DE) MCF Mezzanine Fund I LLC (DE) MCF PD Fund GP LLC (DE) MCF PD Fund LP (DE) MCF Senior Debt Funds 2019-I GP LLC (DE) MCF Senior Debt Fund 2019-I LP (DE) Warwick Seller Representative, LLC (DE) New York Life Capital Partners III GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar, L.P. (DE) New York Life Capital Partners IV, L.P. (DE) GoldPoint Core Opportunities Fund, L.P. (DE) GoldPoint Core Opportunities Fund II L.P. (DE) GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE) GoldPoint Mezzanine Partners IV GenPar, LP (DE) GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE) GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”) GPP Mezz IV A Blocker LP (DE) (“GPPMBA”) GPP Mezz IV A Preferred Blocker LP (DE) GPP Mezz IV B Blocker LP (DE) (“GPPMBB”) GPP Mezz IV C Blocker LP (DE) (“GPPMBC”) GPP Mezz IV D Blocker LP (DE) (“GPPMBD”) GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezz IV F Blocker LP (DE) GPP Mezz IV G Blocker LP (DE) GPP Mezz IV H Blocker LP (DE) GPP Mezz IV I Blocker LP (DE) GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM) GoldPoint Partners Co-Investment V GenPar GP LLC (DE) GoldPoint Partners Co-Investment V GenPar, L.P. (DE) GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V - ECI Aggregator LP (DE) GPP V G Blocker Holdco LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) GoldPoint Partners Private Debt Offshore V, LP (CYM) GPP Private Debt V RS LP (DE) GoldPoint Partners Private Debt V GenPar, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP PD V A Blocker LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE)</p>	<p>GPP PD V B Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada V GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN) GoldPoint Partners Canada III GenPar Inc (CAN) GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) GoldPoint Partners Co-Investment VI GenPar, LP (DE) GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE) GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GPP VI Blocker F LLC (DE) GPP VI Blocker G LLC (DE) GPP VI Blocker H LLC (DE) GPP VI Blocker I LLC (DE) Apogem Co-Invest VII GenPar, GP LLC (DE) Apogem Co-Invest VII GenPar, LP (DE) Apogem Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Canada II GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund II, L.P. (CAN) NYLIM Mezzanine Partners II GenPar GP, LLC (DE) NYLIM Mezzanine Partners II GenPar, LP (DE) NYLCAP Mezzanine Partners III GenPar GP, LLC (DE) NYLCAP Mezzanine Partners III GenPar, LP (DE) NYLCAP Mezzanine Partners III, LP (DE) NYLCAP Mezzanine Offshore Partners III, L.P. (CYM) NYLCAP Select Manager GenPar, LP (DE) NYLCAP Select Manager II GenPar GP, LLC (DE)</p>
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

NYLCAP Select Manager II GenPar, L.P. (CYM)
 NYLCAP Select Manager Fund II, L.P. (CYM)
 NYLCAP India Funding LLC (DE)
 NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
 New York Life Investment Management India Fund II, LLC (MUS)
 New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
 NYLCAP India Funding III LLC (DE)
 NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
 NYLIM Jacob Ballas India Fund III, LLC (MUS)
 NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
 NYLIM Jacob Ballas India (FII) III, LLC (MUS)
 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 PAMP GP, LLC (DE)
 BMG PA Private Markets (Delaware) LP (DE)
 BMG Private Markets (Cayman) LP (CYM)
 Private Advisors Special Situations LLC (DE)
 PACD MM, LLC (DE)
 PA Capital Direct, LLC (DE)
 ApCap Strategic Partnership I LLC (Delaware)
 PA Credit Program Carry Parent, LLC (DE)
 PA Credit Program Carry, LLC (DE)
 PACIF Carry Parent, LLC (DE)
 PACIF Carry, LLC (DE)
 PACIF GP, LLC (DE)
 Private Advisors Coinvestment Fund, LP (DE)
 PACIF II GP, LLC (DE)

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

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<ul style="list-style-type: none"> CCP IV Co-Investment LP (GBR) EPISO 3 Co-Investment LP (GBR) EPISO 4 Co-Investment LLP (GBR) EPISO 4 (GP) LLP (UK) EPISO 4 Incentive Partners LLP (GBR) CCP 5 Co-Investment LLP (GBR) Tristan (Holdings) Limited UK Tristan Capital Limited (GBR) Tristan Capital Partners LLP (GBR) CCP III (GP) LLP (GBR) CCP III Incentive Partners (GP) Limited (GBR) CCP III Incentive Partners LP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners III (GP) Limited (GBR) CCP III (GP) LLP (GBR) Curzon Capital Partners III LP (LUX) Curzon Capital Partners III Sarl (LUX) CCP III Polska Holding Sarl (LUX) CCP III Netherlands Holding BV (NLD) Nova Investment Sp. z.o.o. Sarl (POL) CCP III Falcon Holding Sarl (LUX) Stadtgalerie Written GmbH (DEU) Stadtgalerie Written Marketing GmbH (DEU) CCP III Dartford JV Sarl (LUX) CCP III Dartford I Sarl (LUX) Curzon Capital Partners IV GP (GBR) CCP IV (GP) LLP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners IV LP (GBR) Curzon Capital Partners IV S.a.r.l. (LUX) CCP IV Bolt Finco S.a.r.l. (LUX) CCP IV IREF 1 Holding Sarl (LUX) CCP IV IREF 1 (ITA) CCP IV IREF 2 Holding Sarl (ITA) CCP IV Bolt 1 Sarl (LUX) Stratford City Offices Jersey Unit Bolt Nominee 1 Limited (UK) Bolt Nominee 2 Limited (UK) CCP IV Bolt 2 Sarl (LUX) CCP IV Erneside Holding Sarl (ITA) CCP IV Erneside Sarl (LUX) CCP IV France Investments Sarl (LUX) OPPCI CCP IV France Investments (FRA) SCI Escape Cordeliers (FRA) CCP IV Omagh Sarl (LUX) CCP IV Garden Tower Holding Sarl (LUX) CCP IV Solvent Sarl (LUX) The Forum, Solent, Management Company Limited (UK) SBP Management Limited (UK) 	<ul style="list-style-type: none"> CCP IV Kent Holding Sarl (LUX) CCP IV Kent Sarl (LUX) CCP IB (GP) Sarl CCP IV Kerin Luxembourg Sarl (PUX) CCP IV SCSp (LUX) Kerin Holding Sarl (LUX) CCP IV UK Holding Sarl (Lux) Cardiff Gate RP Limited Sarl (LUX) Rotherham Foundry RP Limited Sarl (LUX) Warrington Riverside RP Limited Sarl (LUX) Birmingham Ravenside RP Limited RP Limited Sarl (LUX) Walsall Bescot RP Limited Sarl (LUX) RW Sofas Limited Sarl (LUX) Milton Keynes RP Limited Sarl Bangor Springhill RP Limited Sar I (LUX) EPISO 3 Incentive Partners (GP) Limited (GBR) EPISO 3 Incentive Partners LP (GBR) EPISO 3 (GP) LLP (GBR) European Property Investors Special Opportunities 3 LP (GBR) EPISO 3 LP (UK) EPISO 3 Luxembourg Holding S.a.r.l (LUX) EPISO 3 Wave Holding S.a.r.l (LUX) EPISO 4 (GP) II Sarl (LUX) EPISO 4 Student Housing SCSp (LUX) EPISO 4 (GP) LLP (GBR) European Property Investors Special Opportunities 4 LP (UK) EPISO 4 Caesar Holding Sarl (LUX) Trophy Value Added Fund EPISO 4 Luxembourg Holding Sarl (LUX) Powise Power Station BV (NLD) EP Office 1 Spzoo (POL) EP Office 2 Spzoo (POL) EP Retail Spzoo (POL) EP Apartments Spzoo (POL) EP Hotel Spzoo (POL) EPISO 4 Seed Holding Sarl (LUX) EPISO 4 Seed Sarl (LUX) EPISO 4 Flower Holding Sarl (LUX) EPISO 4 Flower Sarl (LUX) EPISO 4 Twilight GP Limited (UK) EPISO 4 Twilight LP (UK) Twilight Ireland PRS Properties Eclipse DAC (IRL) EPISO 4 West Holding Sarl (LUX) EPISO 4 Antrim Sarl (LUX) EPISO 4 Banbridge Sarl (LUX) EPISO 4 France Investments Sarl (LUX) OPPCI EPISO 4 France Investments (FRA) SAS VDF (FRA)
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<p style="text-align: center;">SCI VDF (FRA)</p> <p>EPIISO 4 Switch Holding S.a.r.l</p> <p style="padding-left: 20px;">E4 Switch Norway AS (NO)</p> <p>EPIISO 4 Pilgrim Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">TP Property S,a,r,l. (LUX)</p> <p style="padding-left: 40px;">TB Property (Plymouth) Limited (UK)</p> <p style="padding-left: 40px;">TB Property Developments (Plymouth) Limited (UK)</p> <p>EPIISO 4 Lynx Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">EPIISO 4 Lynx S.a.r.l (LUX)</p> <p style="padding-left: 20px;">EPIISO 4 Lynx Marketing S.a.r.l (LUX)</p> <p>CCP 5 Pool Partnership GP Limited (NJ)</p> <p style="padding-left: 20px;">CCP 5 Pool Partnership SLP (NJ)</p> <p>CCP 5 GP LLP (GBR)</p> <p style="padding-left: 20px;">Curzon Capital Partners 5 Long-Life LP (GBR)</p> <p style="padding-left: 20px;">CCP 5 (GP) S.a.r.l (LUX)</p> <p style="padding-left: 40px;">Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 1 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 2 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 3 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 4 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 5 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 6 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 7 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 8 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 9 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 10 Limited (NJ)</p> <p style="padding-left: 60px;">CCP 5 Jersey Fragco 11 Limited (NJ)</p> <p style="padding-left: 40px;">CCP 5 Long-Life Luxembourg S.á.r.l (LUX)</p> <p>CCP 5 LL GP Sarl (LUX)</p> <p style="padding-left: 20px;">Curzon Capital Partners 5 Long Life SCSp (LUX)</p> <p>EPIISO 5 Incentive Partners GP Limited (NJ)</p> <p style="padding-left: 20px;">EPIISO 5 Incentive Partners SLP (NJ)</p> <p>EPIISO 5 (GP) Sarl (LUX)</p> <p style="padding-left: 20px;">European Property Investors Special Opportunities 5 LP (LUX)</p> <p style="padding-left: 40px;">EPIISO 5 Luxembourg Holding S.a.r.l. (LUX)</p> <p style="padding-left: 60px;">EPIISO 5 Portfolio GP S.a.r.l. (LUX)</p> <p style="padding-left: 80px;">EPIISO 5 Silver JV SCSp (LUX)</p> <p style="padding-left: 80px;">Sterling Square Holdings S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">European Property Investors Special Opportunities 5 SCSP-SICAV-SIF (LUX)</p> <p>EPIISO 5 Co-Investment SCSp (LUX)</p> <p>EPIISO 6 (GP) S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">EPIISO 6 Co-Investment SCSp (LUX)</p> <p style="padding-left: 40px;">European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)</p> <p style="padding-left: 60px;">EPIISO 6 UK Investment Holding Limited (UK)</p> <p style="padding-left: 80px;">EPIISO 6 Pegasus Holding Limited (UK)</p> <p style="padding-left: 100px;">Pegasus Affordable Housing LLP (UK)</p> <p style="padding-left: 100px;">Pegasus Affordable Limited (UK)</p> <p style="padding-left: 100px;">Zen Housing Limited (UK)</p> <p style="padding-left: 40px;">EPIISO 6 Waterfall Top Holdings Limited (UK)</p> <p style="padding-left: 60px;">Waterfall HoldCo Limited (UK)</p>	<p style="text-align: right;">Waterfall PropCo Limited (UK)</p> <p>EPIISO 6 Luxembourg Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">EPIISO 6 Spectre JV S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">EPIISO 6 Spectre 1 Holding S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">EPIISO 6 Spectre 2 Holding S.a.r.l. (LUX)</p> <p style="padding-left: 40px;">EPIISO 6 Spectre 3 Holding S.a.r.l. (LUX)</p> <p>EPIISO 6 Curado Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">Claybrook S.L. (ESP)</p> <p style="padding-left: 20px;">Barnfield Spain, S.L. (ESP)</p> <p>EPIISO 6 Macbeth Holding S.a.r.l. (LUX)</p> <p style="padding-left: 20px;">Macbeth 4 SRL (BEL)</p> <p style="padding-left: 20px;">Montague 1 Sarl (LUX)</p> <p style="padding-left: 20px;">EPIISO 6 Moomin Holding Sarl (LUX)</p> <p>EPIISO 6 Siem Holding Sarl (LUX)</p> <p style="padding-left: 20px;">EPIISO 6 Siem Sarl (LUX)</p> <p>EPIISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)</p> <p style="padding-left: 20px;">BCRE Leipzig Wohnen Nord B.V.</p> <p style="padding-left: 20px;">BCRE Leipzig Wohnen Ost B.V.</p> <p style="padding-left: 20px;">BCRE Leipzig West Ost B.V.</p> <p style="padding-left: 20px;">TAG Leipzig-Immobilien GmbH</p> <p>EPIISO 6 Panther Co-Investment SCSp (NJ)</p> <p>EPIISO 6 Panther (Jersey) GP Limited</p> <p style="padding-left: 20px;">EPIISO 6 Panther (Jersey) JV SLP</p> <p style="padding-left: 20px;">EPIISO 6 Panther (Jersey) Holdco Limited</p> <p style="padding-left: 20px;">EPIISO 6 Panther Property Limited (Jersey)</p> <p style="padding-left: 20px;">Raag St, Andrews Hotel Limited (UK)</p> <p style="padding-left: 20px;">RaagG Hotels Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Pub Westminster Limited (UK)</p> <p style="padding-left: 20px;">RAAG OBS Limited (Jersey)</p> <p style="padding-left: 20px;">QMK OBS Limited (IRL)</p> <p style="padding-left: 20px;">Raag Dublin Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Dublin Limited (IRE)</p> <p style="padding-left: 20px;">Raag Kensington Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Kensington Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Kensington Limited (UK)</p> <p style="padding-left: 20px;">Raag Westminster Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Westminster Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Westminster Limited (UK)</p> <p style="padding-left: 20px;">Raag Liverpool Street Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Liverpool Street Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Liverpool Street Limited (UK)</p> <p style="padding-left: 20px;">Raag Kings Cross Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Kings Cross Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK KX Limited (UK)</p> <p style="padding-left: 20px;">Raag Paddington Holdings Limited (Jersey)</p> <p style="padding-left: 20px;">Raag Paddington Hotel Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Paddington Limited (UK)</p> <p style="padding-left: 20px;">Raag Canary Wharf Limited (Jersey)</p> <p style="padding-left: 20px;">QMK Canary Wharf Limited (UK)</p> <p style="padding-left: 20px;">Raag Shoreditch Limited (Jersey)</p>
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<p style="margin-left: 40px;">QMK Shoreditch Limited (UK) Raag Aberdeen (Jersey) QMK Management Limited (UK) Raag P2 Limited Jersey</p> <p style="margin-left: 20px;">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)</p> <p style="margin-left: 20px;">TIPS One Co-Investment GP Sarl (LUX) TIPS One Co-Investment SCSp (LUX)</p> <p style="margin-left: 20px;">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 style="margin-left: 20px;">Tristan Capital Partners Asset Management Limited (GBR) TCP SPAIN, SL TCP France (FRA) TCP NL BV (NLD) TCP Poland Spolka z ograniczoną odpowiedzialnością (POL) TCP Co-Investment (GP) S.à.r.l. (LUX) TCP Co-Investment SCSp (LUX) German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU) EPISO 4 (GP) S.à.r.l. (LUX) EPISO 4 SCSp (LUX) EPISO 4 (GP) II S.à.r.l. (LUX) EPISO 4 Student Housing SCSp (LUX)</p> <p style="margin-left: 20px;">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)</p> <p style="margin-left: 20px;">Kartesia GP IV (LUX) Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX) Kartesia Securities IV (LUX) Kartesia Securities IV Topco S.à.r.l. (LUX)</p> <p style="margin-left: 20px;">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 style="margin-left: 40px;">Kartesia Credit Opportunities V SCS (LUX) Kartesia Securities V S.à.r.l. (LUX)</p> <p style="margin-left: 20px;">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 style="margin-left: 20px;">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 style="margin-left: 20px;">Candriam Absolute Return (LUX) Candriam Absolute Return Equity Market Neutral (LUX)</p> <p style="margin-left: 20px;">Candriam Bonds (LUX) Candriam Bonds Capital Securities (LUX) Candriam Bonds Credit Alpha (LUX) Candriam Bonds Emerging Debt Local Currencies (LUX) Candriam Bonds Emerging Markets Candriam Bonds Emerging Markets Corporate Candriam Bonds Emerging Markets Total Return (LUX) Candriam Bonds Euro High Yield (LUX) Candriam Bonds Euro Long Term (LUX) Candriam Bonds International (LUX)</p> <p style="margin-left: 20px;">Candriam Diversified Futures (BEL)</p> <p style="margin-left: 20px;">Candriam Equities L (LUX) Candriam Equities L EMU Innovation (LUX) Candriam Equities L ESG Market Neutral Candriam Equities L Europe Optimum Quality Candriam Equities L Meta Globe (LUX) Candriam Equities L Risk Arbitrage Opportunities (LUX)</p> <p style="margin-left: 20px;">Candriam Impact One (LUX)</p> <p style="margin-left: 20px;">Candriam L (LUX) Candriam L Dynamic Asset Allocation (LUX) Candriam L Multi-Asset Income & Growth (LUX) Candriam L Multi-Asset Premia (LUX)</p> <p style="margin-left: 20px;">Candriam M (LUX) Candriam M Global Trading (LUX) Candriam M Impact Finance (LUX) Candriam M Multi Strategies (LUX)</p> <p style="margin-left: 20px;">Candriam Money Market (LUX) Candriam Money Market Euro AAA</p> <p style="margin-left: 20px;">Candriam Multi-Strategies (FRA) Candriam Risk Arbitrage (LUX) Candriam Sustainable (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 Sustainable Bond Global (LUX)
Candriam Sustainable Bond Global Convertible
Candriam Sustainable Bond Impact (LUX)
Candriam Sustainable Equity Children
Candriam Sustainable Equity Emerging Markets Ex-China
Candriam Sustainable Equity Future Mobility (LUX)
Candriam Sustainable Equity Water
Candriam World Alternative (LUX)
Candriam World Alternative Alphamax (LUX)
Cleome Index Euro Long Term Bonds (LUX)
Cleome Index Euro Short Term Bonds (LUX)
Cleome Index World Equities (LUX)
NYLIM GF (Luxembourg)
NYLIM GF AUSBIL Global Essential Infrastructure
NYLIM GF AUSBIL Global Small Cap
NYLIM GF US Corporate Bonds
NYLIM GF US High Yield Corporate Bonds
Paricor (LUX)
Paricor Patrimonium (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)	REEP-MARQUETTE FARMINGTON OWNER LLC (DE)
REEP-IND Forest Park NJ LLC (DE)	REEP-MF BELLEVUE STATION WA LLC (DE)
FP Building 4 LLC (DE)	REEP-LP BELLEVUE STATION JV LLC (DE)
FP Building 1-2-3 LLC (DE)	REEP-HINE ENCLAVE POINT AZ LLC (DE)
FP Building 17, LLC (DE)	REEP-HINES ENCLAVE POINT JV LLC (DE)
FP Building 20, LLC (DE)	REEP-MF WILDHORSE RANCH TX LLC (DE)
FP Mantua Grove LLC (DE)	REEP-WP WILDHORSE RANCH JV LLC (DE)
FP Lot 1.01 LLC (DE)	REEP-IND ROMULUS MI LLC (Delaware)
REEP-IND NJ LLC (DE)	REEP-NPD ROMULUS JV LLC
NJIND JV LLC (DE)	REEP-MF SOUTH MAIN TX LLC (DE)
NJIND Hook Road LLC (DE)	REEP-AO SOUTH MAIN JV LLC (DE)
NJIND Bay Avenue LLC (DE)	REEP-AO SOUTH MAIN OWNER LLC (DE)
NJIND Bay Avenue Urban Renewal LLC (DE)	
NJIND Corbin Street LLC (DE)	
REEP-MF Cumberland TN LLC (DE)	
Cumberland Apartments, LLC (TN)	
REEP-MF Marina Landing WA LLC (DE)	
REEP-SP Marina Landing LLC (DE)	
REEP-MF Mira Loma II TX LLC (DE)	
Mira Loma II, LLC (DE)	
REEP-MF Summitt Ridge CO LLC (DE)	
REEP-MF Woodridge IL LLC (DE)	
REEP-RTL SASI GA LLC (DE)	
REEP-RTL Bradford PA LLC (DE)	
REEP-RTL CTC NY LLC (DE)	
5005 LBJ Tower LLC (DE)	
REEP-OFC/RTL MARKET ROSS TX LLC (DE)	
MARKET ROSS TX JV LLC (DE)	
MARKET ROSS TX GARAGE OWNER LC (DE)	
MARKET ROSS TX OFFICE OWNER LLC (DE)	
MARKET ROSS TX RETAIL OWNER LLC (DE)	
REEP-OFC Mallory TN LLC (DE)	
3665 Mallory JV LLC (DE)	
REEP-OFC WATER RIDGE NC LLC (DE)	
REEP-OFC 2300 Empire LLC (DE)	
REEP-MF Wynnewood PA LLC (DE)	
Wynnewood JV LLC (DE)	
REEP-MU Fayetteville NC LLC (DE)	
501 Fayetteville JV LLC (DE)	
501 Fayetteville Owner LLC (DE)	
REEP-MU SOUTH GRAHAM NC LLC (DE)	
401 SOUTH GRAHAM JV LLC (DE)	
401 SOUTH GRAHAM OWNER LLC (DE)	
REEP-IND COMMERCE CITY CO LLC (DE)	
REEP-BRENNAN COMMERCE CITY JV LLC (DE)	
REEP-OFC Mass Ave MA LLC (DE)	
REEP-MF FARMINGTON IL LLC (DE)	
REEP-MARQUETTE FARMINGTON JV LLC (DE)	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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)	*
.0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company New York Life Insurance and Annuity Corporation	NY	RE						
.0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance Company	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 CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	4
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	4
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 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-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC Corporation	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC Corporation	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 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	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)	*
			37-1768259				REEP-IND 4700 NaII TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	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	MIN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-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	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
			87-2706041				REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-2023 PH 12 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	REEP-NPD ROMULUS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	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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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Government Energy Savings Trust 2003-A	..NY.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							UF1-NOR Federal Receivables Trust, Series 2009B	..NY.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							JREP Fund Holdings I, L.P.	..CYM.....	NIA.....	New York Life Insurance Company	Ownership.....	12.500	New York Life Insurance Company	..NO.....	
							Jaguar Real Estate Partners L.P.	..CYM.....	NIA.....	New York Life Insurance Company	Ownership.....	30.300	New York Life Insurance Company	..NO.....	
							NYLIFE Office Holdings Member LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
					0001711406		NYLIFE Office Holdings LLC	..DE.....	NIA.....	NYLIFE Office Holdings Member LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
					0001728620		NYLIFE Office Holdings REIT LLC	..DE.....	NIA.....	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC DRAKES LANDING LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC CORPORATE POINTE CA LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC VON KARMAN CA LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-OFC 525 N Tryon NC LLC	..DE.....	NIA.....	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
			47-2591038				525 Charlotte Office LLC	..DE.....	NIA.....	REEP-OFC 525 N Tryon NC LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	..DE.....	NIA.....	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							REEP OFC Westory DC LLC	..DE.....	NIA.....	NYLIFE Office Holdings Acquisition REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							Skyhigh SPV Note Issuer 2020 Parent Trust	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							Skyhigh SPV Note Issuer 2020 LLC	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	6
							Sol Invictus Note Issuer 2021-1 LLC	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	11
							Veritas Doctrina Note Issuer SPV LLC	..DE.....	OTH.....	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..NO.....	11
							Fairview Capital Partners,LLC	..DE.....	NIA.....	New York Life Insurance Company	Other.....	49.000	New York Life Insurance Company	..NO.....	
							MSVEF Investor LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
					0001742549		MSVEF Feeder LP	..DE.....	NIA.....	MSVEF Investor LLC	Ownership.....	55.560	New York Life Insurance Company	..NO.....	
							MSVEF REIT LLC	..DE.....	NIA.....	MSVEF Feeder LP	Ownership.....	55.560	New York Life Insurance Company	..NO.....	
							Madison Square Value Enhancement Fund LP	..DE.....	NIA.....	MSVEF REIT LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Evanston GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Evanston II LP	..DE.....	NIA.....	MSVEF-MF Evanston GP LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
							MSVEF-IND Commerce 303 GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-IND Commerce 303 AZ LP	..DE.....	NIA.....	MSVEF-IND Commerce 303 GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-SW Commerce 303 JV LP	..DE.....	NIA.....	MSVEF-IND Commerce 303 AZ LP	Ownership.....	95.000	New York Life Insurance Company	..NO.....	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	..DE.....	NIA.....	MSVEF-MF Pennbrook Station GP LLC	Ownership.....	51.000	New York Life Insurance Company	..NO.....	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Burroughs Mill NJ LP	..DE.....	NIA.....	MSVEF-MF Burroughs Mill GP LLC	Ownership.....	50.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Gramercy JV GP LLC	..DE.....	NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-MF Gramercy OH LP	..DE.....	NIA.....	MSVEF-MF Gramercy JV GP LLC	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
							MSVEF-CR Gramercy JV LP	..DE.....	NIA.....	MSVEF-MF Gramercy JV GP LLC	Ownership.....	75.000	New York Life Insurance Company	..NO.....	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	..DE.....	NIA.....	MSVEF-CR Gramercy JV LP (Delaware)	Ownership.....	100.000	New York Life Insurance Company	..NO.....	
			93-2308168				MSVEF-CR Gramercy Owner LP	..DE.....	NIA.....	MSVEF-CR Gramercy JV LP (Delaware)	Ownership.....	99.900	New York Life Insurance Company	..NO.....	
			93-2308168				MSVEF-CR Gramercy Owner LP	..DE.....	NIA.....	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership.....	0.100	New York Life Insurance Company	..NO.....	
							SEAF Sichuan SME Investment Fund LLC	..DE.....	NIA.....	New York Life Enterprises LLC	Ownership.....	39.980	New York Life Insurance Company	..NO.....	
			98-0412951				New York Life International Holdings Limited	..MUS.....	NIA.....	New York Life Enterprises LLC	Ownership.....	84.380	New York Life Insurance Company	..NO.....	
			98-0412951				New York Life International Holdings Limited	..MUS.....	NIA.....	NYL Cayman Holdings Ltd.	Ownership.....	15.620	New York Life Insurance Company	..NO.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Max Estates Limited. (India) Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	NO	
							Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limited.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Pvt. Limited	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates 128 Pvt. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	49.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
		26-1483563					Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		13-3853547					New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		13-3808042			0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		27-0145686			0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
		13-3929029					NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	NO	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SP HENLEY JV LLC	DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MNCVAD 11- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD 11-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD 11-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-SEAGATE HARBORS LLC	DE	NIA	MNCVAD 11-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD 11-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-IND SHILOH CA LLC	DE	NIA	Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-BIG SHILOH JC LLC	DE	NIA	MNCVAD 11-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-239069				MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	35.000	New York Life Insurance Company	NO	
							MSSDF II Member LLC	DE	NIA	NYL Investors LLC	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-239069				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2469180							Madison Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA		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	
										New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
										Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPP 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				MCPP Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPP MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPP Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPP Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND POWAY CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISON-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MADISON-LPC POWAY JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC (Delaware)	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newport Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Crozet JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							New York Life Investment Management Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MackKay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	

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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)	*
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	..IRL.....	..NIA.....	New York Life Insurance Company	Ownership.....	..99.990 ..	New York Life Insurance Company	..NO.....	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	..DE.....	..NIA.....	MacKay Shields High Yield Active Core Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			98-0540507				MacKay Shields Credit Strategy Fund Ltd	..CYM.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			13-4357172	3859263			MacKay Shields Credit Strategy Partners LP	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	..BMU.....	..NIA.....	MacKay Shields LLC	Ownership.....	..0.180 ..	New York Life Insurance Company	..NO.....	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	..DE.....	..NIA.....	MacKay Shields Core Fixed Income Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	..DE.....	..NIA.....	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			98-1108933				MacKay Shields (International) Ltd.	..GBR.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			98-1108959				MacKay Shields (Services) Ltd.	..GBR.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			98-1108940				MacKay Shields UK LLP	..GBR.....	..NIA.....	MacKay Shields (International) Ltd.	Ownership.....	..99.000 ..	New York Life Insurance Company	..NO.....	
			98-1108940				MacKay Shields UK LLP	..GBR.....	..NIA.....	MacKay Shields (Services) Ltd.	Ownership.....	..1.000 ..	New York Life Insurance Company	..NO.....	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
							MacKay Municipal California Opportunities Fund, L.P.	..DE.....	..NIA.....	MacKay Municipal Managers California Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	..DE.....	..NIA.....	MacKay Municipal New York Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
					0001700100		MacKay Municipal Opportunity HL Fund LP	..DE.....	..NIA.....	MacKay Municipal New York Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			81-2575585				MacKay Municipal Capital Trading GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P.	..DE.....	..NIA.....	MacKay Municipal Capital Trading GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	..DE.....	..NIA.....	MacKay Municipal Capital Trading GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			81-4932734				MacKay Municipal Managers Strategic Opportunities GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			37-1846456		0001701742		MacKay Municipal Strategic Opportunities Fund LP	..DE.....	..NIA.....	MacKay Municipal Managers Strategic Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	..DE.....	..NIA.....	MacKay Shields Intermediate Bond Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			13-4080466				MacKay Shields General Partner (L/S) LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			02-0633343				MacKay Shields Long/Short Fund (Master)	..DE.....	..NIA.....	MacKay Shields General Partner (L/S) LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
							MacKay Municipal Managers Opportunities Allocation GP LLC	..DE.....	..NIA.....	MacKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	..DE.....	..NIA.....	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	..NO.....	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investment Europe Limited	IRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561816				MackKay Shields Series Fund Managing Member LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MackKay Shields Series Fund	DE	NIA	MackKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540205				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MackKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MackKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			81-4067250				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			82-1943737				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			99-1698517				MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit Fund, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Mezzanine Partners III, LP	DE	NIA	NYLCAAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager GenPar, LP	DE	NIA	NYLCAAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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STATEMENT AS OF JUNE 30, 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 Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAMP GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1688912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987			DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

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

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							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RidgeLake Co-Investment Partners, LP	DE	NIA	RidgeLake Partners, LP	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings LLC	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAH Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAH Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Ceresstra Investment Management LLP	MUS	NIA	NYLCAH Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WIFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WIFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	

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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)	*
			02-0811751		0001483922	IndexIQ LLC	IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
			02-0811753		0001415996	IndexIQ Trust	IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
						IndexIQ Advisors LLC	IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
						IndexIQ Active ETF Trust	IndexIQ Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
						IQ CBRE Real Assets ETF	IQ CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.250	New York Life Insurance Company	NO	
						IQ MacKay ESG Core Plus Bond ETF	IQ MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.800	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	43.990	New York Life Insurance Company	NO	
						IQ MacKay ESG High Income ETF	IQ MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	96.640	New York Life Insurance Company	NO	
						IQ Winslow Focused Large Cap Growth ETF	IQ Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	77.000	New York Life Insurance Company	NO	
						IQ Winslow Large Cap Growth ETF	IQ Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	96.550	New York Life Insurance Company	NO	
						IQ MacKay Securitized Income ETF	IQ MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	78.660	New York Life Insurance Company	NO	
						IndexIQ ETF Trust	IndexIQ ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
						IQ 50 Percent Hedged FTSE International ETF	IQ 50 Percent Hedged FTSE International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	51.160	New York Life Insurance Company	NO	
						IQ 500 International ETF	IQ 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.100	New York Life Insurance Company	NO	
						IQ CBRE NexGen Renewal Estate ETF	IQ CBRE NexGen Renewal Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	89.120	New York Life Insurance Company	NO	
						IQ Clean Oceans ETF	IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.340	New York Life Insurance Company	NO	
						IQ Cleaner Transport ETF	IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.530	New York Life Insurance Company	NO	
						IQ Engender Equality ETF	IQ Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.770	New York Life Insurance Company	NO	
						IQ FTSE International Equity Currency Neutral ETF	IQ FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	17.340	New York Life Insurance Company	NO	
						IQ Global Equity R&D Leaders ETF	IQ Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.510	New York Life Insurance Company	NO	
						IQ Healthy Hearts ETF	IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.270	New York Life Insurance Company	NO	
						IQ Candriam International Equity ETF	IQ Candriam International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	83.380	New York Life Insurance Company	NO	
						IQ Candriam U.S. Mid Cap Equity ETF	IQ Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	99.170	New York Life Insurance Company	NO	
						IQ Candriam U.S. Large Cap Equity ETF	IQ Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	69.280	New York Life Insurance Company	NO	
						IQ U.S. Large Cap R&D Leaders ETF	IQ U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	76.120	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings International	New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings II International	New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
						Candriam Group	Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
						CGH UK Acquisition Company Limited	CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Partners (GP) Limited	Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Partners LP	Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Pool Partners (GP) Limited	Tristan Equity Pool Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Equity Pool Partners LP	Tristan Equity Pool Partners LP	GBR	NIA	Tristan Equity Pool Partners LP	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners Holdings Limited	Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
						TIPS One Co-Investment GP Sarl	TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						TIPS Co-Investment SCSp	TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Incentive Partners (GP) Sarl	TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Incentive Partners SCSp	TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
						TCP Co-Investment GP Sarl	TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							SCI Escape Cordeliers	.FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							CCP IV Omagh Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Garden Tower Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Solent Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited								
								.GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	.GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV Kent Holding Sarl	.LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kent Sarl	.LUX	NIA	CCP IV Kent Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	.LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	.LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sarl	.LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Incentive Partners LP	.GBR	NIA	EPIISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	.GBR	NIA	EPIISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
									NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 L.P.	.GBR	NIA	Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Luxembourg Holding S.a.r.l.	.LUX	NIA	EPIISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 3 Wave Holding S.a.r.l.	.LUX	NIA	EPIISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) II Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Student Housing SCSp	.LUX	NIA	EPIISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	.GBR	NIA	EPIISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
									NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Caesar Holding Sarl	.GBR	NIA	Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	.ITA	NIA	EPIISO 4 Caesar Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
									NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Luxembourg Holding Sarl	.LUX	NIA	Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Powilse Power Station BV	.NLD	NIA	EPIISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EP Office 1 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	.POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Seed Holding Sarl	.LUX	NIA	EPIISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Seed Sarl	.LUX	NIA	EPIISO 4 Seed Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 4 Flower Holding Sarl	.LUX	NIA	EPIISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							EPISO 4 Flower Sarl	.LUX	NIA	EPISO 4 Flower Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	.GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	.GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	.IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	.LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	.LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	.FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	.FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	.FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	.NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l.	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	.LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	.GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	.GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	.LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	.LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	.LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	.GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	.LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA								
							SICAV-SIF	.GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	.NJ	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	.NJ	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	.NJ	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	.NJ	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	.NJ	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	.NJ	NIA	Curzon Capital Partners 5 Long-Life SCA	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.a.r.l.	.LUX	NIA	SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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 LL GP Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	.LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	.NJ	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	.LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	.LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	.LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	.LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	.LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	.LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	.GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	.GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							Pegasus Affordable Housing LLP	.GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	.GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							Zen Housing Limited	.GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	62.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Limited	.GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	.GBR	NIA	EPISO 6 Waterfall Top Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	.GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	.LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	.ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	.ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	.BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	.LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	.LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	.LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	.LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp	.NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	.NJ	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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 6 Panther JV SLP	.NJ.	NIA.	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited	.NJ.	NIA.	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	.NJ.	NIA.	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	.GBR.	NIA.	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	.NJ.	NIA.	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	.GBR.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	.IRL.	NIA.	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited	.NJ.	NIA.	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Hotel Limited	.NJ.	NIA.	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	.GBR.	NIA.	Raag Kensington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	.NJ.	NIA.	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	.NJ.	NIA.	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	.NJ.	NIA.	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	.GBR.	NIA.	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Holdings Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited	.NJ.	NIA.	Raag Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	.GBR.	NIA.	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Holdings Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	.NJ.	NIA.	Raag Paddington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	.GBR.	NIA.	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	.GBR.	NIA.	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	.GBR.	NIA.	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	.GBR.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag P2 Limited	.NJ.	NIA.	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	.NJ.	NIA.	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	.NJ.	NIA.	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	.LUX.	NIA.	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	.LUX.	NIA.	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	.LUX.	NIA.	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	.LUX.	NIA.	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	.LUX.	NIA.	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	.LUX.	NIA.	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	.GBR.	NIA.	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	.GBR.	NIA.	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	.GBR.	NIA.	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	.NJ.	NIA.	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	.NJ.	NIA.	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	.GBR.	NIA.	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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)	*
							TCP SPAIN, SL	.ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	.GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	.LUX	NIA	TOP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	.LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	.LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	94.892	New York Life Insurance Company	NO	
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	2.690	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.230	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	.BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	.FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	.LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	.LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV Topco S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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)	*
							KASS Unleveled S.á.r.l.	.LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	.LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	.LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Luxembourg	Ownership	11.420	New York Life Insurance Company	NO	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	4.600	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	28.720	New York Life Insurance Company	NO	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg	Ownership	71.280	New York Life Insurance Company	NO	
							IndexIQ	.LUX	NIA	Cordius CIG	Ownership	0.510	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.210	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable EMU Equity	.LUX	NIA	Cordius CIG	Ownership	11.050	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	.LUX	NIA	Cordius CIG	Ownership	0.410	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	.LUX	NIA	Cordius CIG	Ownership	0.210	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	.LUX	NIA	Cordius CIG	Ownership	0.920	New York Life Insurance Company	NO	
							Candriam Absolute Return	.LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.210	New York Life Insurance Company	NO	
							Candriam Bonds	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.540	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	.LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	.LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Diversified Futures	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.320	New York Life Insurance Company	NO	
							Candriam Equities L EMU Innovation	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.970	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	21.620	New York Life Insurance Company	NO	
							Opportunities	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Opportunities	.LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Impact One	.LUX	NIA	Cordius CIG	Ownership	4.830	New York Life Insurance Company	NO	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	0.010	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	

13.25

STATEMENT AS OF JUNE 30, 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 L Multi-Asset Premia .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.040	New York Life Insurance Company	NO.....	
							Candriam M .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	8.010	New York Life Insurance Company	NO.....	
							Candriam M Global Trading .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.060	New York Life Insurance Company	NO.....	
							Candriam M Impact Finance .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	12.690	New York Life Insurance Company	NO.....	
							Candriam M Multi Strategies .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.140	New York Life Insurance Company	NO.....	
							Candriam Money Market .....	.LUX.....	NIA.....	Candriam Luxembourg	Other.....	0.250	New York Life Insurance Company	NO.....	
							Candriam Money Market Euro .....	.LUX.....	NIA.....	Candriam Money Market	Other.....	0.000	New York Life Insurance Company	NO.....	
							Candriam Money Market Euro AAA .....	.LUX.....	NIA.....	Cordius CIG	Other.....	0.650	New York Life Insurance Company	NO.....	
							Candriam Money Market Usd Sustainable .....	.LUX.....	NIA.....	Candriam Money Market	Other.....	0.000	New York Life Insurance Company	NO.....	
							Candriam Multi-Strategies .....	.FRA.....	NIA.....	Candriam Belgium	Ownership.....	16.510	New York Life Insurance Company	NO.....	
							Candriam Multi-Strategies .....	.FRA.....	NIA.....	Candriam France	Ownership.....	25.320	New York Life Insurance Company	NO.....	
							Candriam Multi-Strategies .....	.FRA.....	NIA.....	Candriam Luxembourg	Ownership.....	58.140	New York Life Insurance Company	NO.....	
							Candriam Multi-Strategies .....	.FRA.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							Candriam Risk Arbitrage .....	.FRA.....	NIA.....	Cordius CIG	Ownership.....	19.920	New York Life Insurance Company	NO.....	
							Candriam Sustainable .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	0.090	New York Life Insurance Company	NO.....	
							Candriam Sustainable Bond Global .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO.....	
							Candriam Sustainable Bond Global Convertible .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO.....	
							Candriam Sustainable Bond Impact .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	19.200	New York Life Insurance Company	NO.....	
							Candriam Sustainable Bond Impact .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.000	New York Life Insurance Company	NO.....	
							Candriam Sustainable Equity Children .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							Candriam Sustainable Equity Emerging Markets Ex-China .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							Candriam Sustainable Equity Water .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Candriam Sustainable Equity Future Mobility .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							Candriam World Alternative .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	17.420	New York Life Insurance Company	NO.....	
							Candriam World Alternative Alphamax .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	17.460	New York Life Insurance Company	NO.....	
							Cleome Index Euro Long Term Bonds .....	.LUX.....	NIA.....	Cleome Index	Ownership.....	0.070	New York Life Insurance Company	NO.....	
							Cleome Index Short Term Bonds .....	.LUX.....	NIA.....	Cleome Index	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							Cleome Index World Equities .....	.LUX.....	NIA.....	Cleome Index	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							NYLIM GF .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	23.820	New York Life Insurance Company	NO.....	
							NYLIM GF .....	.LUX.....	NIA.....	New York Life Investment Management LLC	Ownership.....	27.220	New York Life Insurance Company	NO.....	
							NYLIM GF .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	0.000	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	34.090	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Essential Infrastructure .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Small Cap .....	.LUX.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	99.990	New York Life Insurance Company	NO.....	
							NYLIM GF AUSBIL Global Small Cap .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO.....	
							NYLIM GF US Corporate Bonds .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NYLIM GF US High Yield Corporate Bonds .....	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	0.000	New York Life Insurance Company	NO.....	
							NYLIM GF US High Yield Corporate Bonds .....	.LUX.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	26.270	New York Life Insurance Company	NO.....	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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 US High Yield Corporate Bonds .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO.....	
							Paricor .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.070	New York Life Insurance Company	NO.....	
							Paricor Patrimonium .....	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.080	New York Life Insurance Company	NO.....	
							Ausbil Investment Management Limited .....	.AUS.....	NIA.....	New York Life Investment Management Holdings II International	Ownership.....	81.180	New York Life Insurance Company	NO.....	
							Ausbil Australia Pty. Ltd. ....	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Ausbil Asset Management Pty. Ltd. ....	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Ausbil Global Infrastructure Pty. Limited ...	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	55.000	New York Life Insurance Company	NO.....	
							Ausbil Investment Management Limited Employee Share Trust .....	.AUS.....	NIA.....	Ausbil Investment Management Limited New York Life Insurance and Annuity Corporation	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Ausbil Global SmallCap Fund .....	.AUS.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	29.130	New York Life Insurance Company	NO.....	
							Ausbil Long Short Focus Fund .....	.AUS.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	23.630	New York Life Insurance Company	NO.....	
			56-2412827		0000914898		NYLIFE Distributors LLC .....	.DE.....	NIA.....	Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
				3663273			Huntsville NVL LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-IND Forest Park NJ LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 4 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 1-2-3 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 17, LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 20, LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Mantua Grove LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Lot 1.01 LLC .....	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-IND NJ LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NJIND JV LLC .....	.DE.....	NIA.....	REEP-IND NJ LLC	Ownership.....	93.000	New York Life Insurance Company	NO.....	
							NJIND Hook Road LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NJIND Bay Avenue LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NJIND Bay Avenue Urban Renewal LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							NJIND Corbin Street LLC .....	.DE.....	NIA.....	NJIND JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			46-2951535				REEP-MF Cumberland TN LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			20-1807159				Cumberland Apartments, LLC .....	.TN.....	NIA.....	REEP-MF Cumberland TN LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-MF Marina Landing WA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-SP Marina Landing LLC .....	.DE.....	NIA.....	REEP-MF Marina Landing WA LLC	Ownership.....	98.000	New York Life Insurance Company	NO.....	
							REEP-MF Mira Loma II TX LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Mira Loma II, LLC .....	.DE.....	NIA.....	REEP-MF Mira Loma II TX LLC	Ownership.....	50.000	New York Life Insurance Company	NO.....	
							REEP-MF Summitt Ridge CO LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-MF Woodridge IL LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-OF Centerpointe VA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-RTL SASI GA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-RTL Bradford PA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-OFC Royal Centre GA LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-RTL CTC NY LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							5005 LBJ Tower LLC .....	.DE.....	NIA.....	REEP-RTL CTC NY LLC	Ownership.....	97.000	New York Life Insurance Company	NO.....	
							REEP-OFC/RTL MARKET ROSS TX LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			37-1842612				MARKET ROSS TX JV LLC .....	.DE.....	NIA.....	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership.....	98.700	New York Life Insurance Company	NO.....	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC .....	.DE.....	NIA.....	MARKET ROSS TX JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC .....	.DE.....	NIA.....	MARKET ROSS TX JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC .....	.DE.....	NIA.....	MARKET ROSS TX JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-OFC Mallory TN LLC .....	.DE.....	NIA.....	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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)	*
			30-1018932				3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave IA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-MF WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

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.	NO

AUGUST FILING

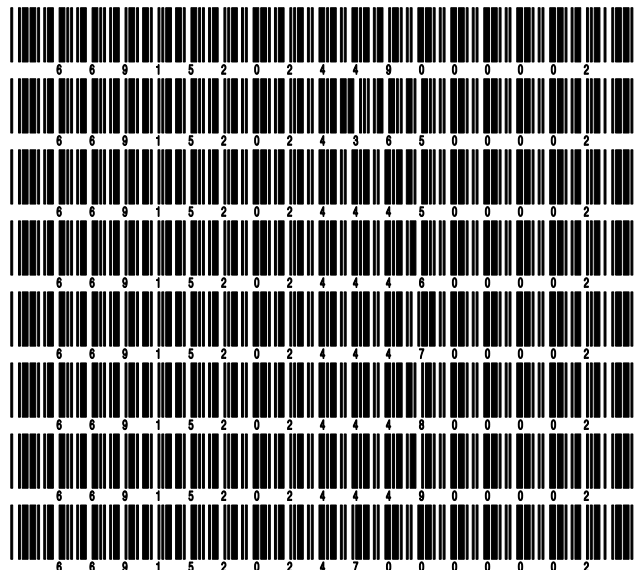
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.
- 8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 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	89,617,239		89,617,239	88,409,391
2505. Collateral assignments	51,890,142		51,890,142	54,706,187
2506. Administrative and other fees due and unpaid	4,790,069		4,790,069	4,747,512
2507. Federal employees' group life conversion pool fund	4,747,512		4,747,512	4,017,634
2508. Miscellaneous	24,451,957	24,383,848	68,109	
2509. Amount due for undelivered securities	26,881	26,880	1	4
2510. Overfunded pension and postretirement assets	478,893,015	478,893,015		
2511. Suspense and clearing	175,138,391	175,138,391		
2597. Summary of remaining write-ins for Line 25 from overflow page	829,555,206	678,442,134	151,113,072	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	144,092,602	148,488,779
2505. Other payable	34,320,039	32,332,717
2506. Liability for interest on claims	14,361,592	13,781,646
2507. Contingent liability	13,050,752	11,616,047
2508. Deferred gains liability	5,720,768	6,187,225
2509. Reserves required on certain group annuity separate accounts	5,363,665	4,876,754
2510. Adjustment to agents' progress sharing plan liability	3,499,036	3,794,031
2511. Deferred liability rebate commission	1,938,915	2,209,468
2512. Deferred rent payable	(876,168)	(900,667)
2513. (Overfunded) unfunded postretirement obligations for employees and agents	(164,425,010)	(173,315,678)
2597. Summary of remaining write-ins for Line 25 from overflow page	57,046,191	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	2,377,550	594,735	2,658,103
2705. Other expenses	1,372,397	2,929,508	4,437,966
2706. Fines, penalties and fees from regulatory authorities	95,678	129,028	73,441
2797. Summary of remaining write-ins for Line 27 from overflow page	3,845,625	3,653,271	7,169,510

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. Other	42,275		23,042
5305. Change in overfunded qualified pension plan asset			151,912,717
5306. Ceding commission			1,201,460,299
5307. Change in special reserves on certain group annuity contracts	(486,911)	237,983	4,995,329
5308. Change in liability for postretirement benefits	(8,890,666)	(3,864,305)	32,976,616
5309. Amortization of goodwill	(209,003,712)	(209,003,712)	(418,007,424)
5397. Summary of remaining write-ins for Line 53 from overflow page	(218,339,014)	(212,630,034)	973,360,579

STATEMENT AS OF JUNE 30, 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	24,186,737	445,359,715
2.2 Additional investment made after acquisition	30,769,592	81,294,691
3. Current year change in encumbrances	42,128,126	(136,700,648)
4. Total gain (loss) on disposals	191,192,421	66,117,029
5. Deduct amounts received on disposals	361,010,437	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	60,590,027	107,022,567
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,390,226,807	2,523,550,396
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	2,390,226,807	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	909,418,442	1,959,363,895
2.2 Additional investment made after acquisition	69,749,920	205,515,914
3. Capitalized deferred interest and other	5,188,261	14,906,629
4. Accrual of discount	3,048,402	5,791,214
5. Unrealized valuation increase/(decrease)	(78,987,713)	(70,938,831)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	1,053,285,510	2,056,949,219
8. Deduct amortization of premium and mortgage interest points and commitment fees	241,781	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	24,318,974	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)	21,934,191,641	22,103,620,594
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	21,934,191,641	22,103,620,594
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	21,934,191,641	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	132,661,652	618,512,116
2.2 Additional investment made after acquisition	521,097,787	1,339,920,968
3. Capitalized deferred interest and other		
4. Accrual of discount	3,383	719,397
5. Unrealized valuation increase/(decrease)	133,766,989	52,523,794
6. Total gain (loss) on disposals	9,419,160	(3,951,204)
7. Deduct amounts received on disposals	860,444,461	1,535,878,396
8. Deduct amortization of premium and depreciation	103,561,884	166,602,239
9. Total foreign exchange change in book/adjusted carrying value	34,216,967	86,012,316
10. Deduct current year's other than temporary impairment recognized	78,508,606	247,069,803
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	14,136,598,108	14,347,947,122
12. Deduct total nonadmitted amounts	221,517,250	184,589,041
13. Statement value at end of current period (Line 11 minus Line 12)	13,915,080,858	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	17,062,782,986	23,212,703,651
3. Accrual of discount	206,430,758	391,328,067
4. Unrealized valuation increase/(decrease)	(732,441,686)	(11,590,230)
5. Total gain (loss) on disposals	(141,241,667)	36,534,661
6. Deduct consideration for bonds and stocks disposed of	10,604,023,719	16,258,451,466
7. Deduct amortization of premium	61,697,312	120,192,357
8. Total foreign exchange change in book/adjusted carrying value	(138,231,085)	290,538,676
9. Deduct current year's other than temporary impairment recognized	28,463,624	60,212,866
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	8,323,257	10,239,119
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	157,175,442,535	151,604,004,627
12. Deduct total nonadmitted amounts	605,760,252	1,009,229,169
13. Statement value at end of current period (Line 11 minus Line 12)	156,569,682,283	150,594,775,458

STATEMENT AS OF JUNE 30, 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)	90,387,341,802	70,417,125,855	68,035,418,877	(16,216,420)	90,387,341,802	92,752,832,360		88,982,855,094
2. NAIC 2 (a)	43,948,742,917	3,950,756,211	3,440,480,338	185,407,123	43,948,742,917	44,644,425,913		42,239,631,222
3. NAIC 3 (a)	4,924,499,616	343,561,452	152,721,894	127,369,346	4,924,499,616	5,242,708,520		4,666,108,589
4. NAIC 4 (a)	3,443,090,658	276,010,017	516,182,140	(230,837,687)	3,443,090,658	2,972,080,848		3,417,668,733
5. NAIC 5 (a)	411,733,640	14,346,641	23,934,900	(25,500,312)	411,733,640	376,645,069		360,244,021
6. NAIC 6 (a)	44,270,908		3,776,555	15,093,480	44,270,908	55,587,833		38,225,819
7. Total Bonds	143,159,679,541	75,001,800,176	72,172,514,704	55,315,530	143,159,679,541	146,044,280,543		139,704,733,478
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	73,726,260			(488,840)	73,726,260	73,237,420		73,883,560
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	13,113,204	3,999,996		2,438,993	13,113,204	19,552,193		10,603,835
13. NAIC 6	79,936,278		1,973,268	9,610,620	79,936,278	87,573,630		79,219,740
14. Total Preferred Stock	166,775,743	3,999,996	1,973,268	11,560,773	166,775,743	180,363,244		163,707,136
15. Total Bonds and Preferred Stock	143,326,455,284	75,005,800,172	72,174,487,972	66,876,303	143,326,455,284	146,224,643,787		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 \$ 2,963,132,265 ; NAIC 2 \$ 232,415,456 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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STATEMENT AS OF JUNE 30, 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	101,998,528	xxx	101,354,529	212,146	98,998

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	91,577,529	56,591,621
3. Accrual of discount	894,507	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	(21,542)	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)	101,998,529	45,555,035
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	101,998,529	45,555,035

STATEMENT AS OF JUNE 30, 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	19,032,293
3. Unrealized Valuation increase/(decrease)	(348,170,096)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(225,127,730)
6. Considerations received/(paid) on terminations	(215,012,570)
7. Amortization	(1,380,155)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	2,097,942
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	534,739,598
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	534,739,598

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)	386,301
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	5,004
3.14 Section 1, Column 18, prior year	(10,437,304) 10,442,307 10,442,307
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	5,004
3.24 Section 1, Column 19, prior year plus	(10,437,304)
3.25 SSAP No. 108 adjustments	10,442,307 10,442,307
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)	(18,528)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(18,528)

STATEMENT AS OF JUNE 30, 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	224,726,256	219,467,035	10/13/2023	10/17/2025	Bond Forward		4,853,168	761152-AA-8	RESMED INC	1.G	100,000	95,802
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-EF-6	WATERS CORPORATION	2.B	100,000	95,378
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,892,662
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-SB-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	199,000	173,609
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-AA-9	EQUITY ONE INC	2.A	2,500,000	2,407,820
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	857,689
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-BB-0	KILROY REALTY LP	2.B	100,000	97,087
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	919,589
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-SB-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	408,000	355,941
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-AA-8	RESMED INC	1.G	3,000,000	2,874,055
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	572,344
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-EF-6	WATERS CORPORATION	2.B	2,700,000	2,575,194
06051AB*2	Long Bond Replication	1.F						Bond Forward			C0104B-AC-4	AIRBUS CANADA LP	1.F FE	800,000	740,722
06051AB*2	Long Bond Replication	1.F						Bond Forward			11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	2.B PL	2,000,000	1,998,920
06051AB*2	Long Bond Replication	1.F						Bond Forward				CLARION LION PROPERTIES FUND HOLDI			
06051AB*2	Long Bond Replication	1.F						Bond Forward			18055#-AX-0		2.A	200,000	191,184
06051AB*2	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	300,000	292,345
06051AB*2	Long Bond Replication	1.F						Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2.B	200,000	193,736
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-AA-9	EQUITY ONE INC	2.A	1,500,000	1,444,692
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*-AB-8		1.F FE	300,000	283,896
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#-AB-6		1.F FE	200,000	191,721
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	100,000	95,612
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,193,735	1,143,585
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,000,000	978,532
06051AB*2	Long Bond Replication	1.F						Bond Forward			46361*-AG-9	THE IRVINE COMPANY LLC	1.E PL	1,000,000	936,514
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-BB-0	KILROY REALTY LP	2.B	200,000	194,174
06051AB*2	Long Bond Replication	1.F						Bond Forward			553530-AA-5	MSC INDUSTRIAL DIRECT CO INC	2.B	8,000,000	7,598,852
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	291,145
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	294,776
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	328,660	312,807
06051AB*2	Long Bond Replication	1.F						Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	569,512
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,901,883
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	3,000,000	2,758,766
06051AB*2	Long Bond Replication	1.F						Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,500,000	1,526,872
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	542,775	563,992
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	54,550	56,683
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	118,511	123,143
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	111,828	116,200
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	113,192	117,617
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	114,556	119,034
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	114,556	119,034
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	110,465	114,783
06051AB*2	Long Bond Replication	1.F						Bond Forward				NEPTUNE REGIONAL TRANSMISSION			
06051AB*2	Long Bond Replication	1.F						Bond Forward			64079*-AD-4	SYSTEM LLC	1.F PL	110,465	114,783

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STATEMENT AS OF JUNE 30, 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	113,366
06051AB*2	Long Bond Replication	1.F						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	200,000	185,955
06051AB*2	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	978,257
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S*-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	87,240
06051AB*2	Long Bond Replication	1.F						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	800,000	774,490
06051AB*2	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	600,000	578,749
06051AB*2	Long Bond Replication	1.F						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,800,000	1,689,880
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	500,000	484,627
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	193,851
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	1,000,000	948,031
06051AB*2	Long Bond Replication	1.F						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	1,200,000	1,137,637
06051AB*2	Long Bond Replication	1.F						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	2,000,000	1,880,156
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	1.G	700,000	670,613
06051AB*2	Long Bond Replication	1.F						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	295,469
06051AB*2	Long Bond Replication	1.F						Bond Forward			798237-F*-5	SAN JOSE WATER	1.F	2,487,875	2,556,691
06051AB*2	Long Bond Replication	1.F						Bond Forward			87305N-AA-5	TTX COMPANY	1.F	700,000	652,435
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	800,000	763,125
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-E*-6	WATERS CORPORATION	2.B	600,000	572,265
06051AB*2	Long Bond Replication	1.F						Bond Forward			F0164*-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	948,765
06051AB*2	Long Bond Replication	1.F						Bond Forward			G03698-AA-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	300,000	288,440
06051AB*2	Long Bond Replication	1.F						Bond Forward			G1744*-AM-0	CADOGAN ESTATES LIMITED	2.B	1,000,000	995,053
06051AB*2	Long Bond Replication	1.F						Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.G	4,000,000	3,858,427
06051AB*2	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,463,826
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q2107*-AL-0	CONTACT ENERGY LIMITED	2.B	1,600,000	1,564,018
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	7,700,000	7,397,913
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3917*-AB-0	FLINDERS PORT HOLDINGS	2.B FE	1,100,000	1,065,963
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3920*-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	1,500,000	1,391,448
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3971*-AB-5	GPT RE LTD	1.G FE	900,000	846,479
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q87738-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,000,000	951,500
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	3,911,214
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B*-0	KILROY REALTY LP	2.B	1,300,000	1,262,132
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	10,000,000	9,195,888
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S*-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	1,974,252
06051AB*2	Long Bond Replication	1.F						Bond Forward			761152-A*-8	RESMED INC	1.G	5,900,000	5,652,307
06051AB*2	Long Bond Replication	1.F						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	6,677,345
06051AB*2	Long Bond Replication	1.F						Bond Forward			941848-E*-6	WATERS CORPORATION	2.B	5,500,000	5,245,765
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	2,004,859	1,851,806
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000	14,073,726
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3971*-AB-5	GPT RE LTD	1.G FE	10,700,000	10,063,691
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q5995*-AH-7	MERIDIAN ENERGY LTD	2.A	8,500,000	8,215,456
06051AB*2	Long Bond Replication	1.F						Bond Forward			C01048-AC-4	AIRBUS CANADA LP	1.F FE	200,486	185,181
06051AB*2	Long Bond Replication	1.F						Bond Forward			Q3971*-AB-5	GPT RE LTD	1.G FE	2,300,000	2,163,223
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	674,973
06051AB*2	Long Bond Replication	1.F						Bond Forward			294752-A*-9	EQUITY ONE INC	2.A	1,000,000	963,128
06051AB*2	Long Bond Replication	1.F						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	596,868	571,793
06051AB*2	Long Bond Replication	1.F						Bond Forward			42545*-AD-2	HENDRICKSON HOLDINGS LLC	2.C	1,500,000	1,467,799
06051AB*2	Long Bond Replication	1.F						Bond Forward			49427R-B*-0	KILROY REALTY LP	2.B	100,000	97,087
06051AB*2	Long Bond Replication	1.F						Bond Forward			57169*-AY-3	MARS INC	1.E	1,000,000	919,589
06051AB*2	Long Bond Replication	1.F						Bond Forward			736508-S*-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	87,240

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STATEMENT AS OF JUNE 30, 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	
06051AB*2	Long Bond Replication	1.F						Bond Forward				775198-AQ-3	ROGERS GROUP INC	2.B	500,000	483,152
06051AB*2	Long Bond Replication	1.F						Bond Forward				910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	381,563
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	200,486	185,181
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	1,200,000	1,111,084
06051AB*2	Long Bond Replication	1.F						Bond Forward				Q39718-AB-5	GPT RE LTD	1.G FE	500,000	470,266
06051AB*2	Long Bond Replication	1.F						Bond Forward				Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	1,000,000	966,524
06051AB*2	Long Bond Replication	1.F						Bond Forward				736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	100,000	87,240
06051AB*2	Long Bond Replication	1.F						Bond Forward				Q39718-AB-5	GPT RE LTD	1.G FE	900,000	846,479
06051AB*2	Long Bond Replication	1.F						Bond Forward				294752-A8-9	EQUITY ONE INC	2.A	2,500,000	2,407,820
06051AB*2	Long Bond Replication	1.F						Bond Forward				736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	1,493,000	1,302,500
06051AB*2	Long Bond Replication	1.F						Bond Forward				761152-A*-8	RESMED INC	1.G	2,600,000	2,490,847
06051AB*2	Long Bond Replication	1.F						Bond Forward				775198-AQ-3	ROGERS GROUP INC	2.B	3,900,000	3,768,583
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	7,417,978	6,851,682
06051AB*2	Long Bond Replication	1.F						Bond Forward				Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	3,750,000	3,624,466
06051AB*2	Long Bond Replication	1.F						Bond Forward				294752-A8-9	EQUITY ONE INC	2.A	500,000	481,564
06051AB*2	Long Bond Replication	1.F						Bond Forward				42545#-AD-2	HENDRICKSON HOLDINGS LLC	2.C	5,000,000	4,892,662
06051AB*2	Long Bond Replication	1.F						Bond Forward				45458*-BB-7	INDIANA-AMERICAN WATER CO.	1.G	9,000,000	9,492,175
06051AB*2	Long Bond Replication	1.F						Bond Forward				49427R-B8-0	KILROY REALTY LP	2.B	200,000	194,174
06051AB*2	Long Bond Replication	1.F						Bond Forward				533530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	949,857
06051AB*2	Long Bond Replication	1.F						Bond Forward				736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	268,000	233,804
06051AB*2	Long Bond Replication	1.F						Bond Forward				775198-AQ-3	ROGERS GROUP INC	2.B	1,000,000	966,303
06051AB*2	Long Bond Replication	1.F						Bond Forward				910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	1,200,000	1,144,688
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	400,000	370,361
06051AB*2	Long Bond Replication	1.F						Bond Forward				G73348-AA-1	RRPF ENGINE LEASING LIMITED	2.B FE	500,000	474,060
06051AB*2	Long Bond Replication	1.F						Bond Forward				05279F-AH-2	AUTOLIV ASP INC	2.B FE	1,500,000	1,472,962
06051AB*2	Long Bond Replication	1.F						Bond Forward				294752-A*-1	EQUITY ONE INC	2.A	700,000	674,973
06051AB*2	Long Bond Replication	1.F						Bond Forward				294752-A8-9	EQUITY ONE INC	2.A	1,000,000	963,128
06051AB*2	Long Bond Replication	1.F						Bond Forward				41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	895,302	857,689
06051AB*2	Long Bond Replication	1.F						Bond Forward				49427R-B8-0	KILROY REALTY LP	2.B	300,000	291,261
06051AB*2	Long Bond Replication	1.F						Bond Forward				57169*-AY-3	MARS INC	1.E	2,000,000	1,839,178
06051AB*2	Long Bond Replication	1.F						Bond Forward				761152-A*-8	RESMED INC	1.G	1,300,000	1,245,424
06051AB*2	Long Bond Replication	1.F						Bond Forward				775198-AQ-3	ROGERS GROUP INC	2.B	500,000	483,152
06051AB*2	Long Bond Replication	1.F						Bond Forward				910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	572,344
06051AB*2	Long Bond Replication	1.F						Bond Forward				941848-E#-6	WATERS CORPORATION	2.B	1,200,000	1,144,531
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	601,458	555,542
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	2,000,000	1,851,806
06051AB*2	Long Bond Replication	1.F						Bond Forward				Q5995#-AH-7	MERIDIAN ENERGY LTD	2.A	2,000,000	1,933,049
06051AB*2	Long Bond Replication	1.F						Bond Forward				294752-A8-9	EQUITY ONE INC	2.A	1,100,000	1,059,441
06051AB*2	Long Bond Replication	1.F						Bond Forward				41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	298,434	285,896
06051AB*2	Long Bond Replication	1.F						Bond Forward				49427R-B8-0	KILROY REALTY LP	2.B	100,000	97,087
06051AB*2	Long Bond Replication	1.F						Bond Forward				736508-S8-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	129,000	112,540
06051AB*2	Long Bond Replication	1.F						Bond Forward				761152-A*-8	RESMED INC	1.G	700,000	670,613
06051AB*2	Long Bond Replication	1.F						Bond Forward				910637-UP-6	THE UNITED ILLUMINATING COMPANY	1.G	400,000	381,563
06051AB*2	Long Bond Replication	1.F						Bond Forward				941848-E#-6	WATERS CORPORATION	2.B	600,000	572,265
06051AB*2	Long Bond Replication	1.F						Bond Forward				C01048-AC-4	AIRBUS CANADA LP	1.F FE	1,600,000	1,481,445
17305AC#8	Long Bond Replication	1.G	110,000,000	115,400,000	90,802,563	03/28/2023	03/26/2025	Bond Forward		(14,778,344)		153609-J#-0	SHEETZ INC	2.A	700,000	1,852,748
17305AC#8	Long Bond Replication	1.G						Bond Forward				82104#-AJ-8	SHEETZ INC	2.B	700,000	685,386
17305AC#8	Long Bond Replication	1.G						Bond Forward				941848-F#-7	WATERS CORPORATION	2.B	1,400,000	1,310,537
17305AC#8	Long Bond Replication	1.G						Bond Forward				06235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000	394,121
17305AC#8	Long Bond Replication	1.G						Bond Forward				15189#-B*-0	CENTERPOINT ENERGY RESOURCES CORPO	1.G	7,000,000	6,943,299
17305AC#8	Long Bond Replication	1.G						Bond Forward				74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	8,350,000	

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STATEMENT AS OF JUNE 30, 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			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000	1,897,529
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	14,500,000	14,150,320
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED FONTERRA COOPERATIVE GROUP LIMITED	2.B	14,000,000	13,685,160
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q3920#-AJ-8		1.G FE	12,500,000	11,595,401
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,692,588
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	500,000	489,561
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	948,765
17305AC#8	Long Bond Replication	1.G						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	1,000,000	983,316
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	1,500,000	1,463,826
17305AC#8	Long Bond Replication	1.G						Bond Forward			N4281#-BV-6	KONINKLIJKE VOPAK NV	2.B	800,000	782,731
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	600,000	586,507
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	400,000	394,121
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q8773#-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,522,400
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	300,000	293,737
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	1,000,000	948,765
17305AC#8	Long Bond Replication	1.G						Bond Forward			N4281#-BV-6	KONINKLIJKE VOPAK NV	2.B	400,000	391,365
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q2107#-AL-0	CONTACT ENERGY LIMITED	2.B	1,000,000	977,511
17305AC#8	Long Bond Replication	1.G						Bond Forward			05332*-BJ-6	AUTOMOTIVE RENTALS INC CENTERPOINT ENERGY RESOURCES CORPO	2.A	9,000,000	8,860,503
17305AC#8	Long Bond Replication	1.G						Bond Forward			15189#-B*-0		1.G	2,000,000	1,983,800
17305AC#8	Long Bond Replication	1.G						Bond Forward			42241#-AD-1	HEARST COMMUNICATIONS INC	1.G	4,500,000	4,439,959
17305AC#8	Long Bond Replication	1.G						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,100,000	1,080,847
17305AC#8	Long Bond Replication	1.G						Bond Forward			86468#-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	98,688
17305AC#8	Long Bond Replication	1.G						Bond Forward			N7338#-AC-5	RED ELECTRICA FINANCE B.V. MOSIAC FOREST MANAGEMENT LTD	2.A	1,000,000	994,726
17305AC#8	Long Bond Replication	1.G						Bond Forward			C5847*-AB-9	PARTNERSHIP	2.A PL	1,000,000	1,003,606
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC MOSIAC FOREST MANAGEMENT LTD	2.B	1,400,000	1,370,772
17305AC#8	Long Bond Replication	1.G						Bond Forward			C5847*-AB-9	PARTNERSHIP	2.A PL	500,000	501,803
17305AC#8	Long Bond Replication	1.G						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	4,000,000	3,795,059
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	4,000,000	3,903,536
17305AC#8	Long Bond Replication	1.G						Bond Forward			N4281#-BV-6	KONINKLIJKE VOPAK NV	2.B	1,800,000	1,761,145
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	400,000	387,503
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	985,303
17305AC#8	Long Bond Replication	1.G						Bond Forward			82104#-AJ-8	SHEETZ INC	2.B	1,200,000	1,174,947
17305AC#8	Long Bond Replication	1.G						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC FONTERRA COOPERATIVE GROUP LIMITED	2.B	2,500,000	2,439,710
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q3920#-AJ-8		1.G FE	750,000	695,724
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	600,000	591,182
17305AC#8	Long Bond Replication	1.G						Bond Forward			Q8773#-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,600,000	1,522,400
17305AD*1	Long Bond Replication	1.G	300,000,000	329,619,240	295,145,497	07/17/2023	07/18/2025	Bond Forward	(26,414,177)		27731#-AB-1	EASTGROUP PROPERTIES INC.	2.B	1,500,000	1,461,451
17305AD*1	Long Bond Replication	1.G						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	1,790,603	1,715,378
17305AD*1	Long Bond Replication	1.G						Bond Forward			42241#-AD-1	HEARST COMMUNICATIONS INC	1.G	1,000,000	963,725
17305AD*1	Long Bond Replication	1.G						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST AMERICOLD REALTY OPERATING PARTNER	1.F FE	200,000	188,539
17305AD*1	Long Bond Replication	1.G						Bond Forward			Q3063#-AA-2		2.B FE	1,900,000	1,845,256
17305AD*1	Long Bond Replication	1.G						Bond Forward			031100-P*-5	AMETEK INC	2.A	1,000,000	978,990
17305AD*1	Long Bond Replication	1.G						Bond Forward			07309#-A*-0	BAYPORT POLYMERS LLC	1.E PL	10,000,000	9,870,200
17305AD*1	Long Bond Replication	1.G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC CLARION LION PROPERTIES FUND HOLDI	2.B	300,000	291,421
17305AD*1	Long Bond Replication	1.G						Bond Forward			18055#-AY-8		2.A	400,000	377,030
17305AD*1	Long Bond Replication	1.G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2.A	500,000	480,008

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STATEMENT AS OF JUNE 30, 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			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC .. FOOTBALL CLUB TERM NOTES 2020-XI T	2. B	1,200,000	1,149,951
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	400,000	374,549
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2032 TRUS	1. F FE	100,000	93,637
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1. F FE	500,000	473,159
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502@-AB-6		1. F FE	100,000	95,861
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	2,200,000	2,154,476
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1. F FE	328,660	312,807
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2. A	2,900,000	2,722,585
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1. F	800,000	758,425
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1. F	600,000	568,818
17305AD*1	Long Bond Replication	1. G						Bond Forward			031100-P*-5	AMETEK INC	2. A	1,000,000	978,990
17305AD*1	Long Bond Replication	1. G						Bond Forward			08951*-AJ-9	BORAL INDUSTRIES INC	2. B	500,000	485,701
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC ..	2. B	700,000	670,805
17305AD*1	Long Bond Replication	1. G						Bond Forward			27731#-AB-1	EASTGROUP PROPERTIES INC.	2. B	23,500,000	22,896,072
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	25,700,000	25,168,196
17305AD*1	Long Bond Replication	1. G						Bond Forward			45168D-A@-3	IDEXX LABORATORIES INC.	2. B	14,900,000	14,567,020
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1. F FE	8,800,000	8,522,091
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AJ-8	PRIME PROPERTY FUND LLC	2. A	7,700,000	7,471,619
17305AD*1	Long Bond Replication	1. G						Bond Forward			87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	1. G	38,200,000	37,101,811
17305AD*1	Long Bond Replication	1. G						Bond Forward			08773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD .. BROOKFIELD POWER NEW YORK FINANCE L.P.	1. G FE	24,400,000	23,216,597
17305AD*1	Long Bond Replication	1. G						Bond Forward			11283#-AB-7		2. B PL	500,000	499,730
17305AD*1	Long Bond Replication	1. G						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1. E PL	2,500,000	2,341,285
17305AD*1	Long Bond Replication	1. G						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1. E	600,000	557,866
17305AD*1	Long Bond Replication	1. G						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC . AMERICOLD REALTY OPERATING PARTNER	2. A	1,000,000	947,014
17305AD*1	Long Bond Replication	1. G						Bond Forward			03063#-AA-2		2. B FE	600,000	582,712
17305AD*1	Long Bond Replication	1. G						Bond Forward			08951*-AJ-9	BORAL INDUSTRIES INC	2. B	200,000	194,280
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2. A	100,000	94,258
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2. A	200,000	192,003
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC .. FOOTBALL CLUB TERM NOTES 2020-XI T	2. B	500,000	479,146
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	600,000	561,823
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2032 TRUS	1. F FE	200,000	187,274
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1. F FE	200,000	189,264
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502@-AB-6		1. F FE	100,000	95,861
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	800,000	783,446
17305AD*1	Long Bond Replication	1. G						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1. E PL	500,000	468,257
17305AD*1	Long Bond Replication	1. G						Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1. F FE	200,000	188,539
17305AD*1	Long Bond Replication	1. G						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1. E	100,000	92,978
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2. A	500,000	473,531
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2. A	1,200,000	1,126,587
17305AD*1	Long Bond Replication	1. G						Bond Forward			G174#-AM-0	CADOGAN ESTATES LIMITED	2. B	500,000	497,527
17305AD*1	Long Bond Replication	1. G						Bond Forward			08773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1. G FE	800,000	780,939

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STATEMENT AS OF JUNE 30, 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			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2. B FE	300,000	291,356
17305AD*1	Long Bond Replication	1. G						Bond Forward			031100-P*-5	AMETEK INC	2. A	1,000,000	978,990
17305AD*1	Long Bond Replication	1. G						Bond Forward			038336-E8-8	APTARGROUP INC	2. C	500,000	482,916
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2. A	100,000	94,258
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2. A	100,000	96,002
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	2. B	100,000	96,868
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1. F FE	200,000	189,264
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502#-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1. F FE	100,000	95,861
17305AD*1	Long Bond Replication	1. G						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1. E PL	1,000,000	936,514
17305AD*1	Long Bond Replication	1. G						Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1. E	200,000	185,955
17305AD*1	Long Bond Replication	1. G						Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2. B	500,000	497,527
17305AD*1	Long Bond Replication	1. G						Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2. B FE	2,500,000	2,454,936
17305AD*1	Long Bond Replication	1. G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2. B	2,000,000	1,942,803
17305AD*1	Long Bond Replication	1. G						Bond Forward			17858P-A*-2	CITY OF HOPE	1. F	37,000,000	37,714,513
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2. A	1,100,000	1,036,834
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AI-5	ELECTRIC TRANSMISSION TEXAS LLC	2. B	1,200,000	1,149,951
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	4,400,000	4,308,952
17305AD*1	Long Bond Replication	1. G						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1. G FE	4,476,508	4,288,445
17305AD*1	Long Bond Replication	1. G						Bond Forward			42241#-AJ-8	HEARST COMMUNICATIONS INC	1. G	3,000,000	2,891,174
17305AD*1	Long Bond Replication	1. G						Bond Forward			450319-D*-6	ITC MIDWEST LLC	1. F	3,500,000	3,351,962
17305AD*1	Long Bond Replication	1. G						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2. A	2,900,000	2,722,585
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1. F	800,000	758,425
17305AD*1	Long Bond Replication	1. G						Bond Forward			74264*-AD-8	PRISA LHC LLC	1. F	600,000	568,818
17305AD*1	Long Bond Replication	1. G						Bond Forward			44929#-AJ-3	ICRE REIT HOLDINGS	2. B	14,000,000	14,106,918
17305AD*1	Long Bond Replication	1. G						Bond Forward			03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	2. B FE	4,000,000	3,884,749
17305AD*1	Long Bond Replication	1. G						Bond Forward			031100-P*-5	AMETEK INC	2. A	2,000,000	1,957,979
17305AD*1	Long Bond Replication	1. G						Bond Forward			038336-E*-0	APTARGROUP INC	2. C	1,500,000	1,453,053
17305AD*1	Long Bond Replication	1. G						Bond Forward			038336-E8-8	APTARGROUP INC	2. C	2,000,000	1,931,666
17305AD*1	Long Bond Replication	1. G						Bond Forward			09951*-AJ-9	BORAL INDUSTRIES INC	2. B	600,000	582,841
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	999,460
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2. A	300,000	282,773
17305AD*1	Long Bond Replication	1. G						Bond Forward			18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	2. A	1,200,000	1,152,019
17305AD*1	Long Bond Replication	1. G						Bond Forward			28501*-AI-5	ELECTRIC TRANSMISSION TEXAS LLC	2. B	200,000	191,659
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490#-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	200,000	187,274
17305AD*1	Long Bond Replication	1. G						Bond Forward			34490#-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1. F FE	100,000	93,637
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1. F FE	1,000,000	946,319
17305AD*1	Long Bond Replication	1. G						Bond Forward			34502#-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1. F FE	200,000	191,721
17305AD*1	Long Bond Replication	1. G						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2. A	5,200,000	5,092,398
17305AD*1	Long Bond Replication	1. G						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1. G FE	1,790,603	1,715,378
17305AD*1	Long Bond Replication	1. G						Bond Forward			42241#-AJ-8	HEARST COMMUNICATIONS INC	1. G	1,000,000	963,725
17305AD*1	Long Bond Replication	1. G						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1. E PL	500,000	468,257

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STATEMENT AS OF JUNE 30, 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				56081F-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	282,808
17305AD*1	Long Bond Replication	1. G						Bond Forward				57169*-AU-1	MARS INC	1.E	10,000,000	9,614,284
17305AD*1	Long Bond Replication	1. G						Bond Forward				645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	100,000	92,978
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	600,000	563,293
17305AD*1	Long Bond Replication	1. G						Bond Forward				74264*-AD-8	PRISA LHC LLC	1.F	200,000	189,606
17305AD*1	Long Bond Replication	1. G						Bond Forward				74264*-AD-8	PRISA LHC LLC	1.F	100,000	94,803
													AMERICOLD REALTY OPERATING PARTNER			
17305AD*1	Long Bond Replication	1. G						Bond Forward				03063F-AA-2		2.B FE	7,800,000	7,575,261
17305AD*1	Long Bond Replication	1. G						Bond Forward				031100-P*-5	AMETEK INC	2.A	1,000,000	978,990
17305AD*1	Long Bond Replication	1. G						Bond Forward				038336-E8-8	APTARGROUP INC	2.C	500,000	482,916
													CLARION LION PROPERTIES FUND HOLDI			
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055F-BD-3		2.A	2,400,000	2,304,039
17305AD*1	Long Bond Replication	1. G						Bond Forward				27731F-AB-1	EASTGROUP PROPERTIES INC	2.B	1,500,000	1,461,451
													FOOTBALL CLUB TERM NOTES 2020-XI T			
17305AD*1	Long Bond Replication	1. G						Bond Forward				344908-AC-8		1.F FE	1,000,000	936,372
													FOOTBALL CLUB TERM NOTES 2020-XI T			
17305AD*1	Long Bond Replication	1. G						Bond Forward				344908-AH-7		1.F FE	200,000	187,274
													FOOTBALL CLUB TERM NOTES 2032 TRUS			
17305AD*1	Long Bond Replication	1. G						Bond Forward				34502*-AB-8		1.F FE	700,000	662,423
													FOOTBALL CLUB TERM NOTES 2032-A TR			
17305AD*1	Long Bond Replication	1. G						Bond Forward				345028-AB-6		1.F FE	200,000	191,721
17305AD*1	Long Bond Replication	1. G						Bond Forward				353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	2,200,000	2,154,476
17305AD*1	Long Bond Replication	1. G						Bond Forward				422418-AJ-8	HEARST COMMUNICATIONS INC	1.G	1,000,000	963,725
17305AD*1	Long Bond Replication	1. G						Bond Forward				449298-AJ-3	ICRE REIT HOLDINGS	2.B	4,000,000	4,030,548
17305AD*1	Long Bond Replication	1. G						Bond Forward				56081F-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	188,539
17305AD*1	Long Bond Replication	1. G						Bond Forward				56081F-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	32,866	31,281
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AC-3	PRIME PROPERTY FUND LLC	2.A	600,000	591,106
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	200,000	189,412
17305AD*1	Long Bond Replication	1. G						Bond Forward				74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	1,200,000	1,126,587
17305AD*1	Long Bond Replication	1. G						Bond Forward				Q87738-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	800,000	780,939
													AMERICOLD REALTY OPERATING PARTNER			
17305AD*1	Long Bond Replication	1. G						Bond Forward				03063F-AA-2		2.B FE	600,000	582,712
17305AD*1	Long Bond Replication	1. G						Bond Forward				08951*-AJ-9	BORAL INDUSTRIES INC	2.B	200,000	194,280
													CLARION LION PROPERTIES FUND HOLDI			
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055F-AY-8		2.A	200,000	188,515
													CLARION LION PROPERTIES FUND HOLDI			
17305AD*1	Long Bond Replication	1. G						Bond Forward				18055F-BD-3		2.A	200,000	192,003
17305AD*1	Long Bond Replication	1. G						Bond Forward				28501*-AI-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	100,000	95,829
													FOOTBALL CLUB TERM NOTES 2020-XI T			
17305AD*1	Long Bond Replication	1. G						Bond Forward				344908-AC-8		1.F FE	800,000	749,097
													FOOTBALL CLUB TERM NOTES 2020-XI T			
17305AD*1	Long Bond Replication	1. G						Bond Forward				344908-AH-7		1.F FE	200,000	187,274
													FOOTBALL CLUB TERM NOTES 2032-A TR			
17305AD*1	Long Bond Replication	1. G						Bond Forward				345028-AB-6		1.F FE	100,000	95,861
17305AD*1	Long Bond Replication	1. G						Bond Forward				353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	800,000	783,446
17305AD*1	Long Bond Replication	1. G						Bond Forward				74264*-AD-8	PRISA LHC LLC	1.F	100,000	94,803
17305AD*1	Long Bond Replication	1. G						Bond Forward				74264*-AD-8	PRISA LHC LLC	1.F	100,000	94,803
949746L@8	Long Bond Replication	1.A	200,000,000	271,527,400	244,882,081	07/06/2023	07/08/2025	Bond Forward				294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,639,221
949746L@8	Long Bond Replication	1.A						Bond Forward		(15,566,009)		720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,009,100	949,793
													PROLOGIS TARGETED US LOGISTICS FUN			
949746L@8	Long Bond Replication	1.A						Bond Forward				74340*-AC-8		1.G	3,000,000	2,820,233
949746L@8	Long Bond Replication	1.A						Bond Forward				749868-BB-6	BREEF AMERICA REIT II INC	1.G	200,000	179,651
949746L@8	Long Bond Replication	1.A						Bond Forward				76169F-AL-7	REYES HOLDINGS LLC	1.G PL	1,400,000	1,378,856
949746L@8	Long Bond Replication	1.A						Bond Forward				87305N-A8-5	TTX COMPANY	1.F	1,200,000	1,118,461

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STATEMENT AS OF JUNE 30, 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			88259F-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	900,000	846,275
949746L08	Long Bond Replication	1.A						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	1,100,000	1,060,672
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	2,000,000	1,940,470
949746L08	Long Bond Replication	1.A						Bond Forward			97786F-AK-8	WOLSELEY CAPITAL INC	2.A FE	600,000	586,001
949746L08	Long Bond Replication	1.A						Bond Forward			C5847*-AB-9	MOSIAC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	1,000,000	1,003,606
949746L08	Long Bond Replication	1.A						Bond Forward			28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	2.B	11,100,000	10,637,047
949746L08	Long Bond Replication	1.A						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	15,600,000	15,042,262
949746L08	Long Bond Replication	1.A						Bond Forward			311900-B8-2	FASTENAL COMPANY	1.F	21,500,000	20,184,528
949746L08	Long Bond Replication	1.A						Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,278,207
949746L08	Long Bond Replication	1.A						Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000	1,529,784
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	1,990,181	2,067,977
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	200,018	207,837
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	434,540	451,526
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	410,037	426,066
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	415,038	431,261
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	436,457
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	420,038	436,457
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	420,870
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	405,037	420,870
949746L08	Long Bond Replication	1.A						Bond Forward			64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	1.F PL	400,036	415,674
949746L08	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,100,100	10,447,720
949746L08	Long Bond Replication	1.A						Bond Forward			749868-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000	3,233,724
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	23,500,000	23,039,881
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	11,000,000	10,672,583
949746L08	Long Bond Replication	1.A						Bond Forward			88259F-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	9,600,000	9,026,931
949746L08	Long Bond Replication	1.A						Bond Forward			97786F-AK-8	WOLSELEY CAPITAL INC	2.A FE	15,000,000	14,650,022
949746L08	Long Bond Replication	1.A						Bond Forward			45168D-A8-3	IDEXX LABORATORIES INC	2.B	2,300,000	2,248,600
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	2,000,000	1,880,156
949746L08	Long Bond Replication	1.A						Bond Forward			749868-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	179,651
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	492,449
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,000,000	980,420
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	500,000	485,117
949746L08	Long Bond Replication	1.A						Bond Forward			864688-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	378,256
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-AH-5	TTX COMPANY	1.F	700,000	652,435
949746L08	Long Bond Replication	1.A						Bond Forward			88259F-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	600,000	564,183
949746L08	Long Bond Replication	1.A						Bond Forward			91319F-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	500,000	481,691
949746L08	Long Bond Replication	1.A						Bond Forward			97786F-AK-8	WOLSELEY CAPITAL INC	2.A FE	900,000	879,001
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	1,000,000	940,078
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	300,000	295,469
949746L08	Long Bond Replication	1.A						Bond Forward			864688-AH-5	SUEZ WATER RESOURCES LLC	1.F	400,000	378,256
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-AH-5	TTX COMPANY	1.F	500,000	466,025
949746L08	Long Bond Replication	1.A						Bond Forward			88259F-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	300,000	282,092
949746L08	Long Bond Replication	1.A						Bond Forward			91319F-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	240,846

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STATEMENT AS OF JUNE 30, 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			294752-A*-1	EQUITY ONE INC	2.A	1,700,000	1,639,221
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
949746L08	Long Bond Replication	1.A						Bond Forward			34489*-AA-7		1.F FE	1,500,000	1,469,040
949746L08	Long Bond Replication	1.A						Bond Forward			422410-AD-1	HEARST COMMUNICATIONS INC	1.G	2,500,000	2,466,644
949746L08	Long Bond Replication	1.A						Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	3,000,000	2,854,138
949746L08	Long Bond Replication	1.A						Bond Forward			56081*-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,600,000	2,517,891
949746L08	Long Bond Replication	1.A						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	6,700,000	6,331,780
949746L08	Long Bond Replication	1.A						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000	868,124
949746L08	Long Bond Replication	1.A						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	193,851
949746L08	Long Bond Replication	1.A						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	300,000	290,776
												PROLOGIS TARGETED US LOGISTICS FUN			
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		1.G	14,000,000	13,161,089
949746L08	Long Bond Replication	1.A						Bond Forward			749860-BB-6	RREEF AMERICA REIT II INC	1.G	1,000,000	898,257
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,053,182
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	4,000,000	3,880,939
949746L08	Long Bond Replication	1.A						Bond Forward			864680-AG-7	SUEZ WATER RESOURCES LLC	1.F	600,000	592,128
949746L08	Long Bond Replication	1.A						Bond Forward			864680-AH-5	SUEZ WATER RESOURCES LLC	1.F	1,400,000	1,323,895
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-AA-5	TTX COMPANY	1.F	5,100,000	4,753,458
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	3,300,000	3,103,008
949746L08	Long Bond Replication	1.A						Bond Forward			97786#-AH-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,465,002
949746L08	Long Bond Replication	1.A						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	2,000,000	1,897,529
												ANGLIAN WATER SERVICES FINANCING P			
949746L08	Long Bond Replication	1.A						Bond Forward			G03690-AW-6		1.G FE	500,000	480,734
949746L08	Long Bond Replication	1.A						Bond Forward			G7332#-AG-8	RREF ENGINE LEASING LIMITED	2.B FE	2,000,000	1,996,086
949746L08	Long Bond Replication	1.A						Bond Forward			N73300-AC-5	RED ELECTRICAL FINANCE B.V.	2.A	1,000,000	994,726
949746L08	Long Bond Replication	1.A						Bond Forward			Q87730-AE-8	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	1,200,000	1,171,408
949746L08	Long Bond Replication	1.A						Bond Forward			Q87730-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	2,600,000	2,473,900
949746L08	Long Bond Replication	1.A						Bond Forward			Q91940-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	800,000	775,792
949746L08	Long Bond Replication	1.A						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	300,000	289,274
949746L08	Long Bond Replication	1.A						Bond Forward			451680-A0-3	IDEXX LABORATORIES INC	2.B	7,500,000	7,332,393
949746L08	Long Bond Replication	1.A						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	2,000,000	1,894,027
949746L08	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	4,000,000	3,799,171
949746L08	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,009,100	949,793
												PROLOGIS TARGETED US LOGISTICS FUN			
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		1.G	6,000,000	5,640,467
949746L08	Long Bond Replication	1.A						Bond Forward			749860-BB-6	RREEF AMERICA REIT II INC	1.G	200,000	179,651
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	3,100,000	3,053,182
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	970,235
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-AA-5	TTX COMPANY	1.F	2,200,000	2,050,511
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,800,000	1,692,550
949746L08	Long Bond Replication	1.A						Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	250,000	240,846
949746L08	Long Bond Replication	1.A						Bond Forward			461127-F*-8	INTERTEK FINANCE PLC	2.A	4,000,000	3,805,518
												PROLOGIS TARGETED US LOGISTICS FUN			
949746L08	Long Bond Replication	1.A						Bond Forward			74340*-AC-8		1.G	2,000,000	1,880,156
949746L08	Long Bond Replication	1.A						Bond Forward			749860-BB-6	RREEF AMERICA REIT II INC	1.G	400,000	359,303
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	5,700,000	5,613,915
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,500,000	1,470,631
949746L08	Long Bond Replication	1.A						Bond Forward			83569C-A*-3	SONOVA HOLDING AG	2.A	1,000,000	970,235
949746L08	Long Bond Replication	1.A						Bond Forward			87305N-AA-5	TTX COMPANY	1.F	700,000	652,435
949746L08	Long Bond Replication	1.A						Bond Forward			88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	1,200,000	1,128,366
949746L08	Long Bond Replication	1.A						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	1,009,100	949,793
949746L08	Long Bond Replication	1.A						Bond Forward			749860-BB-6	RREEF AMERICA REIT II INC	1.G	100,000	89,826
949746L08	Long Bond Replication	1.A						Bond Forward			76169*-AL-7	REYES HOLDINGS LLC	1.G PL	500,000	492,449

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STATEMENT AS OF JUNE 30, 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			83569C-AA-3	SONOVA HOLDING AG	2.A	500,000	485,117
38149CC*4	Long Bond Replication	1.C	230,000,000	248,017,506	240,315,586	03/19/2024	03/19/2026	Bond Forward	(4,447,049)		00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B	1.E FE	949,257	831,896
38149CC*4	Long Bond Replication	1.C						Bond Forward			00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON	1.E FE	8,120,000	8,205,585
38149CC*4	Long Bond Replication	1.C						Bond Forward			00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	1.G FE	3,500,000	3,491,285
38149CC*4	Long Bond Replication	1.C						Bond Forward			00216L-AE-3	ASB BANK LTD	1.D FE	2,928,252	2,423,366
38149CC*4	Long Bond Replication	1.C						Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,601,478	2,581,719
38149CC*4	Long Bond Replication	1.C						Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,209,272	6,288,546
38149CC*4	Long Bond Replication	1.C						Bond Forward			05578A-E4-6	BPCE SA	1.E FE	9,984,553	9,840,000
38149CC*4	Long Bond Replication	1.C						Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,779,463	8,418,045
38149CC*4	Long Bond Replication	1.C						Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,047,488	930,416
38149CC*4	Long Bond Replication	1.C						Bond Forward			24422E-WR-6	JOHN DEERE CAPITAL CORP	1.E FE	6,248,551	6,223,375
38149CC*4	Long Bond Replication	1.C						Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	894,294	795,429
38149CC*4	Long Bond Replication	1.C						Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	2,288,519	2,032,763
38149CC*4	Long Bond Replication	1.C						Bond Forward			25243Y-BB-4	DIAGEO CAPITAL PLC	1.G FE	1,121,159	994,286
38149CC*4	Long Bond Replication	1.C						Bond Forward			46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,363,188	5,267,218
38149CC*4	Long Bond Replication	1.C						Bond Forward			58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,003,565	8,028,984
38149CC*4	Long Bond Replication	1.C						Bond Forward			61747Y-FG-5	MORGAN STANLEY	1.E FE	7,990,000	7,949,730
38149CC*4	Long Bond Replication	1.C						Bond Forward			63861V-AH-0	NATIONWIDE BUILDING SOCIETY	1.E FE	12,492,611	12,384,750
38149CC*4	Long Bond Replication	1.C						Bond Forward			693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	840,000	849,190
38149CC*4	Long Bond Replication	1.C						Bond Forward			693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	1.G FE	8,164,757	8,279,599
38149CC*4	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,999,823	1,870,880
38149CC*4	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,112	61,849
38149CC*4	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,863	201,009
38149CC*4	Long Bond Replication	1.C						Bond Forward			74977R-DR-2	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000	29,382,584
38149CC*4	Long Bond Replication	1.C						Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	275,317	254,270
38149CC*4	Long Bond Replication	1.C						Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	7,536,113	7,204,311
38149CC*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	11,753	10,743
38149CC*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	67,589	61,782
38149CC*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	528,546	482,866
38149CC*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	91,921	83,977
38149CC*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	1,723,519	1,574,562
38149CC*4	Long Bond Replication	1.C						Bond Forward			89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,586,767	3,860,642
38149CC*4	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,697,416	1,629,756
38149CC*4	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,544	287,604
38149CC*4	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,316	431,406
38149CC*4	Long Bond Replication	1.C						Bond Forward			00138C-AV-0	COREBRIDGE GLOBAL FUNDING	1.F FE	10,472,820	10,699,451
38149CC*4	Long Bond Replication	1.C						Bond Forward			05578A-E4-6	BPCE SA	1.E FE	1,962,723	1,968,000
38149CC*4	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,100,018	8,370,213
38149CC*4	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	20,010,000	20,550,670
38149CC*4	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,665,605	6,829,683
38149CC*4	Long Bond Replication	1.C						Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,907,126	8,216,160
38149CC*4	Long Bond Replication	1.C						Bond Forward			61747Y-FH-3	MORGAN STANLEY	1.E FE	5,440,000	5,675,878
38149CC*4	Long Bond Replication	1.C						Bond Forward			67021C-AU-1	INSTAR ELECTRIC CO	1.F FE	5,288,860	5,361,098
38149CC*4	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,283	111,592
38149CC*4	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,899,832	1,777,336
38149CC*4	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	387,672	362,672

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STATEMENT AS OF JUNE 30, 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
381490C*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	626,147	572,568
381490C*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	1,846,070	1,689,217
381490C*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	321,056	293,777
381490C*4	Long Bond Replication	1.C						Bond Forward			808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000	9,247,099
381490C*4	Long Bond Replication	1.C						Bond Forward			902613-BH-0	UBS GROUP AG	1.G FE	7,857,091	7,901,932
381490C*4	Long Bond Replication	1.C						Bond Forward			902613-BJ-6	UBS GROUP AG	1.G FE	8,400,000	8,383,284
381490C*4	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	634,674	575,208
381490C*4	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	2,096,808	2,013,228
381490C*4	Long Bond Replication	1.C						Bond Forward			808513-BW-4	CHARLES SCHWAB CORPORATION	1.F FE	281,064	291,055
381490C*4	Long Bond Replication	1.C						Bond Forward			103730-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	143,138	141,854
381490C*4	Long Bond Replication	1.C						Bond Forward			539830-CA-5	LOCKHEED MARTIN CORPORATION	1.F FE	113,325	116,836
381490C*4	Long Bond Replication	1.C						Bond Forward			902613-BH-0	UBS GROUP AG	1.G FE	200,000	199,796
381490C*4	Long Bond Replication	1.C						Bond Forward			902613-BJ-6	UBS GROUP AG	1.G FE	199,187	199,602
89114PA*1	Long Bond Replication	1.C	125,000,000	176,506,175	167,760,105	01/23/2024	01/23/2026	Bond Forward	(2,970,620)	(2,970,620)	151895-DE-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000	959,437
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,749,283
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	759,349
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	382,221
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	950,941
89114PA*1	Long Bond Replication	1.C						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	600,000	586,954
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000	868,124
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	200,000	193,851
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	300,000	290,776
89114PA*1	Long Bond Replication	1.C						Bond Forward			90312*-AC-8	UNS GAS INC	1.G	11,253,175	10,988,158
89114PA*1	Long Bond Replication	1.C						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	23,000,000	22,151,942
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	2,750,000	2,635,498
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	3,900,000	3,775,637
89114PA*1	Long Bond Replication	1.C						Bond Forward			03028P-C8-3	AMERICAN TRANSMISSION COMPANY	1.F	2,700,000	2,646,942
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	508,957
89114PA*1	Long Bond Replication	1.C						Bond Forward			864688-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	98,688
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724F-AF-5	POWERCO LIMITED	2.B FE	300,000	295,057
89114PA*1	Long Bond Replication	1.C						Bond Forward			05279F-AH-2	AUTOLIV ASP INC	2.B FE	750,000	736,481
89114PA*1	Long Bond Replication	1.C						Bond Forward			422418-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	946,275
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	500,000	479,181
89114PA*1	Long Bond Replication	1.C						Bond Forward			451680-B8-2	IDEXX LABORATORIES INC	2.B	2,300,000	2,220,465
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,849,570
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	189,837
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	950,941
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	508,957
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	200,000	193,622
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	850,538
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	385,833
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	200,000	192,293
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	482,244
89114PA*1	Long Bond Replication	1.C						Bond Forward			G20448-BC-8	COMPASS GROUP PLC	1.G	1,000,000	964,607
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	1,700,000	1,633,306
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724F-AF-5	POWERCO LIMITED	2.B FE	500,000	491,761
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q91948-AC-1	TRANSPONER NEW ZEALAND LIMITED	1.D	200,000	193,948
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	949,857
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	100,000	96,811
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	482,244
89114PA*1	Long Bond Replication	1.C						Bond Forward			G4622F-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	491,658
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724F-AF-5	POWERCO LIMITED	2.B FE	1,000,000	983,522

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STATEMENT AS OF JUNE 30, 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			03028P-C8-3	AMERICAN TRANSMISSION COMPANY	1.F	2,500,000	2,450,872
89114PA*1	Long Bond Replication	1.C						Bond Forward			422410-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,781,530
89114PA*1	Long Bond Replication	1.C						Bond Forward			45168D-B8-2	IDEXX LABORATORIES INC	2.B	8,300,000	8,012,981
89114PA*1	Long Bond Replication	1.C						Bond Forward			49427R-B8-0	KILROY REALTY LP	2.B	600,000	582,522
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,749,283
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	569,512
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	382,221
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-9	PRIME PROPERTY FUND LLC	2.A	2,300,000	2,226,658
89114PA*1	Long Bond Replication	1.C						Bond Forward			941848-F8-7	WATERS CORPORATION	2.B	1,400,000	1,310,537
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724F-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,278,578
89114PA*1	Long Bond Replication	1.C						Bond Forward			03028P-C8-3	AMERICAN TRANSMISSION COMPANY	1.F	4,300,000	4,215,500
89114PA*1	Long Bond Replication	1.C						Bond Forward			05279F-AH-2	AUTOLIV ASP INC	2.B FE	250,000	245,494
89114PA*1	Long Bond Replication	1.C						Bond Forward			294752-A*-1	EQUITY ONE INC	2.A	700,000	674,973
89114PA*1	Long Bond Replication	1.C						Bond Forward			294752-A8-9	EQUITY ONE INC	2.A	1,000,000	963,128
89114PA*1	Long Bond Replication	1.C						Bond Forward			422410-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	946,275
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	4,000,000	3,833,452
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,849,570
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	94,919
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	286,666
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000	1,017,915
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	200,000	193,622
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	850,538
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	385,833
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	96,925
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	96,925
89114PA*1	Long Bond Replication	1.C						Bond Forward			761152-A*-8	RESMED INC	1.G	2,300,000	2,203,442
89114PA*1	Long Bond Replication	1.C						Bond Forward				ANGLIAN WATER SERVICES FINANCING P			
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6		1.G FE	200,000	192,293
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	1,928,977
89114PA*1	Long Bond Replication	1.C						Bond Forward			G2044B-BC-8	COMPASS GROUP PLC	1.G	1,500,000	1,446,910
89114PA*1	Long Bond Replication	1.C						Bond Forward			G4622F-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,441,607
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000	3,266,611
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q7724F-AF-5	POWERCO LIMITED	2.B FE	500,000	491,761
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q9194B-AC-1	TRANSPONER NEW ZEALAND LIMITED	1.D	2,000,000	1,939,480
89114PA*1	Long Bond Replication	1.C						Bond Forward			G7334B-AG-6	RRPF ENGINE LEASING LTD	2.B FE	10,500,000	10,614,797
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,500,000	1,437,544
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000	2,035,830
89114PA*1	Long Bond Replication	1.C						Bond Forward			151895-D8-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	191,887
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	1,750,000	1,677,135
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	189,837
89114PA*1	Long Bond Replication	1.C						Bond Forward			61201F-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	508,957
89114PA*1	Long Bond Replication	1.C						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	978,257
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	1,700,000	1,606,571
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	200,000	192,916
89114PA*1	Long Bond Replication	1.C						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	100,000	96,925
89114PA*1	Long Bond Replication	1.C						Bond Forward			86468B-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	98,688
89114PA*1	Long Bond Replication	1.C						Bond Forward				ANGLIAN WATER SERVICES FINANCING P			
89114PA*1	Long Bond Replication	1.C						Bond Forward			G03698-AW-6		1.G FE	100,000	96,147
89114PA*1	Long Bond Replication	1.C						Bond Forward			G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	482,244
89114PA*1	Long Bond Replication	1.C						Bond Forward			G2044B-BC-8	COMPASS GROUP PLC	1.G	1,000,000	964,607
89114PA*1	Long Bond Replication	1.C						Bond Forward			G4622F-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	491,658
89114PA*1	Long Bond Replication	1.C						Bond Forward			G7332F-AG-8	RRPF ENGINE LEASING LIMITED	2.B FE	500,000	499,022
89114PA*1	Long Bond Replication	1.C						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000	2,497,997

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STATEMENT AS OF JUNE 30, 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			091948-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000	872,766
89114PA*1	Long Bond Replication	1.C						Bond Forward			151895-D8-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	191,887
89114PA*1	Long Bond Replication	1.C						Bond Forward			451680-B8-2	IDEXX LABORATORIES INC	2.B	4,500,000	4,344,387
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	949,857
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	379,675
89114PA*1	Long Bond Replication	1.C						Bond Forward			56081F-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	95,555
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	MARS INC	1.E	2,000,000	1,901,883
89114PA*1	Long Bond Replication	1.C						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,000,000	978,257
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	1,000,000	968,112
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	850,538
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	385,833
												ANGLIAN WATER SERVICES FINANCING P			
89114PA*1	Long Bond Replication	1.C						Bond Forward			603698-AW-6		1.G FE	200,000	192,293
89114PA*1	Long Bond Replication	1.C						Bond Forward			151895-D8-5	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	287,831
89114PA*1	Long Bond Replication	1.C						Bond Forward			553530-A8-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	949,857
89114PA*1	Long Bond Replication	1.C						Bond Forward			57169*-AX-5	MARS INC	1.E	1,000,000	950,941
89114PA*1	Long Bond Replication	1.C						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	800,000	771,666
89114PA*1	Long Bond Replication	1.C						Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.F	3,000,000	2,875,089
94978*BU4	Long Bond Replication	1.C	70,000,000	94,982,171	84,539,537	03/25/2024	03/25/2027	Bond Forward	(1,893,560)		055650-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000	2,179,526
94978*BU4	Long Bond Replication	1.C						Bond Forward			149123-CX-5	CATERPILLAR INC	1.F FE	3,084,537	2,603,535
94978*BU4	Long Bond Replication	1.C						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,004	1,031,206
94978*BU4	Long Bond Replication	1.C						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,641	371,234
94978*BU4	Long Bond Replication	1.C						Bond Forward			208250-AY-0	CONOCOPHILLIPS	1.F FE	1,197,628	1,077,274
94978*BU4	Long Bond Replication	1.C						Bond Forward			208250-AY-0	CONOCOPHILLIPS	1.F FE	1,197,628	1,077,274
94978*BU4	Long Bond Replication	1.C						Bond Forward			210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,745,125	3,717,638
94978*BU4	Long Bond Replication	1.C						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,795,865	2,695,224
94978*BU4	Long Bond Replication	1.C						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,675	211,768
94978*BU4	Long Bond Replication	1.C						Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	212,906	175,041
94978*BU4	Long Bond Replication	1.C						Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,016,142	835,422
94978*BU4	Long Bond Replication	1.C						Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,896,680	1,591,280
94978*BU4	Long Bond Replication	1.C						Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,843,000	1,785,554
94978*BU4	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,049,071	983,304
94978*BU4	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	395,650	370,846
94978*BU4	Long Bond Replication	1.C						Bond Forward			437076-CF-7	HOME DEPOT INC	1.F FE	4,140,458	3,465,689
94978*BU4	Long Bond Replication	1.C						Bond Forward			458140-BH-2	INTEL CORPORATION	1.G FE	2,428,855	2,110,152
94978*BU4	Long Bond Replication	1.C						Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,247	663,320
94978*BU4	Long Bond Replication	1.C						Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,045,497	2,586,119
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,136	239,708
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,273,472	1,222,508
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,393	364,210
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,374	81,815
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	65,983	63,341
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,770	13,196
												MITSUBISHI UFJ FINANCIAL GROUP INC			
94978*BU4	Long Bond Replication	1.C						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873	267,127
												MITSUBISHI UFJ FINANCIAL GROUP INC			
94978*BU4	Long Bond Replication	1.C						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,433	90,552
												MITSUBISHI UFJ FINANCIAL GROUP INC			
94978*BU4	Long Bond Replication	1.C						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000	1,274,488
												MITSUBISHI UFJ FINANCIAL GROUP INC			
94978*BU4	Long Bond Replication	1.C						Bond Forward			606822-BX-1		1.G FE	551,527	452,238
94978*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000	998,445
94978*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925	298,511

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STATEMENT AS OF JUNE 30, 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*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075	52,371
94978*BU4	Long Bond Replication	1.C						Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000	1,653,000
94978*BU4	Long Bond Replication	1.C						Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,353,537	1,115,775
94978*BU4	Long Bond Replication	1.C						Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	2,825,984
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	1,699,631	1,618,383
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	505,890	481,707
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.F FE	87,981	83,775
94978*BU4	Long Bond Replication	1.C						Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,447,584	1,318,398
94978*BU4	Long Bond Replication	1.C						Bond Forward			678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	1.G FE	1,668,238	1,454,784
94978*BU4	Long Bond Replication	1.C						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	1,997,811	1,871,280
94978*BU4	Long Bond Replication	1.C						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	395,567	370,513
94978*BU4	Long Bond Replication	1.C						Bond Forward			70213B-AB-7	PARTNERRE FINANCE B LLC	1.G FE	131,856	123,504
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	1,098,002	991,639
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	600,222	540,894
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	38,431	34,707
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	82,530	74,373
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	214,110	193,370
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,510	24,791
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	27,132	24,503
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	3,486	3,142
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	4,871	4,399
94978*BU4	Long Bond Replication	1.C						Bond Forward			70450Y-AE-3	PAYPAL HOLDINGS INC	1.G FE	10,458	9,424
94978*BU4	Long Bond Replication	1.C						Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	949,155	902,206
94978*BU4	Long Bond Replication	1.C						Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	1,099,021	1,044,659
94978*BU4	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	230,837	218,313
94978*BU4	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	154,539	145,542
94978*BU4	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	115,420	109,156
94978*BU4	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	77,270	72,771
94978*BU4	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	898,585	849,834
94978*BU4	Long Bond Replication	1.C						Bond Forward			773903-AH-2	ROCKWELL AUTOMATION INC	1.G FE	601,581	566,556
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	833,692	797,785
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	539,484	516,214
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,014	62,214
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	48,763	46,660
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,745,095	2,999,250
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,411	359,910
94978*BU4	Long Bond Replication	1.C						Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	659,935	590,791
94978*BU4	Long Bond Replication	1.C						Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	115,488	103,388
94978*BU4	Long Bond Replication	1.C						Bond Forward			883556-BZ-4	THERMO FISHER SCIENTIFIC INC	1.G FE	3,347,510	2,996,776
94978*BU4	Long Bond Replication	1.C						Bond Forward			89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,498,796	2,476,425
94978*BU4	Long Bond Replication	1.C						Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	1,841,035	1,753,837
94978*BU4	Long Bond Replication	1.C						Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	503,548	479,698
94978*BU4	Long Bond Replication	1.C						Bond Forward			904764-AY-3	UNILEVER CAPITAL CORP	1.E FE	87,574	83,426
94978*BU4	Long Bond Replication	1.C						Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,489,359	2,374,975
94978*BU4	Long Bond Replication	1.C						Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000	1,103,401
94978*BU4	Long Bond Replication	1.C						Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	921,008	763,893
94978*BU4	Long Bond Replication	1.C						Bond Forward			11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,403,007	2,385,850
94978*BU4	Long Bond Replication	1.C						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,385,744	1,300,257
94978*BU4	Long Bond Replication	1.C						Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	318,000	308,088
94978*BU4	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,385,773	1,298,898
94978*BU4	Long Bond Replication	1.C						Bond Forward			44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	1.G FE	1,981,322	2,001,820

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STATEMENT AS OF JUNE 30, 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*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	685,709	658,251
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,255	114,479
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,887	23,850
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,883	95,883
94978*BU4	Long Bond Replication	1.C						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,300	147,868
94978*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	539,586
94978*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	95,090
94978*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	94,664
94978*BU4	Long Bond Replication	1.C						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	424,825	380,360
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	99,978	95,199
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	159,224	151,613
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	915,542	871,776
94978*BU4	Long Bond Replication	1.C						Bond Forward			67021C-AM-9	INSTAR ELECTRIC CO	1.F FE	628,628	571,194
94978*BU4	Long Bond Replication	1.C						Bond Forward			744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	1.E FE	499,555	474,845
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,408	8,044
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,309	6,035
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	117,173	112,092
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	87,885	84,069
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	245,278	234,643
94978*BU4	Long Bond Replication	1.C						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	147,177	140,786
94978*BU4	Long Bond Replication	1.C						Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,076,780	2,066,760
94978*BU4	Long Bond Replication	1.C						Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	833,049	759,992
94978*BU4	Long Bond Replication	1.C						Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,362	142,499
94978*BU4	Long Bond Replication	1.C						Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,578	82,670
94978*BH3	Long Bond Replication	1.C	185,000,000	266,532,532	207,439,530	03/26/2021	09/25/2024	Bond Forward	(48,024,339)		537008-C*-3	LITTELFUSE INC	2.B	200,000	196,676
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	1,500,000	1,480,105
94978*BH3	Long Bond Replication	1.C						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	300,000	295,014
94978*BH3	Long Bond Replication	1.C						Bond Forward			63486*-AB-7	NATIONAL BASKETBALL ASSOCIATION IN	1.G FE	6,000,000	5,907,519
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	800,000	789,390
94978*BH3	Long Bond Replication	1.C						Bond Forward			406248-AW-0	HALLMARK CARDS INC	2.C PL	3,000,000	2,976,377
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	700,000	695,642
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	800,000	795,019
94978*BH3	Long Bond Replication	1.C						Bond Forward			46659*-AA-5	JM FAMILY AUTOMOTIVE LLC	2.B	800,000	792,624
94978*BH3	Long Bond Replication	1.C						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	200,000	196,676
94978*BH3	Long Bond Replication	1.C						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	1,000,000	980,420
94978*BH3	Long Bond Replication	1.C						Bond Forward			97786#-AN-2	WOLSELEY CAPITAL INC	2.A FE	200,000	197,802
94978*BH3	Long Bond Replication	1.C						Bond Forward			Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	1,400,000	1,384,482
94978*BH3	Long Bond Replication	1.C						Bond Forward			Q7450#-AE-0	PERTH AIRPORT PTY LTD	2.B FE	600,000	584,159
94978*BH3	Long Bond Replication	1.C						Bond Forward			05565E-AV-1	BMW US CAPITAL LLC	1.F FE	4,298,595	4,111,617
94978*BH3	Long Bond Replication	1.C						Bond Forward			12636Y-AC-6	CRH AMERICA FINANCE INC	2.A FE	5,485,883	5,270,760
94978*BH3	Long Bond Replication	1.C						Bond Forward			166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	1.G FE	3,893,578	3,711,708
94978*BH3	Long Bond Replication	1.C						Bond Forward			2027AO-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	2,599,588	2,522,598
94978*BH3	Long Bond Replication	1.C						Bond Forward			30217A-AB-9	EXPERIAN FINANCE PLC	2.A FE	2,752,150	2,645,913
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,950,000	1,869,953
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,348,368	1,294,583
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	1,048,470	1,006,898
94978*BH3	Long Bond Replication	1.C						Bond Forward			39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	1.F FE	599,167	575,370
94978*BH3	Long Bond Replication	1.C						Bond Forward			42981C-AA-6	HIGH STREET FUNDING TRUST I	2.A FE	1,350,000	1,274,522
94978*BH3	Long Bond Replication	1.C						Bond Forward			62954H-AD-7	NIT FINANCE CORP	1.F FE	4,600,000	4,054,578

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STATEMENT AS OF JUNE 30, 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						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II ... PERIOD RICARD INTERNATIONAL FINANC	1.D FE	3,149,375	2,782,269
94978*BH3	Long Bond Replication	1.C						Bond Forward			714270-AA-6		2.A FE	5,837,852	5,085,171
94978*BH3	Long Bond Replication	1.C						Bond Forward			78516F-AA-7	SABAL TRAIL TRANSMISSION LLC	2.A FE	4,100,000	3,947,767
94978*BH3	Long Bond Replication	1.C						Bond Forward			151895-DH-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	21,451,646
94978*BH3	Long Bond Replication	1.C						Bond Forward			151895-DH-3	CENTERPOINT PROPERTIES TRUST CLARION LION PROPERTIES FUND HOLDI	1.G FE	22,700,000	21,451,646
94978*BH3	Long Bond Replication	1.C						Bond Forward			18055H-AY-8		2.A	3,200,000	3,016,243
94978*BH3	Long Bond Replication	1.C						Bond Forward			23386F-AH-5	DAIRY FARMERS OF AMERICA	2.B	1,800,000	1,779,918
94978*BH3	Long Bond Replication	1.C						Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185	10,006,372
94978*BH3	Long Bond Replication	1.C						Bond Forward			42241H-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000	5,782,348
94978*BH3	Long Bond Replication	1.C						Bond Forward			458830-EH-9	INTERMOUNTAIN GAS CO	2.A	1,100,000	1,016,792
94978*BH3	Long Bond Replication	1.C						Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E PL	12,000,000	11,238,169
94978*BH3	Long Bond Replication	1.C						Bond Forward			46659*-AA-5	JM FAMILY AUTOMOTIVE LLC	2.B	12,400,000	12,285,669
94978*BH3	Long Bond Replication	1.C						Bond Forward			645869-DH-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000	2,603,372
94978*BH3	Long Bond Replication	1.C						Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	6,100,000	5,777,079
94978*BH3	Long Bond Replication	1.C						Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	26,300,000	24,691,026
94978*BH3	Long Bond Replication	1.C						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	4,500,000	4,266,138
94978*BH3	Long Bond Replication	1.C						Bond Forward			74264*-AD-8	PRISA LHC LLC	1.F	5,500,000	5,214,169
94978*BH3	Long Bond Replication	1.C						Bond Forward			91319H-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000	6,743,680
94978*BH3	Long Bond Replication	1.C						Bond Forward			G1744H-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000	5,970,321
94978*BH3	Long Bond Replication	1.C						Bond Forward			G7334H-AA-1	RRFP ENGINE LEASING LIMITED	2.B FE	2,000,000	1,896,239
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	933,334	927,523
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	1,066,666	1,060,025
94978*BH3	Long Bond Replication	1.C						Bond Forward			23386F-AH-5	DAIRY FARMERS OF AMERICA	2.B	200,000	197,769
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	400,000	394,695
94978*BH3	Long Bond Replication	1.C						Bond Forward			40624H-AW-0	HALLMARK CARDS INC	2.C PL	3,000,000	2,976,377
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	233,333	231,880
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	266,667	265,007
94978*BH3	Long Bond Replication	1.C						Bond Forward			53700H-C*-3	LITTELFUSE INC	2.B	100,000	98,338
94978*BH3	Long Bond Replication	1.C						Bond Forward			57169*-AT-4	MARS INC	1.E	1,000,000	993,606
94978*BH3	Long Bond Replication	1.C						Bond Forward			Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	300,000	296,675
94978*BH3	Long Bond Replication	1.C						Bond Forward			23386F-AH-5	DAIRY FARMERS OF AMERICA	2.B	100,000	98,884
94978*BH3	Long Bond Replication	1.C						Bond Forward			40624H-AW-0	HALLMARK CARDS INC	2.C PL	1,000,000	992,126
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,749,600
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	2,100,000	2,086,926
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	2,400,000	2,385,058
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	251,050	248,444
94978*BH3	Long Bond Replication	1.C						Bond Forward			46659*-AA-5	JM FAMILY AUTOMOTIVE LLC	2.B	4,400,000	4,359,431
94978*BH3	Long Bond Replication	1.C						Bond Forward			53700H-C*-3	LITTELFUSE INC NATIONAL BASKETBALL ASSOCIATION IN	2.B	800,000	786,703
94978*BH3	Long Bond Replication	1.C						Bond Forward			63486*-AB-7		1.G FE	6,000,000	5,907,519
94978*BH3	Long Bond Replication	1.C						Bond Forward			76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	2.A FE	6,500,000	6,372,733
94978*BH3	Long Bond Replication	1.C						Bond Forward			81725T-GH-1	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,957,009
94978*BH3	Long Bond Replication	1.C						Bond Forward			97786F-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	890,108
94978*BH3	Long Bond Replication	1.C						Bond Forward			Q3958H-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	5,500,000	5,449,246
94978*BH3	Long Bond Replication	1.C						Bond Forward			48121H-AE-1	JRD HOLDINGS LLC	2.B PL	2,222,222	2,226,282
94978*BH3	Long Bond Replication	1.C						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	2,700,000	2,664,190
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	233,333	231,880
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AH-5	ITC MIDWEST LLC	1.F	266,667	265,007
94978*BH3	Long Bond Replication	1.C						Bond Forward			53700H-C*-3	LITTELFUSE INC	2.B	600,000	590,028
94978*BH3	Long Bond Replication	1.C						Bond Forward			80689H-BH-8	SCHNEIDER NATIONAL LEASING INC	2.B	250,000	245,581
94978*BH3	Long Bond Replication	1.C						Bond Forward			Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	500,000	494,458

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STATEMENT AS OF JUNE 30, 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						Bond Forward			27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	2,700,000	2,664,190
94978*BH3	Long Bond Replication	1.C						Bond Forward			450319-AA-5	ITC MIDWEST LLC	1.F	251,050	248,444
94978*BH3	Long Bond Replication	1.C						Bond Forward			537008-C*-3	LITTELFUSE INC	2.B	500,000	491,690
12607@NV8	CD SWAP	2.B	50,000,000	71,890,761	40,295,043	12/02/2021	12/20/2026	CD SWAP	506,234	825,043	912803-FV-0	TREASURY STRIP (PRIN)	1.A	54,397,359	30,053,000
12607@NV8	CD SWAP	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	16,987,168	9,417,000
12607@RY8	CD SWAP	2.B	50,000,000	71,976,560	31,913,043	01/22/2022	12/20/2026	CD SWAP	497,041	825,043	912803-FM-0	TREASURY STRIP	1.A	71,479,519	31,088,000
12607@RZ5	CD SWAP	2.B	50,000,000	58,439,029	41,053,555	01/25/2022	12/20/2026	CD SWAP	466,128	825,043	912810-RS-9	TREASURY BOND	1.A	48,741,231	35,136,500
12607@RZ5	CD SWAP	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,231,670	5,092,012
12607@s18	CD SWAP	2.B	50,000,000	53,406,874	33,754,543	02/05/2022	12/20/2026	CD SWAP	412,428	825,043	912810-SX-7	TREASURY BOND	1.A	52,994,446	32,929,500
12607@su5	CD SWAP	2.B	50,000,000	70,857,973	37,181,443	02/25/2022	12/20/2026	CD SWAP	319,365	825,043	912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,499,503	18,178,200
12607@su5	CD SWAP	2.B						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	35,039,105	18,178,200
12607@V1	CD SWAP	2.B	50,000,000	75,715,091	44,736,548	04/27/2022	06/20/2027	CD SWAP	266,220	936,548	912810-SS-8	TREASURY BOND	1.A	75,448,870	43,800,000
12607@VD9	Corporate Bond Replication	2.B	50,000,000	83,306,538	45,270,178	05/12/2022	06/20/2027	CD SWAP	170,239	936,548	912810-SL-3	TREASURY BOND	1.A	83,136,299	44,333,630
REPLCDX5	Corporate Bond Replication	2.B	125,000,000	130,531,171	67,073,796	02/06/2024	12/20/2028	CD SWAP	2,268,357	2,641,836	912810-SN-9	TREASURY BOND	1.A	30,000,000	14,868,900
REPLCDX5	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	49,347,383	24,781,500
REPLCDX5	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,915,431	24,781,500
06051AB@0	Corporate Bond Replication	2.B	125,000,000	132,266,948	70,342,936	01/23/2024	12/20/2028	CD SWAP	2,259,477	2,641,836	912803-FM-0	TREASURY STRIP	1.A	31,310,725	14,922,240
06051AB@0	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,234,645	15,026,500
06051AB@0	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	17,457,757	9,616,960
06051AB@0	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	32,724,614	18,031,800
06051AB@0	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	21,279,731	10,103,600
12607@X08	Corporate Bond Replication	2.B	50,000,000	81,366,794	45,406,688	06/14/2022	06/20/2027	CD SWAP	30,892	936,548	912810-SS-8	TREASURY BOND	1.A	81,335,902	44,470,140
12607@Z08	CDS replication program	1.G	50,000,000	74,837,300	44,736,548	08/31/2022	06/20/2027	CD SWAP	121,488	936,548	912810-SS-8	TREASURY BOND	1.A	74,715,812	43,800,000
06739G0B6	Corporate Bond Replication	1.F	25,000,000	100,992,861	63,492,867	10/21/2023	12/20/2028	CD SWAP	185,906	528,367	912810-SX-7	TREASURY BOND	1.A	50,964,118	32,929,500
06739G0B6	Corporate Bond Replication	1.F						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	49,842,837	30,035,000
06051AA#9	CL0 replication program	1.D	200,000,000	219,190,787	196,057,502	04/04/2022	03/10/2032	IR SWAP		(23,503,195)	001200-AA-4	AGL_2022-17A-A	1.A FE	25,000,000	25,032,468
06051AA#9	CL0 replication program	1.D						IR SWAP			001200-AC-0	AGL_2022-17A-B	1.C FE	3,400,000	3,408,330
06051AA#9	CL0 replication program	1.D						IR SWAP			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,280,199
06051AA#9	CL0 replication program	1.D						IR SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000	4,502,360
06051AA#9	CL0 replication program	1.D						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,504,250
06051AA#9	CL0 replication program	1.D						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,490,787	2,501,250
06051AA#9	CL0 replication program	1.D						IR SWAP			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	5,008,895
06051AA#9	CL0 replication program	1.D						IR SWAP			150320-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	10,029,717
06051AA#9	CL0 replication program	1.D						IR SWAP			150320-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,499,741
06051AA#9	CL0 replication program	1.D						IR SWAP			150320-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,501,809
06051AA#9	CL0 replication program	1.D						IR SWAP			29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	1.A FE	10,000,000	10,019,540
06051AA#9	CL0 replication program	1.D						IR SWAP			29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	1.C FE	4,500,000	4,493,259
06051AA#9	CL0 replication program	1.D						IR SWAP			36321R-AA-4	GALAXY CLO LTD GALXY_2022-30A	1.A FE	7,500,000	7,500,272
06051AA#9	CL0 replication program	1.D						IR SWAP			36321R-AC-0	GALAXY CLO LTD GALXY_2022-30A	1.C FE	2,700,000	2,708,931
06051AA#9	CL0 replication program	1.D						IR SWAP			55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	1.A FE	3,000,000	3,010,242
06051AA#9	CL0 replication program	1.D						IR SWAP			55953W-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	1.F FE	1,450,000	1,453,013
06051AA#9	CL0 replication program	1.D						IR SWAP			67098W-AA-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.A FE	10,000,000	10,008,463
06051AA#9	CL0 replication program	1.D						IR SWAP			67098W-AA-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	1.C FE	5,000,000	5,026,982
06051AA#9	CL0 replication program	1.D						IR SWAP			69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	1.A FE	25,000,000	25,062,505
06051AA#9	CL0 replication program	1.D						IR SWAP			69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	1.C FE	3,700,000	3,711,656
06051AA#9	CL0 replication program	1.D						IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	10,032,218
06051AA#9	CL0 replication program	1.D						IR SWAP			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,502,500
06051AA#9	CL0 replication program	1.D						IR SWAP			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,451,700
06051AA#9	CL0 replication program	1.D						IR SWAP			75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	7,500,000	7,526,229

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STATEMENT AS OF JUNE 30, 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			
06051AA#9	CL0 replication program	.....	.....	.....	.....	.....	IR SWAP	.....	.....	.....	75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	1.C FE	.....	3,500,000	.....	3,521,548
06051AA#9	CL0 replication program	.....	.....	.....	.....	.....	IR SWAP	.....	.....	.....	83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	.....	27,500,000	.....	27,526,802
06051AA#9	CL0 replication program	.....	.....	.....	.....	.....	IR SWAP	.....	.....	.....	83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	.....	4,750,000	.....	4,735,820
17305AB#9	CL0 replication program	.....	.....	100,000,000	.....	.....	Interest Rate Swap	.....	(17,676,952)	.....	00141Y-AA-3	AIG CLO AIGIM_21-1	1.A FE	.....	37,900,000	.....	37,900,299
17305AB#9	CL0 replication program	.....	.....	.....	.....	.....	Interest Rate Swap	.....	.....	.....	26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	1.A FE	.....	9,100,000	.....	9,117,723
17305AB#9	CL0 replication program	.....	.....	.....	.....	.....	Interest Rate Swap	.....	.....	.....	55281F-AP-5	MCF CLO LLC MCFCL_2017-3A OAK HILL CREDIT PARTNERS OAKC_20-6A	1.C FE	.....	8,700,000	.....	8,673,189
17305AB#9	CL0 replication program	.....	.....	.....	.....	.....	Interest Rate Swap	.....	.....	.....	67098U-AN-5	PARK AVENUE INSTITUTIONAL ADVISERS	1.A FE	.....	16,000,000	.....	16,017,930
17305AB#9	CL0 replication program	.....	.....	.....	.....	.....	Interest Rate Swap	.....	.....	.....	70017K-AL-3	PAIA PARK AVENUE INSTITUTIONAL ADVISERS	1.A FE	.....	14,040,000	.....	14,085,529
17305AB#9	CL0 replication program	.....	.....	.....	.....	.....	Interest Rate Swap	.....	.....	.....	70017K-AQ-2	PAIA	1.F FE	.....	1,080,000	.....	1,080,934
17305AB#9	CL0 replication program	.....	.....	.....	.....	.....	Interest Rate Swap	.....	.....	.....	81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	1.A FE	.....	20,000,000	.....	20,080,276
9999999999 - Totals				3,058,909,969	2,400,945,492	XXX	XXX	XXX	7,503,777	(136,737,633)	XXX	XXX	XXX	XXX	3,051,406,192	2,537,683,124		

STATEMENT AS OF JUNE 30, 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	3,069,064,079	22	3,142,576,512					20	3,069,064,079
2. Add: Opened or Acquired Transactions.....	5	830,909,243							5	830,909,243
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	82,837,010	XXX	1,337,319	XXX		XXX		XXX	84,174,329
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	85,003,863	XXX		XXX		XXX	192,864,781
7. Ending Inventory	22	3,142,576,512	22	3,058,909,968					22	3,058,909,968

STATEMENT AS OF JUNE 30, 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.....	534,739,598
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(18,531)
3. Total (Line 1 plus Line 2)	534,721,067
4. Part D, Section 1, Column 6	1,363,907,039
5. Part D, Section 1, Column 7	(829,185,972)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	532,261,026
8. Part B, Section 1, Column 13	(18,531)
9. Total (Line 7 plus Line 8)	532,242,495
10. Part D, Section 1, Column 9	1,603,370,709
11. Part D, Section 1, Column 10	(1,071,128,214)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	1,263,307,669
14. Part B, Section 1, Column 20	78,145
15. Part D, Section 1, Column 12	1,263,385,814
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

STATEMENT AS OF JUNE 30, 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	123,207,253,110	168,555,818,290
3. Accrual of discount	57,328,274	81,739,151
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(54,603)	(49,490)
6. Deduct consideration received on disposals	123,285,192,909	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)	3,452,324,550	3,473,133,952
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,452,324,550	3,473,133,952

STATEMENT AS OF JUNE 30, 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	XXX	
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX																					XXX	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			915,920	XXX	915,920	(678,776)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	BARCLAYS BANK PLC	03/07/2024	03/07/2025		200,000,000	6.54% / (5.54%)		300,000		203,532	XXX	203,532	(96,468)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/01/2024	02/03/2025		100,000,000	SOFR / (5.36%)		299,000		206,105	XXX	206,105	(92,895)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS	02/26/2024	02/26/2025		250,000,000	SOFR / (5.27%)		1,481,250		723,021	XXX	723,021	(758,229)							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			1,632,475	XXX	1,632,475	(886,428)							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			589,734	XXX	589,734	(443,651)							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			1,220,897	XXX	1,220,897	(545,732)							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			719,734	XXX	719,734	(699,400)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	CREDIT AGRICOLE CIB	04/04/2024	10/04/2024		150,000,000	SOFR / (4.9%)		280,500		103,795	XXX	103,795	(176,705)							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			617,920	XXX	617,920	(302,349)							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			1,305,006	XXX	1,305,006	(484,479)							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		79,213	XXX	79,213	(114,787)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/04/2024	03/04/2025		150,000,000	6.66% / (5.66%)		238,500		122,761	XXX	122,761	(115,739)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	03/07/2024	03/07/2025		200,000,000	SOFR / (5.57%)		619,000		383,594	XXX	383,594	(235,406)							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			2,060,949	XXX	2,060,949	(969,582)							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			592,515	XXX	592,515	(582,619)							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		1,397,289	XXX	1,397,289	(12,711)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC	03/01/2024	03/03/2025		150,000,000	SOFR / (5.68%)		502,500		238,071	XXX	238,071	(264,429)							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			866,409	XXX	866,409	(407,498)							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		1,625,577	XXX	1,625,577	.61,827							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	08/26/2025		250,000,000	SOFR / (5.74%)		1,616,250		969,773	XXX	969,773	(646,477)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/26/2024	02/26/2025		250,000,000	6.73% / (5.73%)		411,250		173,928	XXX	173,928	(237,322)							B0311														
Swaption	Fixed Income Portfolio	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	02/29/2024	02/28/2025		150,000,000	6.7% / (5.2%)		523,500		296,432	XXX	296,432	(227,068)							B0311														

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STATEMENT AS OF JUNE 30, 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	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2024	12/09/2024		100,000,000	SOFR / (5.58%)		173,500		73,781		73,781	(99,719)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	11/16/2022	11/16/2027		50,000,000	2.25% / (SOFR)	2,040,000			1,051,065		1,051,065	(474,460)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	11/28/2022	11/30/2027		40,000,000	2.3% / (SOFR)	2,788,000			1,120,865		1,120,865	(478,264)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	04/20/2023	04/26/2026		40,000,000	2.35% / (SOFR)	2,280,000			752,430		752,430	(725,042)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	04/20/2023	04/20/2028		40,000,000	2.55% / (SOFR)	2,336,000			1,260,345		1,260,345	(502,229)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	03/08/2024	03/10/2025		100,000,000	SOFR / (5.57%)		295,000		196,373		196,373	(98,627)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2PNE81BXP4R0TD8PU41	03/21/2023	03/21/2028		50,000,000	2.45% / (SOFR)	3,030,000			1,357,711		1,357,711	(515,101)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2PNE81BXP4R0TD8PU41	02/28/2024	02/28/2025		150,000,000	SOFR / (5.75%)		489,000		209,622		209,622	(279,378)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2PNE81BXP4R0TD8PU41	03/04/2024	06/04/2025		150,000,000	SOFR / (5.68%)		727,500		431,347		431,347	(296,153)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2PNE81BXP4R0TD8PU41	04/04/2024	10/04/2024		150,000,000	2.9% / (SOFR)		315,000		107,024		107,024	(207,976)							B0311
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/24/2022	11/17/2027		40,000,000	2.25% / (SOFR)	2,220,000			808,487		808,487	(365,717)							B0311
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			1,063,783		1,063,783	(515,241)							B0311
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			1,125,838		1,125,838	(497,409)							B0311
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			885,180		885,180	(774,273)							B0311
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			807,910		807,910	(466,989)							B0311
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			817,436		817,436	(432,084)							B0311
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			969,462		969,462	(440,463)							B0311
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			964,146		964,146	(458,122)							B0311
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			1,609,645		1,609,645	(672,368)							B0311
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			1,638,099		1,638,099	(747,779)							B0311
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		267,166		267,166	(685,334)							B0311
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		380,862		380,862	(264,138)							B0311
0209999999. Subtotal - Purchased Options - Hedging Other - Other										68,850,250	13,037,000		34,943,229	XXX	34,943,229	(18,913,789)					XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										68,850,250	13,037,000		34,943,229	XXX	34,943,229	(18,913,789)					XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX								XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX								XXX	XXX

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STATEMENT AS OF JUNE 30, 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															68,850,250	13,037,000		34,943,229	34,943,229	(18,913,789)			XXX	XXX			
0499999999	Total Purchased Options															68,850,250	13,037,000		34,943,229	34,943,229	(18,913,789)			XXX	XXX			
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX							XXX	XXX						
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX							XXX	XXX						
0709999999	Subtotal - Written Options - Hedging Other													XXX							XXX	XXX						
0779999999	Subtotal - Written Options - Replications													XXX							XXX	XXX						
0849999999	Subtotal - Written Options - Income Generation													XXX							XXX	XXX						
0919999999	Subtotal - Written Options - Other													XXX							XXX	XXX						
0929999999	Total Written Options - Call Options and Warrants													XXX							XXX	XXX						
0939999999	Total Written Options - Put Options													XXX							XXX	XXX						
0949999999	Total Written Options - Caps													XXX							XXX	XXX						
0959999999	Total Written Options - Floors													XXX							XXX	XXX						
0969999999	Total Written Options - Collars													XXX							XXX	XXX						
0979999999	Total Written Options - Other													XXX							XXX	XXX						
0989999999	Total Written Options													XXX							XXX	XXX						
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	2,500,000	5.124% / (SOFR)			(4,737)			100,734							27,813	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)			(11,370)			241,762							66,750	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)			(33,442)			846,167							233,626	B031					
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	3,000,000	5.124% / (SOFR)			(5,685)			120,881							33,375	B031					
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	500,000	5.124% / (SOFR)			(947)			20,147							5,563	B031					
Interest Rate Swap	BASIN ELECTRIC POWER COOPERATIVE 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	.02/14/2008	06/11/2029	5,000,000	5.124% / (SOFR)			(9,808)			201,468							55,625	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)			(947)			20,147							5,563	B031					
0999999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																		(66,937)	XXX	1,551,307					428,315	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%)			71,363	3,878,339		3,671,092	136,465						193,808	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%)			14,273	775,668		734,218	27,293						38,762	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%)			14,273	775,668		734,218	27,293						38,762	B023					

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STATEMENT AS OF JUNE 30, 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%				49,954	2,714,837		2,569,764	95,525				135,666		B023
Currency Swap	BUIK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033	15,069,200	USD 4.935% / GBP 4.63%				81,738	2,301,796		2,537,260	(31,979)				223,547		B023
Currency Swap	BUIK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033	2,984,000	USD 4.935% / GBP 4.63%				16,186	455,801		502,428	(6,332)				44,267		B023
Currency Swap	BUIK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033	36,106,400	USD 4.935% / GBP 4.63%				195,847	5,515,193		6,079,375	(76,623)				535,628		B023
Currency Swap	BUIK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033	7,609,200	USD 4.935% / GBP 4.63%				41,274	1,162,293		1,281,191	(16,148)				112,880		B023
Currency Swap	BUIK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033	1,492,000	USD 4.935% / GBP 4.63%				8,093	227,901		251,214	(3,166)				22,133		B023
Currency Swap	BUIK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	03/13/2013	04/17/2033	2,984,000	USD 4.935% / GBP 4.63%				16,186	455,801		502,428	(6,332)				44,267		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	06/25/2013	09/12/2030	9,637,500	USD 4.574% / GBP 4.07%				58,631	1,736,878		1,910,460	(101,833)				120,039		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BARCLAYS BANK PLC	01/07/2021	12/14/2028	881,075,000	USD 0.75% / GBP 1.455%				(3,342,463)	(59,410,358)		(70,958,952)	(6,955,258)	138			9,303,869		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%				19,781	188,731		521,354	(254,959)				87,335		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%				149,454	1,425,971		3,939,116	(1,926,358)				659,864		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%				29,305	279,602		772,376	(377,717)				129,385		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%				19,781	188,731		521,354	(254,959)				87,335		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%				99,636	950,647		2,626,077	(1,284,238)				439,909		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%				19,781	188,731		521,354	(254,959)				87,335		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%				2,930	27,960		77,238	(37,772)				12,939		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%				4,396	41,940		115,856	(56,658)				19,408		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 00006*AE6	D1	Currency	BARCLAYS BANK PLC	10/25/2023	11/08/2028	31,410,720	USD 6.509% / EUR 4.71%				277,180	(420,269)		(241,155)	977,120				327,999		B023
Currency Swap	F6101#AB1	D1	Currency	BARCLAYS BANK PLC	04/18/2024	05/07/2034	7,462,000	USD 6.675% / EUR 4.69%				104,534	(40,253)		194,055	(40,253)				117,141		B023
Currency Swap	F6101#AB1	D1	Currency	BARCLAYS BANK PLC	04/18/2024	05/07/2034	4,264,000	USD 6.675% / EUR 4.69%				59,734	(23,002)		110,889	(23,002)				66,938		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2034	15,513,550	USD 6.173% / EUR 4.26%				216,073	(26,832)		424,580	(26,832)				244,078		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AD9	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2034	10,164,050	USD 6.173% / EUR 4.26%				141,565	(17,580)		278,173	(17,580)				159,913		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742#AH0	D1	Currency	BARCLAYS BANK PLC	04/23/2024	05/23/2039	24,888,000	USD 6.43% / GBP 6.01%				543,541	(393,989)		60,694	(393,989)				480,411		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC	05/30/2024	06/18/2034	11,918,500	USD 5.6845% / EUR 4%				(98,158)	129,245		296,314	129,245				188,190		B023

E06.3

STATEMENT AS OF JUNE 30, 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	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/30/2024	06/18/2034		12,460,250	USD 5.6845% / (EUR 4%)			(102,620)	135,119		309,783	135,119				196,744		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/30/2024	06/18/2034		11,918,500	USD 5.6845% / (EUR 4%)			(98,158)	129,245		296,314	129,245				188,190		B023
Currency Swap	CHANEL LIMITED G2037*AN6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/30/2024	06/18/2034		10,293,250	USD 5.6845% / (EUR 4%)			(84,773)	111,620		255,908	111,620				162,527		B023
Currency Swap	AMVEST RCF CUSTODIAN BV N0516#AA6	D1	Currency	BANK OF MONTREAL NQ6HPNCCU6TUTQYE16	10/26/2023	11/08/2030		52,357,760	USD 7.06% / (EUR 5.19%)			477,108	(801,064)		(225,456)	1,631,823				660,292		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUI/SFPUBMPR08K5P83	09/20/2022	09/27/2024		63,704,006	USD 4.26% / (EUR 4.5225%)			(82,488)	337,801		438,997	11,872	(2,440)			157,284		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BNP PARIBAS ROMUI/SFPUBMPR08K5P83	07/21/2023	07/28/2025		63,984,439	USD 4.94% / (CHF SOFR)			(438,613)	57,368		(18,891)	12,339	(2,908)			331,966		B020
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUI/SFPUBMPR08K5P83	01/10/2024	04/15/2039		7,041,000	USD 6.1525% / (CHF 2.71%)			(423,555)	363,947		(27,184)	363,947				135,436		B023
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUI/SFPUBMPR08K5P83	01/10/2024	04/15/2039		62,195,500	USD 6.1525% / (CHF 2.71%)			(3,741,403)	3,214,863		(240,127)	3,214,863				1,196,354		B023
Currency Swap	BRUKER CORPORATION 116794D*6	D1	Currency	BNP PARIBAS ROMUI/SFPUBMPR08K5P83	01/10/2024	04/15/2039		2,347,000	USD 6.1525% / (CHF 2.71%)			(141,185)	121,316		(9,061)	121,316				45,145		B023
Currency Swap	SG FINANCE & TREASURY LTD G7742AE7	D1	Currency	BNP PARIBAS ROMUI/SFPUBMPR08K5P83	04/23/2024	05/23/2039		32,097,000	USD 6.3905% / (EUR 4.48%)			446,949	(55,514)		1,195,232	(55,514)				619,566		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%)			16,165	503,101		541,622	(20,545)				31,352		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%)			23,709	737,881		794,379	(30,133)				45,982		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%)			191,826	5,970,130		6,427,250	(243,805)				372,039		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%)			16,165	503,101		541,622	(20,545)				31,352		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%)			7,544	234,780		252,757	(9,588)				14,631		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		799,750	USD 5.6975% / (GBP 5.57%)			5,388	167,700		180,541	(6,848)				10,451		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		1,714,200	USD 4.355% / (GBP 4.09%)			11,416	450,101		482,626	(18,887)				33,440		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		13,285,050	USD 4.355% / (GBP 4.09%)			88,477	3,488,279		3,740,352	(146,375)				259,160		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		7,285,350	USD 4.355% / (GBP 4.09%)			48,520	1,912,927		2,051,161	(80,270)				142,120		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		428,550	USD 4.355% / (GBP 4.09%)			2,854	112,525		120,657	(4,722)				8,360		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		428,550	USD 4.355% / (GBP 4.09%)			2,854	112,525		120,657	(4,722)				8,360		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039		5,142,600	USD 4.355% / (GBP 4.09%)			34,249	1,350,302		1,447,878	(56,661)				100,320		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%)			5,452	225,050		231,716	(917)				13,700		B023

E06.4

STATEMENT AS OF JUNE 30, 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#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		7,285,350	USD 4.1325% / GBP 3.87%			46,338	1,912,927		1,969,588	(7,796)				116,447		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%			21,806	900,201		926,865	(3,669)				54,799		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%			16,355	675,151		695,149	(2,752)				41,099		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		857,100	USD 4.6425% / GBP 4.38%			6,022	225,050		255,247	5,350				19,274		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		6,428,250	USD 4.6425% / GBP 4.38%			45,163	1,687,877		1,914,354	40,126				144,555		B023	
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%			21,076	787,676		893,365	18,725				67,459		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%			15,054	562,626		638,118	13,375				48,185		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%)			5,782	(54,554)		8,402	14,865				29,975		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%)			25,057	(236,399)		36,409	64,415				129,891		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%)			104,082	(981,966)		151,239	267,570				539,547		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%)			9,637	(90,923)		14,004	24,775				49,958		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%)			26,984	(254,584)		39,210	69,370				139,883		B023	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		6,241,942	USD 3.10325% / (GBP 2.3%)			23,129	(218,215)		33,609	59,460				119,899		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%)			5,175	361,845		477,481	73,948				92,903		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%)			16,540	1,156,483		1,526,066	236,345				296,925		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%)			4,160	290,895		383,857	59,449				74,687		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%)			507	35,475		46,812	7,250				9,108		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%)			507	35,475		46,812	7,250				9,108		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%)			10,350	723,689		954,961	147,897				185,806		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%)			5,175	361,845		477,481	73,948				92,903		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%)			507	35,475		46,812	7,250				9,108		B023	

E06.5

STATEMENT AS OF JUNE 30, 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*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		3,027,640	USD 3.845% / (AUD 3.64%)			5,074	89,100		180,890	(75,842)				40,021		B023
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/22/2019	06/25/2031		15,963,920	USD 3.845% / (AUD 3.64%)			26,752	469,798		953,785	(399,894)				211,017		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%)			7,149	125,549		254,891	(106,868)				56,393		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%)			1,038	18,225		37,000	(15,513)				8,186		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%)			3,113	54,675		111,001	(46,539)				24,558		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%)			231	4,050		8,222	(3,447)				1,819		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		2,468,550	USD 2.704% / (EUR 1.38%)			17,923	217,874		199,022	69,089				41,824		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		25,861,000	USD 2.704% / (EUR 1.38%)			187,765	2,282,489		2,084,997	723,792				438,155		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		1,293,050	USD 2.704% / (EUR 1.38%)			9,388	114,124		104,250	36,190				21,908		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		1,293,050	USD 2.704% / (EUR 1.38%)			9,388	114,124		104,250	36,190				21,908		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		12,342,750	USD 2.704% / (EUR 1.38%)			89,615	1,089,370		995,112	345,446				209,119		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		3,056,300	USD 2.704% / (EUR 1.38%)			22,190	269,749		246,409	85,539				51,782		B023
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/22/2020	12/21/2035		587,750	USD 2.704% / (EUR 1.38%)			4,267	51,875		47,386	16,450				9,958		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/30/2020	01/07/2031		2,105,640	USD 3.0735% / (EUR 1.62%)			16,826	176,489		169,326	57,150				26,895		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/30/2020	01/07/2031		20,588,480	USD 3.0735% / (EUR 1.62%)			164,518	1,725,672		1,655,636	558,797				262,978		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/30/2020	01/07/2031		1,403,760	USD 3.0735% / (EUR 1.62%)			11,217	117,659		112,884	38,100				17,930		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/30/2020	01/07/2031		6,199,940	USD 3.0735% / (EUR 1.62%)			49,542	519,662		498,572	168,274				79,192		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			5,609	58,830		56,442	19,050				8,965		B023
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/30/2020	01/07/2031		701,880	USD 3.0735% / (EUR 1.62%)			5,609	58,830		56,442	19,050				8,965		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/08/2021	04/17/2028		795,544,948	USD 1.8325% / (CAD 2%)			(118,627)	(64,737,771)		(37,465,660)	(27,663,586)	90,663			7,754,013		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	08/31/2021	09/08/2026		274,837,500	AUD 4.9073% / (USD %)			(2,295,804)	(24,393,714)		(25,354,867)	(5,446,875)	9,489			2,034,438		B020
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/27/2021	10/04/2028		409,675,000	EUR 0.25% / (USD 1.76%)			(3,122,661)	(34,562,332)		(32,746,811)	(11,526,333)	11,453			4,230,652		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/27/2021	10/04/2028		292,625,000	EUR 0.25% / (USD 1.76%)			(2,267,453)	(24,687,380)		(23,390,580)	(8,233,095)	8,181			3,021,894		B021
Currency Swap	MAGNA HOUSING LIMITED 65744#AG3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318% / (GBP 2.51%)			3,357	48,450		130,770	5,350				19,368		B023

E06.6

STATEMENT AS OF JUNE 30, 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	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%)			33,568	484,503		1,307,704	53,501				193,682		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	GBP 2.51%			3,357	48,450		130,770	5,350					19,368		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%)			3,357	48,450		130,770	5,350					19,368		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	GBP 2.51%			3,357	48,450		130,770	5,350					19,368		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%)			3,357	48,450		130,770	5,350					19,368		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	GBP 2.51%			3,357	48,450		130,770	5,350					19,368		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%)			3,357	48,450		130,770	5,350					19,368		B023
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	GBP 2.51%			3,357	48,450		130,770	5,350					19,368		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%)			(130)	52,804		12,915	22,058					8,744		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%)			(1,312)	534,645		130,768	223,341					88,531		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%)			(49)	19,802		4,843	8,272					3,279		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%)			(49)	19,802		4,843	8,272					3,279		B023
Currency Swap	RICARDSON 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%)			(697)	283,824		69,420	118,564					46,998		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%)			(49)	19,802		4,843	8,272					3,279		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%)			5,246	46,375		63,684	(5,604)					10,263		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%)			31,477	278,249		382,105	(33,625)					61,577		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%)			5,246	46,375		63,684	(5,604)					10,263		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%)			5,246	46,375		63,684	(5,604)					10,263		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%)			20,985	185,499		254,737	(22,417)					41,052		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%)			5,246	46,375		63,684	(5,604)					10,263		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		2,696,200	USD 3.3% / (GBP 2.64%)			11,105	168,001		250,072	(37,328)					41,757		B023
Currency Swap	UNIV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		20,221,500	USD 3.3% / (GBP 2.64%)			83,289	1,260,008		1,875,537	(279,958)					313,181		B023

STATEMENT AS OF JUNE 30, 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	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	16,177,200	USD 3.3% / GBP 2.84%				66,631	1,008,007		1,500,429	(223,967)				250,545		B023		
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034	4,044,300	USD 3.3% / GBP 2.84%				16,658	252,002		375,107	(55,992)					62,636		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	271,600	USD 3.376% / GBP 2.83%				1,007	18,780		23,558	(729)					3,842		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	1,222,200	USD 3.376% / GBP 2.83%				4,533	84,511		106,011	(3,283)					17,290		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	135,800	USD 3.376% / GBP 2.83%				504	9,390		11,779	(365)					1,921		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	135,800	USD 3.376% / GBP 2.83%				504	9,390		11,779	(365)					1,921		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032	4,753,000	USD 3.376% / GBP 2.83%				17,629	328,652		412,267	(12,765)					67,241		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	882,800	EUR 3.754% / USD 2.38%				6,511	25,400		22,440	26,320					13,787		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	4,193,300	EUR 3.754% / USD 2.38%				30,928	120,648		106,588	125,019					65,489		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	441,400	EUR 3.754% / USD 2.38%				3,256	12,700		11,220	13,160					6,894		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	441,400	EUR 3.754% / USD 2.38%				3,256	12,700		11,220	13,160					6,894		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2034	14,566,200	EUR 3.919% / USD 2.58%				107,434	419,094		370,255	434,275					227,487		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	3,641,550	EUR 3.919% / USD 2.58%				26,361	104,773		89,370	108,569					65,037		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	441,400	EUR 3.919% / USD 2.58%				3,195	12,700		10,833	13,160					7,883		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	18,428,450	EUR 3.919% / USD 2.58%				133,401	530,217		452,265	549,424					329,129		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	1,213,850	EUR 3.919% / USD 2.58%				8,787	34,924		29,790	36,190					21,679		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	1,213,850	EUR 3.919% / USD 2.58%				8,787	34,924		29,790	36,190					21,679		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	441,400	EUR 3.919% / USD 2.58%				3,195	12,700		10,833	13,160					7,883		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	1,213,850	EUR 3.919% / USD 2.58%				8,787	34,924		29,790	36,190					21,679		B023	
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	441,400	EUR 3.919% / USD 2.58%				3,195	12,700		10,833	13,160					7,883		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	22,122,100	GBP 4.095% / USD 3.23%				113,887	758,819		1,722,241	(598,402)					319,218		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	11,911,900	GBP 4.095% / USD 3.23%				61,324	408,595		927,361	(322,217)					171,886		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	3,403,400	GBP 4.095% / USD 3.23%				17,521	116,741		264,960	(92,062)					49,110		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	3,403,400	GBP 4.095% / USD 3.23%				17,521	116,741		264,960	(92,062)					49,110		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	3,403,400	GBP 4.095% / USD 3.23%				17,521	116,741		264,960	(92,062)					49,110		B023	

E06.8

STATEMENT AS OF JUNE 30, 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	GROSVENOR LTD G41330AH6	D1	Currency	BANK OF AMERICA, NA	04/14/2022	10/26/2032		1,309,000	USD 4.095% / (GBP 3.23%)			6,739	44,901		101,908	(35,408)				18,889		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		2,669,500	EUR 4.725% / (EUR 3.27%)			19,362	(9,876)		(15,059)	82,249				42,093		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			3,872	(1,975)		(3,012)	16,450				8,419		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	EUR 3.27% / (EUR 3.27%)			3,872	(1,975)		(3,012)	16,450				8,419		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			3,872	(1,975)		(3,012)	16,450				8,419		B023
Currency Swap	SHV NEDERLAND BV N7660#AZO	D1	Currency	BANK OF AMERICA, NA	05/25/2022	06/08/2034		533,900	USD 4.725% / (EUR 3.27%)			3,872	(1,975)		(3,012)	16,450				8,419		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	BANK OF AMERICA, NA	09/12/2022	09/16/2025		525,825,000	GBP 4.35% / (USD SOFR)			(3,979,585)	43,019,752		34,834,649	(5,009,852)	194,769			2,896,453		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%)			(11,732)	(235,789)		(432,639)	20,330				35,577		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		1,710,000	USD 5.7825% / (GBP 6.31%)			(9,262)	(186,149)		(341,557)	16,050				28,087		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA	10/04/2022	04/13/2035		13,794,000	USD 5.7825% / (GBP 6.31%)			(74,715)	(1,501,603)		(2,755,229)	129,472				226,572		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%)			(34,579)	(694,957)		(1,275,147)	59,921				104,860		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%)			(33,961)	(682,547)		(1,252,377)	58,851				102,987		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%)			(3,450,911)	8,287,812		21,061,946	(22,017,885)	633,109			8,094,705		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%)			(943)	(6,510)		(26,175)	3,210				6,021		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%)			(42,418)	(292,943)		(1,177,892)	144,452				270,945		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%)			(1,257)	(8,680)		(34,900)	4,280				8,028		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%)			(1,257)	(8,680)		(34,900)	4,280				8,028		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%)			(314)	(2,170)		(8,725)	1,070				2,007		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%)			(26,708)	(184,445)		(741,636)	90,952				170,595		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%)			(943)	(6,510)		(26,175)	3,210				6,021		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%)			(943)	(6,510)		(26,175)	3,210				6,021		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%)			(314)	(2,170)		(8,725)	1,070				2,007		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%)			(9,020)	(31,798)		(255,088)	32,101				57,302		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%)			(9,020)	(31,798)		(255,088)	32,101				57,302		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%)			(9,020)	(31,798)		(255,088)	32,101				57,302		B023

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STATEMENT AS OF JUNE 30, 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	KONINKLIJKE FRIESLANDCAMPINA NV N4282*AK2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	10/25/2023	02/01/2034	42,352,000	USD 6.77% / EUR 5%				1,265,568	(518,019)		(83,370)	(597,330)				656,021		B023
Currency Swap	KONINKLIJKE FRIESLANDCAMPINA NV N4282*ALO	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	10/25/2023	02/01/2036	15,882,000	USD 6.87% / EUR 5.11%				473,837	(194,257)		(32,083)	(195,221)				270,429		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1737*AN9	D1	Currency	BANK OF AMERICA, NA B4TYDEB6KMZ0031MB27	11/08/2023	04/02/2044	24,540,000	USD 7.015% / GBP 6.55%				611,202	(741,989)		(240,693)	(219,271)				545,565		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	5,198,700	USD 3.8725% / GBP 3.27%				19,810	268,712		475,327	(97,221)				93,602		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	533,200	USD 3.8725% / GBP 3.27%				2,032	27,560		48,752	(9,971)				9,600		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	26,926,600	USD 3.8725% / GBP 3.27%				102,608	1,391,791		2,461,951	(503,558)				484,812		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	1,732,900	USD 3.8725% / GBP 3.27%				6,604	89,571		158,442	(32,407)				31,201		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	1,732,900	USD 3.8725% / GBP 3.27%				6,604	89,571		158,442	(32,407)				31,201		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	533,200	USD 3.8725% / GBP 3.27%				2,032	27,560		48,752	(9,971)				9,600		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	1,732,900	USD 3.8725% / GBP 3.27%				6,604	89,571		158,442	(32,407)				31,201		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	533,200	USD 3.8725% / GBP 3.27%				2,032	27,560		48,752	(9,971)				9,600		B023
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	02/24/2022	06/15/2037	533,200	USD 3.8725% / GBP 3.27%				2,032	27,560		48,752	(9,971)				9,600		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	08/10/2023	09/05/2030	550,900	USD 5.616% / EUR 4.38%				3,797	15,025		6,171	16,450				6,851		B023
Currency Swap	SPIRAX SARCO OVERSEAS LIMITED G8357*AF2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	08/10/2023	09/05/2030	47,928,300	USD 5.616% / EUR 4.38%				330,351	1,307,154		536,855	1,431,135				596,043		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	12/20/2023	03/18/2044	1,267,000	USD 5.94% / GBP 5.5%				7,890	2,901		43,294	5,186				28,138		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	12/20/2023	03/18/2044	2,407,300	USD 5.94% / GBP 5.5%				14,991	5,511		82,259	9,853				53,463		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AD3	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	12/20/2023	03/18/2044	1,773,800	USD 5.94% / GBP 5.5%				11,046	4,061		60,612	7,260				39,394		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	04/03/2024	04/11/2039	7,551,600	USD 5.827% / EUR 4.08%				(27,983)	49,347		252,085	49,347				145,204		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	04/03/2024	04/11/2039	83,807,000	USD 5.827% / EUR 4.08%				(309,814)	546,338		2,790,939	546,338				1,607,617		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	04/03/2024	04/11/2039	4,315,200	USD 5.827% / EUR 4.08%				(15,990)	28,198		144,048	28,198				82,974		B023
Currency Swap	PUBLIC STORAGE 74464AA*2	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKU00SJ21A208	04/03/2024	04/11/2039	4,315,200	USD 5.827% / EUR 4.08%				(15,990)	28,198		144,048	28,198				82,974		B023
Currency Swap	Foreign Liability DIPLOMA PLC 25455XA*5	Exhibit 7	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	04/23/2024	04/30/2031	497,720,000	USD 5.338% / EUR 4.18%				(3,461,826)	7,919,780		1,249,303	7,915,201	4,579			6,506,447		B021
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%				48,644	73,122		104,797	73,122				91,265		B023
Currency Swap	DIPLOMA PLC 25455XA*5	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770XHC3ZE78	02/28/2024	03/20/2031	1,083,000	USD 5.8096% / EUR 4.18%				7,484	11,250		16,123	11,250				14,041		B023
Currency Swap	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%				3,742	5,625		8,061	5,625				7,020		B023

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STATEMENT AS OF JUNE 30, 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	CITIBANK, N.A.	07/23/2014	10/16/2034	1,704,100	USD 4.045% / (GBP 3.79%)				10,971	440,001		449,492	10,700				27,347		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	07/23/2014	10/16/2034	15,762,925	USD 4.045% / (GBP 3.79%)				101,485	4,070,005		4,157,800	98,977					252,961		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	07/23/2014	10/16/2034	8,520,500	USD 4.045% / (GBP 3.79%)				54,857	2,200,003		2,247,459	53,501					136,736		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	07/23/2014	10/16/2034	426,025	USD 4.045% / (GBP 3.79%)				2,743	110,000		112,373	2,675					6,837		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	07/23/2014	10/16/2034	5,964,350	USD 4.045% / (GBP 3.79%)				38,400	1,540,002		1,573,222	37,451					95,715		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%)				3,951	302,875		308,284	(1,570)					29,234		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%)				2,213	169,610		172,639	(879)					16,371		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	7,179,900	USD 4.20375% / (AUD 4.65%)				14,382	1,102,464		1,122,155	(5,715)					106,412		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%)				4,583	351,335		357,610	(1,821)					33,912		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%)				1,106	84,805		86,320	(440)					8,186		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%)				10,905	835,934		850,865	(4,333)					80,686		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%)				2,213	169,610		172,639	(879)					16,371		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	552,300	USD 4.20375% / (AUD 4.65%)				1,106	84,805		86,320	(440)					8,186		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	3,156,000	USD 4.4425% / (AUD 5%)				5,572	484,600		530,050	57,999					76,979		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	1,814,700	USD 4.4425% / (AUD 5%)				3,204	278,645		304,779	33,349					44,263		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	22,959,900	USD 4.4425% / (AUD 5%)				40,537	3,525,462		3,856,115	421,941					560,020		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	3,550,500	USD 4.4425% / (AUD 5%)				6,269	545,175		596,306	65,249					86,601		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	946,800	USD 4.4425% / (AUD 5%)				1,672	145,380		159,015	17,400					23,094		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	8,442,300	USD 4.4425% / (AUD 5%)				14,905	1,296,304		1,417,884	155,147					205,918		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	1,814,700	USD 4.4425% / (AUD 5%)				3,204	278,645		304,779	33,349					44,263		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	946,800	USD 4.4425% / (AUD 5%)				1,672	145,380		159,015	17,400					23,094		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	12,298,700	USD 4.53% / (GBP 2.97%)				101,934	289,755		2,112,654	(1,604,732)					233,063		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	38,838,000	USD 4.53% / (GBP 2.97%)				321,897	915,017		6,671,539	(5,067,574)					735,987		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	9,709,500	USD 4.53% / (GBP 2.97%)				80,474	228,754		1,667,885	(1,266,893)					183,997		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	1,294,600	USD 4.53% / (GBP 2.97%)				10,730	30,501		222,385	(168,919)					24,533		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	24,597,400	USD 4.53% / (GBP 2.97%)				203,868	579,510		4,225,308	(3,209,463)					466,125		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	12,298,700	USD 4.53% / (GBP 2.97%)				101,934	289,755		2,112,654	(1,604,732)					233,063		B023
Currency Swap	SEVERN TRENT WATER LTD G8056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	1,294,600	USD 4.53% / (GBP 2.97%)				10,730	30,501		222,385	(168,919)					24,533		B023

E06.11

STATEMENT AS OF JUNE 30, 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 G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	3,989,700	USD 4.468% / (GBP 2.95%)				31,880	70,992		469,027	(339,206)				61,036		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	12,612,600	GBP 2.95%				100,783	224,425		1,482,730	(1,072,330)				192,953		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	3,088,800	USD 4.468% / (GBP 2.95%)				24,682	54,961		363,118	(262,611)				47,254		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	386,100	USD 4.468% / (GBP 2.95%)				3,085	6,870		45,390	(32,826)				5,907		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	386,100	GBP 2.95%				3,085	6,870		45,390	(32,826)				5,907		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	7,850,700	USD 4.468% / (GBP 2.95%)				62,732	139,693		922,924	(667,471)				120,103		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	3,989,700	GBP 2.95%				31,880	70,992		469,027	(339,206)				61,036		B023	
Currency Swap	GROSVENOR LTD G41338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	386,100	USD 4.468% / (GBP 2.95%)				3,085	6,870		45,390	(32,826)				5,907		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*ADD	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	3,876,900	USD 5.028% / (GBP 3.21%)				36,502	84,602		1,104,322	(942,116)				96,117		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*ADD	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	646,150	USD 5.028% / (GBP 3.21%)				6,084	14,100		184,054	(157,019)				16,020		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*ADD	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	7,107,650	USD 5.028% / (GBP 3.21%)				66,920	155,103		2,024,590	(1,727,212)				176,215		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*ADD	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	1,938,450	USD 5.028% / (GBP 3.21%)				18,251	42,301		552,161	(471,058)				48,059		B023	
Currency Swap	BIRMINGHAM AIRPORT (FINANCE) PLC G1128*ADD	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	1,292,300	USD 5.028% / (GBP 3.21%)				12,167	28,201		368,107	(314,039)				32,039		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	142,640	USD 4.615% / (AUD 4.72%)				234	9,070		17,353	(7,645)				2,749		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	4,421,840	USD 4.615% / (AUD 4.72%)				7,262	281,169		537,931	(236,990)				85,229		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1,640,360	USD 4.615% / (AUD 4.72%)				2,694	104,305		199,555	(87,916)				31,617		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	213,960	USD 4.615% / (AUD 4.72%)				351	13,605		26,029	(11,467)				4,124		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	142,640	USD 4.615% / (AUD 4.72%)				234	9,070		17,353	(7,645)				2,749		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1,212,440	USD 4.615% / (AUD 4.72%)				1,991	77,095		147,497	(64,981)				23,369		B023	
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	142,640	USD 4.615% / (AUD 4.72%)				234	9,070		17,353	(7,645)				2,749		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 3.224%				(9,566,655)	73,087,325		84,861,017	(48,981,257)		36,166		5,907,506		B021	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	985,320	USD 3.771% / (AUD 3.66%)				2,117	50,330		74,593	(19,697)				13,118		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	3,800,520	USD 3.771% / (AUD 3.66%)				8,165	194,129		287,717	(75,973)				50,600		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#A17	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	1,407,600	USD 3.771% / (AUD 3.66%)				3,024	71,900		106,562	(28,138)				18,741		B023	

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STATEMENT AS OF JUNE 30, 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	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	211,140	USD 3.771% / AUD 3.66%				454	10,785		15,984	(4,221)				2,811		B023		
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L Q1629#AW7	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2031	211,140	USD 3.771% / AUD 3.66%				454	10,785		15,984	(4,221)				2,811		B023		
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	8,334,000	USD 3.362% / GBP 2.07%				59,543	749,403		2,619,234	64,201				253,422		B023		
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A.	03/16/2021	06/16/2061	1,389,000	USD 3.362% / GBP 2.07%				9,924	124,901		436,539	10,700				42,237		B023		
Currency Swap	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%				17,673	220,274		298,387	(66,763)					37,698		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%				5,891	73,425		99,462	(22,254)					12,566		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	17,060,400	USD 3.552% / EUR 1.84%				164,951	2,055,893		2,784,949	(623,124)					351,851		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1,218,600	USD 3.552% / EUR 1.84%				11,782	146,850		198,925	(44,509)					25,132		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	2,437,200	USD 3.552% / EUR 1.84%				23,564	293,699		397,850	(89,018)					50,264		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%				17,673	220,274		298,387	(66,763)					37,698		B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	609,300	EUR 1.84%				5,891	73,425		99,462	(22,254)					12,566		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%				17,612	220,274		270,369	(35,277)					38,790		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	609,300	EUR 1.56%				5,871	73,425		90,123	(11,759)					12,930		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%				187,858	2,349,592		2,883,935	(376,288)					413,764		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	609,300	EUR 1.56%				5,871	73,425		90,123	(11,759)					12,930		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	609,300	EUR 1.56%				5,871	73,425		90,123	(11,759)					12,930		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%				117,412	1,468,495		1,802,459	(235,180)					258,602		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%				11,741	146,850		180,246	(23,518)					25,860		B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	609,300	EUR 1.56%				5,871	73,425		90,123	(11,759)					12,930		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%				19,410	358,202		530,492	(108,604)					72,607		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%				6,470	119,401		176,831	(36,201)					24,202		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	22,136,000	GBP 2.02%				103,522	1,910,409		2,829,292	(579,223)					387,239		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%				6,470	119,401		176,831	(36,201)					24,202		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	691,750	GBP 2.02%				3,235	59,700		88,415	(18,101)					12,101		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%				3,235	59,700		88,415	(18,101)					12,101		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%				19,410	358,202		530,492	(108,604)					72,607		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%				16,175	298,501		442,077	(90,504)					60,506		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%				6,470	119,401		176,831	(36,201)					24,202		B023	

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STATEMENT AS OF JUNE 30, 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 G66558AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	691,750	USD 2.773% / (GBP 2.02%)				3,235	59,700		88,415	(18,101)				12,101		B023		
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	4,150,500	USD 2.911% / (GBP 2.1%)				20,593	358,202		567,304	(144,547)					74,848		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1,383,500	USD 2.911% / (GBP 2.1%)				6,864	119,401		189,101	(48,182)					24,949		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	24,903,000	USD 2.911% / (GBP 2.1%)				123,560	2,149,210		3,403,824	(867,284)					449,087		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	2,075,250	USD 2.911% / (GBP 2.1%)				10,297	179,101		283,652	(72,274)					37,424		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	691,750	USD 2.911% / (GBP 2.1%)				3,432	59,700		94,551	(24,091)					12,475		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	691,750	USD 2.911% / (GBP 2.1%)				3,432	59,700		94,551	(24,091)					12,475		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	4,842,250	USD 2.911% / (GBP 2.1%)				24,025	417,902		661,855	(168,639)					87,322		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	4,150,500	USD 2.911% / (GBP 2.1%)				20,593	358,202		567,304	(144,547)					74,848		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1,383,500	USD 2.911% / (GBP 2.1%)				6,864	119,401		189,101	(48,182)					24,949		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	691,750	USD 2.911% / (GBP 2.1%)				3,432	59,700		94,551	(24,091)					12,475		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 3.295% / (GBP 2.51%)				3,279	48,450		116,629	5,350					17,810		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	4,083,000	USD 3.295% / (GBP 2.51%)				19,671	290,702		699,774	32,101					106,857		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 3.295% / (GBP 2.51%)				3,279	48,450		116,629	5,350					17,810		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 3.295% / (GBP 2.51%)				3,279	48,450		116,629	5,350					17,810		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A.	10/05/2021	11/16/2051	680,500	USD 3.295% / (GBP 2.51%)				3,279	48,450		116,629	5,350					17,810		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,712,750	USD 3.905% / (GBP 3.18%)				7,314	69,421		124,558	(28,118)					24,230		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%)				1,125	10,680		19,163	(4,326)					3,728		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%)				35,444	336,423		603,627	(136,266)					117,423		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	527,000	USD 3.905% / (GBP 3.18%)				2,250	21,360		38,326	(8,652)					7,455		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	527,000	USD 3.905% / (GBP 3.18%)				2,250	21,360		38,326	(8,652)					7,455		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A.	03/30/2022	06/30/2032	1,712,750	USD 3.905% / (GBP 3.18%)				7,314	69,421		124,558	(28,118)					24,230		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%)				1,125	10,680		19,163	(4,326)					3,728		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%)				1,125	10,680		19,163	(4,326)					3,728		B023	

E06.14

STATEMENT AS OF JUNE 30, 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 ... SOUTH WEST WATER LTD G8279#AE6	Exhibit 7 ... D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/06/2022	04/13/2025	119,955,000	CAD 3.352% / USD 3.335%				(180,250)	(10,333,924)		(9,471,600)	(4,160,334)	24,395			531,842		B021	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	1,746,640	GBP 5.423% / USD 5.423%				(1,256)	(23,099)		(79,979)	14,980				32,947		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	623,800	GBP 5.49% / USD 5.423%				(448)	(8,250)		(28,564)	5,350				11,767		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	998,080	GBP 5.49% / USD 5.423%				(717)	(13,200)		(45,702)	8,560				18,827		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	998,080	GBP 5.49% / USD 5.423%				(717)	(13,200)		(45,702)	8,560				18,827		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	249,520	GBP 5.49% / USD 5.423%				(179)	(3,300)		(11,426)	2,140				4,707		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	748,560	GBP 5.49% / USD 5.423%				(538)	(9,900)		(34,277)	6,420				14,120		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	748,560	GBP 5.49% / USD 5.423%				(538)	(9,900)		(34,277)	6,420				14,120		B023	
Currency Swap	SOUTH WEST WATER LTD G8279#AE6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/05/2023	09/20/2038	249,520	GBP 5.49% / USD 5.423%				(179)	(3,300)		(11,426)	2,140				4,707		B023	
Currency Swap	Foreign Liability ... THERMO FISHER SCIENTIFIC INC 883556B*2	Exhibit 7 ... D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/19/2023	04/25/2025	63,702,382	. HKD 4.15% / USD 5.0FR				(625,834)	339,424		(121,797)	6,182	3,250			288,280		B020	
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/24/2023	09/06/2035	10,970,175	USD 5.647% / JPY 1.5%				236,134	1,023,637		1,490,255	1,402,590				183,499		B023	
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/24/2023	09/06/2035	19,197,806	USD 5.647% / JPY 1.5%				413,235	1,791,366		2,607,946	2,454,533				321,123		B023	
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B*2	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	08/24/2023	09/06/2035	685,636	USD 5.647% / JPY 1.5%				14,758	63,977		93,141	87,662				11,469		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/19/2023	11/07/2038	5,406,127	USD 6.31% / JPY 1.84%				124,271	370,692		863,781	710,061				102,447		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AR8	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/19/2023	11/07/2038	4,404,992	USD 6.31% / JPY 1.84%				101,258	302,046		703,821	578,568				83,475		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/19/2023	11/07/2043	1,334,846	USD 6.44% / JPY 2.12%				29,813	91,529		242,311	175,324				29,372		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AS6	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	10/19/2023	11/07/2043	1,087,900	USD 6.44% / JPY 2.12%				24,297	74,596		197,483	142,889				23,938		B023	
Currency Swap	Foreign Liability ... CITIBANK, N.A. E570DZIZ7FF32TWEFA76	Exhibit 7 ...	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	11/30/2023	12/07/2029	631,500,000	GBP 4.95% / USD 5.082%				(312,797)	549,725		2,646,025	(5,364,106)	14,014			7,365,233		B021	
Currency Swap	Foreign Liability ... CITIBANK, N.A. E570DZIZ7FF32TWEFA76	Exhibit 7 ...	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	04/24/2024	05/03/2034	106,960,000	USD 5.432% / EUR 2.935%				(1,021,093)	215,048		(2,867,016)	211,361	3,687			1,678,162		B021	
Currency Swap	LIMITED G526#AN9 KINGSPIAN SECURITIES	D1	Currency	INTERNATIONAL W22LROIP21HZNB6K528	09/10/2020	12/11/2032	595,000	EUR 1.66% / USD 2.935%				4,297	59,125		50,540	23,014				8,650		B023	
Currency Swap	LIMITED G526#AN9 KINGSPIAN SECURITIES	D1	Currency	INTERNATIONAL W22LROIP21HZNB6K528	09/10/2020	12/11/2032	12,495,000	EUR 1.66% / USD 2.935%				90,232	1,241,620		1,061,334	483,295				181,659		B023	
Currency Swap	LIMITED G526#AN9 KINGSPIAN SECURITIES	D1	Currency	INTERNATIONAL W22LROIP21HZNB6K528	09/10/2020	12/11/2032	595,000	EUR 1.66% / USD 2.935%				4,297	59,125		50,540	23,014				8,650		B023	
Currency Swap	LIMITED G526#AN9 KINGSPIAN SECURITIES	D1	Currency	INTERNATIONAL W22LROIP21HZNB6K528	09/10/2020	12/11/2032	3,570,000	EUR 1.66% / USD 2.935%				25,781	354,749		303,238	138,084				51,903		B023	
Currency Swap	LIMITED G526#AN9 BREEDON HOLDINGS	D1	Currency	INTERNATIONAL W22LROIP21HZNB6K528	09/10/2020	12/11/2032	595,000	EUR 1.66%				4,297	59,125		50,540	23,014				8,650		B023	
Currency Swap	LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	06/23/2021	09/23/2031	699,950	USD 2.94% / GBP 2.34%				2,926	67,900		78,418	(2,555)				9,414		B023	

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STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE 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	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031		5,599,600	USD 2.94% / GBP 2.34%			23,411	543,202		627,340	(20,442)				75,312		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031		3,499,750	USD 2.94% / GBP 2.34%			14,632	339,501		392,088	(12,776)				47,070		B023
Currency Swap	BREEDON HOLDINGS LIMITED G1320*ABO	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031		699,950	USD 2.94% / GBP 2.34%			2,926	67,900		78,418	(2,555)				9,414		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	04/26/2023	05/04/2033		103,871,577	USD 4.6275% / NOK 4.66%			(239,474)	(560,941)		(73,857)	(5,159,889)	156,968			1,544,975		B021
Currency Swap	Foreign Liability	Exhibit 7	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/07/2023	06/16/2031		136,116,152	USD 4.989% / NOK 4.66%			(159,844)	4,761,988		5,194,308	(6,991,820)	169,654			1,796,061		B021
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%			192,132	5,200,508		6,279,572	(888,320)				372,978		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%			172,919	4,680,457		5,651,615	(799,488)				335,681		B023
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%			48,673	1,317,462		1,590,825	(225,041)				94,488		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%			19,213	520,051		627,957	(88,832)				37,298		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%			93,570	2,755,026		2,996,018	(121,236)				197,137		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%			140,355	4,132,538		4,494,027	(181,854)				295,706		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%			1,835	54,020		58,745	(2,377)				3,865		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%			29,234	159,222		402,129	(181,903)				79,473		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%			77,702	423,196		1,068,817	(483,480)				211,230		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%			38,466	209,503		529,117	(239,347)				104,569		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%			154,635	842,201		2,127,052	(962,174)				420,369		B023
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034		1,697,800	USD 3.433% / GBP 2.36%			10,001	54,471		137,571	(62,230)				27,188		B023
Currency Swap	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%			13,848	75,421		190,482	(86,165)				37,645		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048		1,961,700	USD 4.1645% / GBP 2.66%			15,750	65,551		475,387	(371,722)				48,230		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048		5,885,100	USD 4.1645% / GBP 2.66%			47,249	196,652		1,426,161	(1,115,166)				144,689		B023
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048		1,961,700	USD 4.1645% / GBP 2.66%			15,750	65,551		475,387	(371,722)				48,230		B023
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%			5,250	21,850		158,462	(123,907)				16,077		B023

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STATEMENT AS OF JUNE 30, 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#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	3,914,100	USD 4.3325% / GBP 2.79%				32,162	121,802		711,179	(521,938)				75,941		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%				101,847	385,705		2,252,065	(1,652,804)				240,481		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%				24,122	91,351		533,384	(391,453)				56,956		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%				2,680	10,150		59,265	(43,495)				6,328		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%				2,680	10,150		59,265	(43,495)				6,328		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%				2,680	10,150		59,265	(43,495)				6,328		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	2,607,200	USD 4.625% / GBP 2.94%				23,667	79,001		789,469	(661,493)				70,634		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	8,603,760	USD 4.625% / GBP 2.94%				78,101	260,704		2,605,247	(2,182,927)				233,092		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	2,085,760	USD 4.625% / GBP 2.94%				18,934	63,201		631,575	(529,194)				56,507		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	260,720	USD 4.625% / GBP 2.94%				2,367	7,900		78,947	(66,149)				7,063		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	260,720	USD 4.625% / GBP 2.94%				2,367	7,900		78,947	(66,149)				7,063		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	5,344,760	USD 4.625% / GBP 2.94%				48,517	161,952		1,618,411	(1,356,061)				144,800		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	2,607,200	USD 4.625% / GBP 2.94%				23,667	79,001		789,469	(661,493)				70,634		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316@ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	260,720	USD 4.625% / GBP 2.94%				2,367	7,900		78,947	(66,149)				7,063		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / GBP 2.89%				9,415	19,301		142,795	(103,449)				20,010		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	46,202,400	USD 4.316% / GBP 2.89%				338,950	694,820		5,140,603	(3,724,157)				720,346		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	7,700,400	USD 4.316% / GBP 2.89%				56,492	115,803		856,767	(620,693)				120,058		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	2,566,800	USD 4.316% / GBP 2.89%				18,831	38,601		285,589	(206,898)				40,019		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / GBP 2.89%				9,415	19,301		142,795	(103,449)				20,010		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	21,817,800	USD 4.316% / GBP 2.89%				160,060	328,109		2,427,507	(1,758,630)				340,163		B023	
Currency Swap	CADENT FINANCE PLC G1746#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	USD 4.316% / GBP 2.89%				9,415	19,301		142,795	(103,449)				20,010		B023	

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STATEMENT AS OF JUNE 30, 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#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			9,925	19,301		206,105	(162,426)				24,625		B023
Currency Swap	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%)			327,523	636,918		6,801,457	(5,360,047)				812,622		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%)			119,099	231,607		2,473,257	(1,949,108)				295,499		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%)			19,850	38,601		412,210	(324,851)				49,250		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%)			9,925	19,301		206,105	(162,426)				24,625		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		11,550,600	USD 4.494% / (GBP 2.99%)			89,325	173,705		1,854,943	(1,461,831)				221,624		B023
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039		1,283,400	USD 4.494% / (GBP 2.99%)			9,925	19,301		206,105	(162,426)				24,625		B023
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		1,174,530	USD 3.65% / (AUD 3.57%)			2,030	39,185		67,062	(21,713)				15,719		B023
Currency Swap	1SPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		6,010,830	USD 3.65% / (AUD 3.57%)			10,388	200,534		343,202	(111,120)				80,444		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%)			2,746	53,015		90,732	(29,377)				21,267		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%)			358	6,915		11,835	(3,832)				2,774		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%)			1,194	23,050		39,449	(12,772)				9,246		B023
Currency Swap	BULK 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%)			10,350	(98,769)		194,960	18,190				46,588		B023
Currency Swap	BULK 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%)			5,479	(52,290)		103,214	9,630				24,664		B023
Currency Swap	BULK 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%)			12,785	(122,009)		240,833	22,470				57,550		B023
Currency Swap	BULK 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%)			2,435	(23,240)		45,873	4,280				10,962		B023
Currency Swap	BULK 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%)			12,785	(122,009)		240,833	22,470				57,550		B023
Currency Swap	BULK 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%)			6,697	(63,909)		126,151	11,770				30,145		B023
Currency Swap	BULK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		241,200	USD 3.785% / (GBP 2.66%)			1,218	(11,620)		22,937	2,140				5,481		B023
Currency Swap	Foreign Liability SOUTHERN GAS NETWORKS PLC G8287#ACO	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/10/2019	12/17/2026		679,800,000	USD 1.25% / (GBP 2.082%)			(2,743,535)	15,454,697		3,461,744	(5,887,104)	2,003			5,337,353		B021
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%)			29,891	55,123		444,368	(263,331)				108,990		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%)			276,349	509,627		4,108,309	(2,434,569)				1,007,647		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%)			11,844	21,841		176,070	(104,339)				43,185		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%)			6,204	11,441		92,227	(54,654)				22,621		B023

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STATEMENT AS OF JUNE 30, 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 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%)			54,142	99,845		804,893	(476,977)				197,417		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%)			11,844	21,841		176,070	(104,339)				43,185		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%)			6,204	11,441		92,227	(54,654)				22,621		B023
Currency Swap	Foreign Liability SAFRAN F7754#AC7	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/16/2020	01/23/2027		890,800,000	EUR 0.25% / (USD 2.268%)			(9,024,675)	(33,399,617)		(40,799,982)	(26,369,309)		49,584		7,136,307		B021
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		1,684,050	EUR 3.28% / (USD 2%)			11,548	76,424		57,386	49,349				20,625		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		16,840,500	EUR 3.28% / (USD 2%)			115,476	764,243		573,863	493,495				206,253		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		1,122,700	EUR 2% / (USD 3.28%)			7,698	50,950		38,258	32,900				13,750		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		4,490,800	EUR 2% / (USD 3.28%)			30,794	203,798		153,030	131,599				55,001		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		561,350	EUR 2% / (USD 3.28%)			3,849	25,475		19,129	16,450				6,875		B023
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030		1,684,050	EUR 2% / (USD 3.28%)			11,548	76,424		57,386	49,349				20,625		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		1,684,050	EUR 2.05% / (USD 3.365%)			11,862	76,424		61,296	49,349				23,820		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		19,085,900	EUR 2.05% / (USD 3.365%)			134,431	866,142		694,692	559,294				269,962		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		1,122,700	EUR 2.05% / (USD 3.365%)			7,908	50,950		40,864	32,900				15,880		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		5,052,150	EUR 2.05% / (USD 3.365%)			35,585	229,273		183,889	148,048				71,460		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		561,350	EUR 2.05% / (USD 3.365%)			3,954	25,475		20,432	16,450				7,940		B023
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032		1,684,050	EUR 2.05% / (USD 3.365%)			11,862	76,424		61,296	49,349				23,820		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%)			3,600	49,901		77,505	10,700				22,186		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 3.2255% / (GBP 2.77%)			35,995	499,006		775,051	107,002				221,855		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%)			3,600	49,901		77,505	10,700				22,186		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		657,000	USD 3.2255% / (GBP 2.77%)			1,800	24,950		38,753	5,350				11,093		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035		5,256,000	USD 3.2255% / (GBP 2.77%)			14,398	199,602		310,020	42,801				88,742		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%)			3,600	49,901		77,505	10,700				22,186		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%)			3,600	49,901		77,505	10,700				22,186		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 SOFR) 1.5% / (GBP 5.878%)			(19,876,687)	(58,045,358)		(134,129,419)	(7,051,275)		96,155		7,670,515		B020
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		1,785,750	(GBP SONIA) 5.878% / (USD 2.77%)			(18,417)	(110,399)		(176,772)	37,119				25,908		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		1,785,750	(GBP SONIA) 5.878% / (USD 2.77%)			(18,417)	(110,399)		(176,772)	37,119				25,908		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		1,785,750	(GBP SONIA) 5.878% / (USD 2.77%)			(18,417)	(110,399)		(176,772)	37,119				25,908		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		4,285,800	(GBP SONIA) 5.878% / (USD 5.674%)			(44,201)	(264,958)		(424,254)	89,087				62,178		B023
Currency Swap	DYSON FINANCE LIMITED G294A#AP4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/30/2023	07/11/2033		5,181,705	(USD 1.37%)			116,060	519,266		733,613	657,464				77,879		B023

E06-19

STATEMENT AS OF JUNE 30, 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	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%			201,171	900,061		1,271,596	1,139,604				134,991		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%			46,424	207,706		293,445	262,966					31,152		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%			131,535	588,501		831,428	745,126					88,263		B023
Currency Swap	BLLECO 22 LTD G1339#AA7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/16/2023	07/13/2027		6,386,625	USD 5.8875% / GBP SONIA			2,078	(249,897)		(257,134)	62,477					55,637		B023
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036		12,908,500	CHF 2.62% / USD 5.8875%			(781,413)	667,236		69,060	667,236					221,711		B023
Currency Swap	BRUKER CORPORATION 116794C#3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/10/2024	04/15/2036		2,347,000	CHF 2.62% / USD 6.09%			(142,075)	121,316		12,556	121,316					40,311		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044		3,674,010	GBP 5.84% / USD 6.09%			(62,855)	8,122		27,764	8,122					81,770		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044		35,219,820	GBP 5.84% / USD 6.09%			(602,542)	77,855		266,153	77,855					783,863		B023
Currency Swap	WALES & WEST UTILITIES LTD G9421#AE1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/18/2024	04/18/2044		2,027,040	GBP 5.84% / EUR 3.45%			(34,679)	4,481		15,318	4,481					45,114		B023
Currency Swap	Foreign Liability BRUSSELS AIRPORT COMPANY NV B1401#AT4	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/23/2024	01/30/2031		706,030,000	USD 4.9665% / EUR 4.29%			(2,931,784)	(9,392,188)		(11,112,522)	(9,463,715)		71,526			9,061,587		B021
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		1,620,600	USD 6.053% / EUR 4.29%			(11,991)	12,974		56,955	12,974					44,370		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		25,821,560	USD 6.053% / EUR 4.29%			(191,063)	206,724		907,486	206,724					706,959		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AT4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/22/2024	06/17/2054		1,404,520	USD 6.053% / EUR 4.29%			(10,393)	11,244		49,361	11,244					38,454		B023
Currency Swap	Foreign Liability BAZALGETTE TUNNEL LIMITED G0892#AA8	Exhibit 7	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/03/2024	06/07/2034		542,600,000	USD 5.222% / EUR 3.625%			1,473,010	(6,724,760)		(13,968,404)	(6,732,990)		8,230			8,554,543		B021
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		3,507,300	USD 3.997% / GBP 2.86%			21,533	94,231		311,043	(164,432)					50,376		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		4,806,300	USD 3.997% / GBP 2.86%			29,508	129,132		426,244	(225,332)					69,034		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		21,563,400	USD 3.997% / GBP 2.86%			132,387	579,349		1,912,338	(1,010,951)					309,719		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		5,975,400	USD 3.997% / GBP 2.86%			36,685	160,543		529,925	(280,143)					85,826		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		23,901,600	USD 3.997% / GBP 2.86%			146,742	642,170		2,119,700	(1,120,572)					343,303		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		5,975,400	USD 4.645% / GBP 2.86%			36,685	160,543		529,925	(280,143)					85,826		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		791,780	AUD 4.85% / USD 4.645%			1,437	57,145		103,359	15,950					17,533		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,871,480	AUD 4.85% / USD 4.645%			3,398	135,070		244,302	37,699					41,441		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		20,010,440	AUD 4.85% / USD 4.645%			36,327	1,444,207		2,612,153	403,092					443,105		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	AUD 4.85% / USD 4.645%			261	10,390		18,792	2,900					3,188		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,879,200	AUD 4.85% / USD 4.645%			5,227	207,800		375,849	57,999					63,756		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		2,303,360	AUD 4.85% / USD 4.645%			4,182	166,240		300,679	46,399					51,005		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		143,960	AUD 4.85% / USD 4.645%			261	10,390		18,792	2,900					3,188		B023

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STATEMENT AS OF JUNE 30, 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	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		863,760	USD 4.725% / (AUD 4.9%)			1,723	62,340		116,732	17,400				21,429		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,015,440	USD 4.725% / (AUD 4.9%)			4,020	145,460		272,374	40,599				50,001		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		21,809,940	USD 4.725% / (AUD 4.9%)			43,504	1,574,082		2,947,477	439,341				541,080		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			287	10,390		19,455	2,900				3,571		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		3,167,120	USD 4.725% / (AUD 4.9%)			6,317	228,580		428,016	63,799				78,573		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,519,300	USD 4.725% / (AUD 4.9%)			5,025	181,825		340,468	50,749				62,501		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		143,960	USD 4.725% / (AUD 4.9%)			287	10,390		19,455	2,900				3,571		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%)			58,302	59,503		1,706,248	53,501				158,095		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%)			5,830	5,950		170,625	5,350				15,810		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%)			11,660	11,901		341,250	10,700				31,619		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%)			5,830	5,950		170,625	5,350				15,810		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		10,208,000	USD 4.75% / (GBP 2.97%)			93,283	95,204		2,729,997	85,601				252,953		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	USD 4.75% / (GBP 2.97%)			34,981	35,702		1,023,749	32,101				94,857		B023
Currency Swap	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%)			11,660	11,901		341,250	10,700				31,619		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%)			(24,482)	821,324		(1,864,368)	460,108				1,213,100		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%)			(1,196)	40,111		(91,051)	22,470				59,244		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%)			(797)	26,741		(60,700)	14,980				39,496		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%)			(171)	5,730		(13,007)	3,210				8,463		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%)			(683)	22,921		(52,029)	12,840				33,854		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%)			(6,341)	1,651		6,515	1,651				26,632		B023

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STATEMENT AS OF JUNE 30, 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	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%			(60,525)	15,756		62,192	15,756				254,215		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%			(3,459)	900		3,554	900				14,527		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%			(5,764)	1,501		5,923	1,501				24,211		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		648,240	USD 6.007% / EUR 4.29%			(3,505)	5,190		18,630	5,190				14,438		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		9,615,560	USD 6.007% / EUR 4.29%			(51,984)	76,981		276,352	76,981				214,169		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AS6	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		540,200	USD 6.007% / EUR 4.29%			(2,920)	4,325		15,525	4,325				12,032		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 4.38%			115,479	174,368		307,660	174,368				287,446		B023
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%			29,801	44,998		79,396	44,998				74,180		B023
Currency Swap	DIPLOMA PLC 25455XA#1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		1,624,500	USD 5.9965% / EUR 4.38%			11,175	16,874		29,774	16,874				27,817		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		4,264,000	USD 6.641% / EUR 4.65%			59,774	(23,002)		87,006	(23,002)				59,763		B023
Currency Swap	M FINANCE F6101#AA3	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		3,198,000	USD 6.641% / EUR 4.65%			44,830	(17,251)		65,254	(17,251)				44,822		B023
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		6,501,000	USD 5.7945% / EUR 4.1%			(53,515)	70,497		185,566	70,497				112,485		B023
Currency Swap	CHANEL LTD G2037*AP1	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		5,959,250	USD 5.7945% / EUR 4.1%			(49,055)	64,622		170,102	64,622				103,111		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	04/09/2019	07/11/2039		3,853,980	USD 4.2075% / AUD 4.35%			5,417	247,589		442,696	(177,148)				74,727		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	04/09/2019	07/11/2039		11,490,570	USD 4.2075% / AUD 4.35%			16,150	738,183		1,319,891	(528,165)				222,798		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	04/09/2019	07/11/2039		9,206,730	USD 4.2075% / AUD 4.35%			12,940	591,464		1,057,553	(423,188)				178,515		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	04/09/2019	07/11/2039		7,707,960	USD 4.2075% / AUD 4.35%			10,834	495,179		885,393	(354,297)				149,455		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AL8	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	04/09/2019	07/11/2039		785,070	USD 4.2075% / AUD 4.35%			1,103	50,435		90,179	(36,086)				15,222		B023
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	02/28/2024	03/20/2034		9,747,000	USD 5.886% / EUR 4.27%			67,007	101,246		165,992	101,246				151,988		B023
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	02/28/2024	03/20/2034		3,249,000	USD 5.886% / EUR 4.27%			22,336	33,749		55,331	33,749				50,663		B023
Currency Swap	DIPLOMA PLC 25455XA#3	D1	Currency	MI ZHUO CAPITAL MARKETS LLC RB0PEZSDG003JS6CEU02	02/28/2024	03/20/2034		541,500	USD 5.886% / EUR 4.27%			3,723	5,625		9,222	5,625				8,444		B023

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STATEMENT AS OF JUNE 30, 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	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%				7,243	78,731		71,046	43,831					6,369	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%				709,852	7,715,589		6,962,515	4,295,432					624,199	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%				28,974	314,922		284,184	175,324					25,478	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%				(5,768)	(63,348)		(275,093)	37,451					81,826	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%				(1,648)	(18,099)		(78,598)	10,700					23,379	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%				(3,296)	(36,199)		(157,196)	21,400					46,758	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%				(3,296)	(36,199)		(157,196)	21,400					46,758	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%				(824)	(9,050)		(39,299)	5,350					11,689	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%				(2,472)	(27,149)		(117,897)	16,050					35,068	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%				(2,472)	(27,149)		(117,897)	16,050					35,068	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%				(824)	(9,050)		(39,299)	5,350					11,689	B023	
Currency Swap	QANTAS AIRWAYS LTD 74726#A#6	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/14/2023	02/12/2039	39,467,000	USD 6.667% / AUD 7.63%				186,057	(1,271,856)		(2,848,009)	122,690					754,794	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	1,125,221	USD 3.7325% / CAD 3.68%				2,422	102,091		64,868	68,113					14,141	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	241,119	USD 3.7325% / CAD 3.68%				519	21,877		13,900	14,596					3,030	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	5,626,105	USD 3.7325% / CAD 3.68%				12,108	511,016		324,342	341,128					70,707	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	241,119	USD 3.7325% / CAD 3.68%				519	21,877		13,900	14,596					3,030	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	482,238	USD 3.7325% / CAD 3.68%				1,038	43,753		27,801	29,191					6,061	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	241,119	USD 3.7325% / CAD 3.68%				519	21,877		13,900	14,596					3,030	B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	01/23/2018	10/23/2030	2,813,053	USD 3.7325% / CAD 3.68%				6,054	255,227		162,171	170,284					35,353	B023	

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STATEMENT AS OF JUNE 30, 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%				519	21,877		13,900	14,596				3,030		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2030	482,238	USD 3.7325% / CAD 3.68%				1,038	43,753		27,801	29,191				6,061		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	1,366,340	USD 3.8375% / CAD 3.79%				2,983	123,968		73,431	46,874				19,706		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				526	21,877		12,958	8,272				3,478		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	6,912,072	USD 3.8375% / CAD 3.79%				15,093	627,130		371,472	237,127				99,691		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				526	21,877		12,958	8,272				3,478		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	562,611	USD 3.8375% / CAD 3.79%				1,228	51,045		30,236	19,301				8,114		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				526	21,877		12,958	8,272				3,478		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	3,456,036	USD 3.8375% / CAD 3.79%				7,546	313,565		185,736	118,564				49,845		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	241,119	USD 3.8375% / CAD 3.79%				526	21,877		12,958	8,272				3,478		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032	562,611	USD 3.8375% / CAD 3.79%				1,228	51,045		30,236	19,301				8,114		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	701,550	USD 4.2125% / GBP 2.79%				5,917	69,500		109,966	(35,781)				8,545		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	3,507,750	USD 4.2125% / GBP 2.79%				29,584	347,501		549,832	(178,903)				42,725		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	701,550	USD 4.2125% / GBP 2.79%				5,917	69,500		109,966	(35,781)				8,545		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	2,104,650	USD 4.2125% / GBP 2.79%				17,751	208,501		329,899	(107,342)				25,635		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030	701,550	USD 4.2125% / GBP 2.79%				5,917	69,500		109,966	(35,781)				8,545		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	2,546,280	USD 4.09% / GBP 2.61%				22,363	270,901		555,024	(258,084)				44,103		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	1,414,600	USD 4.09% / GBP 2.61%				12,424	150,501		308,347	(143,380)				24,502		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	9,194,900	USD 4.09% / GBP 2.61%				80,756	978,254		2,004,255	(931,969)				159,260		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	03/27/2018	06/27/2036	2,970,660	USD 4.09% / GBP 2.61%				26,091	316,051		647,528	(301,098)				51,453		B023	

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STATEMENT AS OF JUNE 30, 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	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	03/27/2018	06/27/2036		707,300	USD 4.09% / GBP 2.61%			6,212	75,250		154,173	(71,690)				12,251		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	03/27/2018	06/27/2036		6,931,540	USD 4.09% / GBP 2.61%			60,878	737,453		1,510,900	(702,561)				120,058		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	03/27/2018	06/27/2036		1,414,600	USD 4.09% / GBP 2.61%			12,424	150,501		308,347	(143,380)				24,502		B023
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	03/27/2018	06/27/2036		707,300	USD 4.09% / GBP 2.61%			6,212	75,250		154,173	(71,690)				12,251		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	01/09/2034		1,606,250	USD 4.5575% / GBP 3.01%			12,895	26,126		193,071	(143,049)				24,799		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	01/09/2034		321,250	USD 4.5575% / GBP 3.01%			2,579	5,225		38,614	(28,610)				4,960		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	01/09/2034		1,927,500	USD 4.5575% / GBP 3.01%			15,474	31,351		231,685	(171,659)				29,758		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	01/09/2034		321,250	USD 4.5575% / GBP 3.01%			2,579	5,225		38,614	(28,610)				4,960		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	11/14/2034		7,388,750	USD 4.65% / GBP 3.11%			59,113	120,178		946,503	(710,410)				119,030		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	11/14/2034		321,250	USD 4.65% / GBP 3.11%			2,570	5,225		41,152	(30,887)				5,175		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	11/14/2034		963,750	USD 4.65% / GBP 3.11%			7,710	15,675		123,457	(92,662)				15,526		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	11/14/2034		321,250	USD 4.65% / GBP 3.11%			2,570	5,225		41,152	(30,887)				5,175		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	11/14/2034		8,995,000	USD 4.65% / GBP 3.11%			71,964	146,304		1,152,265	(864,846)				144,906		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/16/2018	11/14/2034		1,285,000	USD 4.65% / GBP 3.11%			10,281	20,901		164,609	(123,550)				20,701		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/22/2019	06/05/2034		781,200	USD 3.771% / EUR 1.64%			8,822	30,975		77,980	(29,974)				12,313		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/22/2019	06/05/2034		3,682,800	USD 3.771% / EUR 1.64%			41,591	146,023		367,622	(141,304)				58,046		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/22/2019	06/05/2034		1,004,400	USD 3.771% / EUR 1.64%			11,343	39,825		100,261	(38,538)				15,831		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	05/22/2019	06/05/2034		892,800	USD 3.771% / EUR 1.64%			10,083	35,400		89,121	(34,256)				14,072		B023

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STATEMENT AS OF JUNE 30, 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#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	06/05/2034		558,000	USD 3.771% / EUR 1.64%			6,302	22,125		55,700	(21,410)				8,795		B023		
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	06/05/2034		111,600	USD 3.771% / EUR 1.64%			1,260	4,425		11,140	(4,282)					1,759		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040		1,785,600	USD 4.126% / EUR 2.14%			18,662	70,799		207,184	(95,652)					35,322		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040		8,816,400	USD 4.126% / EUR 2.14%			92,144	349,571		1,022,972	(472,280)					174,400		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040		2,343,600	USD 4.126% / EUR 2.14%			24,494	92,924		271,929	(125,543)					46,360		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040		2,120,400	USD 4.126% / EUR 2.14%			22,161	84,074		246,031	(113,586)					41,944		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/22/2019	02/20/2040		1,339,200	USD 4.126% / EUR 2.14%			13,997	53,099		155,388	(71,739)					26,491		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		22,310,211	USD 3.13% / CAD 3.42%			(12,184)	897,561		(640,386)	807,887					353,672		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / CAD 3.42%			(582)	42,887		(30,599)	38,602					16,899		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / CAD 3.42%			(291)	21,443		(15,299)	19,301					8,450		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		3,198,051	USD 3.13% / CAD 3.42%			(1,747)	128,661		(91,796)	115,806					50,697		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		1,066,017	USD 3.13% / CAD 3.42%			(582)	42,887		(30,599)	38,602					16,899		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AP8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2034		533,008	USD 3.13% / CAD 3.42%			(291)	21,443		(15,299)	19,301					8,450		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%			(2,080)	156,231		(125,348)	140,622					64,550		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%			(18,963)	1,424,456		(1,142,883)	1,282,141					588,546		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%			(816)	61,267		(49,156)	55,146					25,314		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%			(408)	30,633		(24,578)	27,573					12,657		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%			(3,711)	278,765		(223,661)	250,914					115,178		B023	

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STATEMENT AS OF JUNE 30, 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#A06	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/17/2019	07/17/2035		1,522,881	USD 3.17% / CAD 3.46%			(816)	61,267		(49,156)	55,146				25,314		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%			(408)	30,633		(24,578)	27,573				12,657		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%			(1,425)	142,547		(8,402)	49,631				30,383		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%			(10,448)	1,045,345		(61,617)	363,963				222,806		B023
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/28/2021	11/08/2041		2,187,000	USD 2.95% / CAD 3.536%			(2,137)	213,821		(12,604)	74,447				45,574		B023
Currency Swap	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%			(1,425)	142,547		(8,402)	49,631				30,383		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%			(7,005)	700,856		(41,312)	244,020				149,381		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%			(1,425)	142,547		(8,402)	49,631				30,383		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%			(712)	71,274		(4,201)	24,816				15,191		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%			(712)	71,274		(4,201)	24,816				15,191		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		4,638,641	USD 4.045% / CAD 4.56%			(2,877)	338,487		(185,474)	161,024				120,552		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		541,175	USD 4.045% / CAD 4.56%			(336)	39,490		(21,639)	18,786				14,064		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		24,352,866	USD 4.045% / CAD 4.56%			(15,104)	1,777,055		(973,740)	845,378				632,899		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		1,546,214	USD 4.045% / CAD 4.56%			(959)	112,829		(61,825)	53,675				40,184		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		1,546,214	USD 4.045% / CAD 4.56%			(959)	112,829		(61,825)	53,675				40,184		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		541,175	USD 4.045% / CAD 4.56%			(336)	39,490		(21,639)	18,786				14,064		B023
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AA0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/11/2022	06/30/2051		1,546,214	USD 4.045% / CAD 4.56%			(959)	112,829		(61,825)	53,675				40,184		B023
Currency Swap	Foreign Liability 2DWT	Exhibit 7 ...	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	06/26/2023	06/30/2026		304,367,676	USD 5.69% / (SOFR)			(1,061,859)	(12,044,806)		(12,330,524)	(11,074,496)	45,327			2,152,204		B020
Currency Swap	G9101*AB8	D1	Currency	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		7,970,000	USD 4.705% / (GBP 4.1%)			56,878	1,649,503		1,937,759	(221,546)				122,427		B023

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STATEMENT AS OF JUNE 30, 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	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		7,970,000	USD 4.705% / GBP 4.1%			56,878	1,649,503		1,937,759	(221,546)				122,427		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		1,594,000	USD 4.705% / GBP 4.1%			11,376	329,901		387,552	(44,309)				24,485		B023
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033		1,594,000	USD 4.705% / GBP 4.1%			11,376	329,901		387,552	(44,309)				24,485		B023
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%			2,156	433,360		367,232	23,200				17,002		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%			11,859	2,383,479		2,019,773	127,597				93,513		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%			809	162,510		137,712	8,700				6,376		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		281,610	USD 4.5525% / AUD 6.28%			404	81,255		68,856	4,350				3,188		B023
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029		4,599,630	USD 4.5525% / AUD 6.28%			6,603	1,327,165		1,124,647	71,049				52,069		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		1,228,100	USD 4.17% / EUR 1.96%			15,170	156,350		201,535	(22,309)				18,675		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		17,193,400	USD 4.17% / EUR 1.96%			212,382	2,188,893		2,821,484	(312,323)				261,449		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		8,596,700	USD 4.17% / EUR 1.96%			106,191	1,094,447		1,410,742	(156,162)				130,724		B023
Currency Swap	F2000#AE6 COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033		2,456,200	USD 4.17% / EUR 1.96%			30,340	312,699		403,069	(44,618)				37,350		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%			56,942	290,953		1,462,060	(1,022,932)				154,614		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%			289,888	1,481,215		7,443,213	(5,207,652)				787,125		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%			108,708	555,456		2,791,205	(1,952,870)				295,172		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%			15,530	79,351		398,744	(278,981)				42,167		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%			119,061	608,356		3,057,034	(2,138,857)				323,283		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%			15,530	79,351		398,744	(278,981)				42,167		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		708,300	USD 4.205% / AUD 4.19%			1,323	40,450		60,615	(16,985)				10,157		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		4,603,950	USD 4.205% / AUD 4.19%			8,597	262,924		393,994	(110,399)				66,018		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		1,345,770	USD 4.205% / AUD 4.19%			2,513	76,855		115,168	(32,271)				19,297		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	USD 4.205% / AUD 4.19%			661	20,225		30,307	(8,492)				5,078		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	USD 4.205% / AUD 4.19%			265	8,090		12,123	(3,397)				2,031		B023

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STATEMENT AS OF JUNE 30, 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		2,532,000	USD 4.0225% / (GBP 2.71%)			16,684	3,801		326,864	(270,227)				49,027		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558ACO	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.05/22/2019	.06/26/2039		12,660,000	USD 4.0225% / (GBP 2.71%)			83,422	19,006		1,634,322	(1,351,135)				245,137		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%)			20,856	4,751		408,581	(337,784)				61,284		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%)			20,856	4,751		408,581	(337,784)				61,284		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%)			12,513	2,851		245,148	(202,670)				36,771		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%)			(13)	5,400		35,450	11,600				10,784		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%)			(21)	8,775		57,606	18,850				17,525		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%)			(109)	45,899		301,324	98,598				91,667		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%)			(65)	27,675		181,681	59,449				55,270		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%)			(10)	4,050		26,587	8,700				8,088		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%)			(5)	2,025		13,294	4,350				4,044		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%)			(30)	12,825		84,194	27,549				25,613		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%)			(5)	2,025		13,294	4,350				4,044		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%)			(10)	4,050		26,587	8,700				8,088		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%)			(5)	2,025		13,294	4,350				4,044		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			25,300	228,311		196,048	106,924				75,328		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		29,977,500	USD 3.0765% / (EUR 1.83%)			204,346	1,844,050		1,583,467	863,616				608,416		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			25,300	228,311		196,048	106,924				75,328		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		1,427,500	USD 3.0765% / (EUR 1.83%)			9,731	87,812		75,403	41,125				28,972		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		11,420,000	USD 3.0765% / (EUR 1.83%)			77,846	702,495		603,226	328,997				231,778		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		2,284,000	USD 3.0765% / (EUR 1.83%)			15,569	140,499		120,645	65,799				46,356		B023
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.07/17/2020	.12/17/2040		3,711,500	USD 3.0765% / (EUR 1.83%)			25,300	228,311		196,048	106,924				75,328		B023
Currency Swap	Foreign Liability VTG FINANCE SA L96198AA7	Exhibit 7	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.09/02/2020	.09/11/2029		395,604,396	CHF 0.125% / (USD 2.778%)			(2,505,807)	5,018,796		44,138,028	(27,121,548)	13,498			4,511,772		B021
Currency Swap	VTG FINANCE SA L96198AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/01/2020	.10/29/2032		880,125	USD 2.778% / (EUR 1.45%)			6,461	76,312		67,218	24,675				12,706		B023
Currency Swap	VTG FINANCE SA L96198AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/01/2020	.10/29/2032		13,788,625	USD 2.778% / (EUR 1.45%)			101,228	1,195,557		1,053,076	386,571				199,065		B023
Currency Swap	VTG FINANCE SA L96198AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/01/2020	.10/29/2032		586,750	USD 2.778% / (EUR 1.45%)			4,308	50,875		44,812	16,450				8,471		B023
Currency Swap	VTG FINANCE SA L96198AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/01/2020	.10/29/2032		4,107,250	USD 2.778% / (EUR 1.45%)			30,153	356,123		313,682	115,149				59,296		B023
Currency Swap	VTG FINANCE SA L96198AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/01/2020	.10/29/2032		880,125	USD 2.778% / (EUR 1.45%)			6,461	76,312		67,218	24,675				12,706		B023
Currency Swap	VTG FINANCE SA L96198AA7	D1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	.10/01/2020	.10/29/2032		293,375	USD 2.778% / (EUR 1.45%)			2,154	25,437		22,406	8,225				4,235		B023

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STATEMENT AS OF JUNE 30, 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@AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	293,375	USD 2.778% / (EUR 1.45%)				2,154	25,437		22,406	8,225				4,235		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%)				9,092	101,750		99,588	32,900				19,756		B023
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%)				95,461	1,068,370		1,045,679	345,446				207,439		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%)				9,092	101,750		99,588	32,900				19,756		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%)				6,819	76,312		74,691	24,675				14,817		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%)				2,273	25,437		24,897	8,225				4,939		B023
Currency Swap	VTG FINANCE SA L9619@AB5	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	4,694,000	EUR 1.7%				36,366	406,998		398,354	131,599				79,025		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%)				11,364	127,187		124,486	41,125				24,695		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		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%)				2,273	25,437		24,897	8,225				4,939		B0

STATEMENT AS OF JUNE 30, 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		8,334,600	USD 3.6735% / (GBP 2.664%)			53,582	750,003		1,521,908	(625,384)				173,599		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%)			22,326	312,501		634,128	(260,577)				72,333		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%)			428,656	6,000,026		12,175,266	(5,003,071)				1,388,792		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		4,861,850	USD 3.6735% / (GBP 2.664%)			31,256	437,502		887,780	(364,807)				101,266		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		1,389,100	USD 3.6735% / (GBP 2.664%)			8,930	125,001		253,651	(104,231)				28,933		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		9,723,700	USD 3.6735% / (GBP 2.664%)			62,512	875,004		1,775,560	(729,614)				202,532		B023
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160@AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041		8,334,600	USD 3.6735% / (GBP 2.664%)			53,582	750,003		1,521,908	(625,384)				173,599		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%)			22,326	312,501		634,128	(260,577)				72,333		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%)			6,624	112,401		155,719	(23,127)				20,029		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%)			52,991	899,204		1,245,753	(185,019)				160,228		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%)			43,055	730,604		1,012,175	(150,328)				130,186		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%)			9,936	168,601		233,579	(34,691)				30,043		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975% / (GBP 3%)			7,129	112,401		175,322	(41,479)				22,268		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		11,012,000	USD 3.7975% / (GBP 3%)			57,031	899,204		1,402,572	(331,831)				178,147		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%)			46,338	730,604		1,139,590	(269,613)				144,744		B023
Currency Swap	MITTIE TREASURY MANAGEMENT LTD G6164#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975% / (GBP 3%)			10,693	168,601		262,982	(62,218)				33,403		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		3,302,074	USD 3.7225% / (GBP 2.9%)			16,908	196,308		392,414	(135,927)				71,514		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		24,699,511	USD 3.7225% / (GBP 2.9%)			124,735	1,468,381		2,935,253	(1,016,732)				534,926		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		4,887,069	USD 3.7225% / (GBP 2.9%)			25,023	290,535		580,772	(201,172)				105,841		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		3,302,074	USD 3.7225% / (GBP 2.9%)			16,676	196,308		392,414	(135,927)				71,514		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		16,510,368	USD 3.7225% / (GBP 2.9%)			84,538	981,538		1,962,068	(679,634)				357,571		B023

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STATEMENT AS OF JUNE 30, 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	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		3,302,074	USD 3.7225% / (GBP 2.9%)			16,676	196,308		392,414	(135,927)				71,514		B023
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		660,415	USD 3.7225% / (GBP 2.9%)			3,382	39,262		78,483	(27,185)				14,303		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(2,753)	75,810		33,683	20,300				14,327		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607% / (AUD 4.64%)			(393)	10,830		4,812	2,900				2,047		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		4,981,800	USD 3.607% / (AUD 4.64%)			(13,570)	373,634		166,009	100,048				70,610		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607% / (AUD 4.64%)			(983)	27,075		12,030	7,250				5,117		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	AUD 4.64% / (USD 3.607%)			(983)	27,075		12,030	7,250				5,117		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,010,800	USD 3.607% / (AUD 4.64%)			(2,753)	75,810		33,683	20,300				14,327		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	AUD 4.64% / (USD 3.607%)			(393)	10,830		4,812	2,900				2,047		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (AUD 4.64%)			(4,327)	119,130		52,931	31,899				22,513		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	AUD 4.64% / (USD 3.607%)			(787)	21,660		9,624	5,800				4,093		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		7,292,200	AUD 4.64% / (USD 3.607%)			(19,863)	546,914		242,999	146,447				103,357		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	AUD 4.64% / (USD 3.607%)			(1,377)	37,905		16,842	10,150				7,163		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		505,400	AUD 4.64% / (USD 3.607%)			(1,377)	37,905		16,842	10,150				7,163		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,588,400	USD 3.607% / (AUD 4.64%)			(4,327)	119,130		52,931	31,899				22,513		B023
Currency Swap	ALS GROUP FINANCE PTY LTD 0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		288,800	AUD 4.64% / (USD 3.607%)			(787)	21,660		9,624	5,800				4,093		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		7,242,700	USD 4.223% / (EUR 2.6%)			58,980	61,972		139,634	137,914				101,706		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%)			31,691	33,298		75,027	74,103				54,648		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	EUR 2.6% / (USD 4.223%)			8,803	9,250		20,841	20,584				15,180		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	EUR 2.6% / (USD 4.223%)			8,803	9,250		20,841	20,584				15,180		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		1,081,000	EUR 2.6% / (USD 4.223%)			8,803	9,250		20,841	20,584				15,180		B023
Currency Swap	WAREHOUSES DE PAUW NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032		540,500	USD 4.223% / (EUR 2.6%)			4,402	4,625		10,420	10,292				7,590		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/20/2022	05/04/2028		211,304,807	CHF 1.375% / (USD 3.675%)			(2,404,128)	11,263,633		21,481,249	(15,172,634)	112,606			2,072,128		B021
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		5,210,000	EUR 4.884% / (USD 3.59%)			31,587	(148,752)		(239,395)	164,498				84,263		B023
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 4.884% / (USD 3.59%)			6,317	(29,750)		(47,879)	32,900				16,853		B023
Currency Swap	ROUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034		1,042,000	EUR 4.884% / (USD 3.59%)			6,317	(29,750)		(47,879)	32,900				16,853		B023
Currency Swap	UNIVERSITY OF MELBOURNE G9326AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/12/2022	10/12/2052		16,069,760	USD 4.365% / (AUD 5.27%)			(51,040)	174,928		(946,688)	345,093				427,469		B023

E06.32

STATEMENT AS OF JUNE 30, 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	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%			(91,142)	312,371		(1,690,514)	616,237				763,337		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%			(21,874)	74,969		(405,723)	147,897				183,201		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%			(18,228)	62,474		(338,103)	123,247				152,667		B023
Currency Swap	ABP ACQUISITIONS UK LTD G29568AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.01/19/2023	.08/16/2040		123,430	USD 5.467% / GBP 5.4%			(3)	(2,980)		(5,689)	1,070				2,479		B023
Currency Swap	ABP ACQUISITIONS UK LTD G29568AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.01/19/2023	.08/16/2040		10,985,270	USD 5.467% / GBP 5.4%			(231)	(265,215)		(506,356)	95,232				220,663		B023
Currency Swap	ABP ACQUISITIONS UK LTD G29568AV3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.01/19/2023	.08/16/2040		493,720	USD 5.467% / GBP 5.4%			(10)	(11,920)		(22,758)	4,280				9,917		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.08/24/2023	.09/06/2043		9,598,903	USD 5.947% / JPY 2.02%			198,688	895,683		1,549,505	1,227,266				210,286		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.08/24/2023	.09/06/2043		1,371,272	USD 5.947% / JPY 2.02%			28,384	127,955		221,358	175,324				30,041		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.08/24/2023	.09/06/2043		1,371,272	USD 5.947% / JPY 2.02%			28,384	127,955		221,358	175,324				30,041		B023
Currency Swap	THERMO FISHER SCIENTIFIC INC 883556B80	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.08/24/2023	.09/06/2043		1,371,272	USD 5.947% / JPY 2.02%			28,384	127,955		221,358	175,324				30,041		B023
Currency Swap	Foreign Liability ESPUG FINANCE LIMITED G31228AK4	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.09/26/2023	.10/03/2033		121,850,000	USD 5.525% / GBP 7.273%			(50,363)	4,559,945		4,478,161	(1,109,730)	39,712			1,854,539		B021
Currency Swap	ESPUG FINANCE LIMITED G31228AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.10/04/2023	.10/19/2043		605,750	USD 7.273% / GBP 6.91%			265	(26,300)		(27,381)	33,302				13,311		B023
Currency Swap	ESPUG FINANCE LIMITED G31228AK4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.10/04/2023	.10/19/2043		18,172,500	USD 7.273% / GBP 6.91%			7,942	(788,992)		(821,419)	999,069				399,331		B023
Currency Swap	VTG FINANCE SA L96198AJ8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.05/30/2024	.06/15/2044		13,809,525	USD 6.537% / EUR 4.7%			(186,993)	144,706		574,362	144,706				308,579		B023
Currency Swap	VTG FINANCE SA L96198AJ8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.05/30/2024	.06/15/2044		812,325	USD 6.537% / EUR 4.7%			(11,000)	8,512		33,786	8,512				18,152		B023
Currency Swap	VTG FINANCE SA L96198AJ8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.05/30/2024	.06/15/2044		812,325	USD 6.537% / EUR 4.7%			(11,000)	8,512		33,786	8,512				18,152		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.08/04/2022	.08/20/2032		408,520	USD 5.352% / EUR 3.74%			3,015	(20,180)		(19,785)	15,230				5,830		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.08/04/2022	.08/20/2032		7,353,360	USD 5.352% / EUR 3.74%			54,272	(363,243)		(356,133)	274,148				104,932		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.08/04/2022	.08/20/2032		2,246,860	USD 5.352% / EUR 3.74%			16,583	(110,991)		(108,818)	83,767				32,062		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AG3	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.08/04/2022	.08/20/2032		2,246,860	USD 5.352% / EUR 3.74%			16,583	(110,991)		(108,818)	83,767				32,062		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.04/05/2023	.05/12/2035		3,119,000	USD 5.335% / GBP 5.48%			(2,654)	(41,249)		(147,986)	26,750				51,419		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.04/05/2023	.05/12/2035		1,247,600	USD 5.335% / GBP 5.48%			(1,062)	(16,499)		(59,194)	10,700				20,568		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.04/05/2023	.05/12/2035		1,746,640	USD 5.335% / GBP 5.48%			(1,486)	(23,099)		(82,872)	14,980				28,795		B023

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STATEMENT AS OF JUNE 30, 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 G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		2,120,920	USD 5.335% / (GBP 5.48%)			(1,805)	(28,049)		(100,630)	18,190				34,965		B023
Currency Swap	SOUTH WEST WATER LTD G8279#AD8	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	04/05/2023	05/12/2035		499,040	USD 5.335% / (GBP 5.48%)			(425)	(6,600)		(23,678)	4,280				8,227		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%)			(1,486)	(23,099)		(82,872)	14,980				28,795		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%)			(1,062)	(16,499)		(59,194)	10,700				20,568		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%)			(319)	(4,950)		(17,758)	3,210				6,170		B023
Currency Swap	Foreign Liability BROMFORD HOUSING GROUP LTD G1608#AB9	Exhibit 7	Currency	BANK PT3QB789TSUIDF371261	06/26/2023	06/30/2026		494,597,474	USD 5.227% / (USD 5.744%)			(455,245)	(19,572,809)		(12,744,186)	(18,051,561)	129,161			3,497,332		B021
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		52,390,800	GBP 5.83% / (USD 5.744%)			(52,716)	(701,377)		(2,147,526)	449,408				804,188		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		7,484,400	GBP 5.83% / (USD 5.744%)			(7,531)	(100,197)		(306,789)	64,201				114,884		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AB9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/12/2023	11/30/2033		623,700	GBP 5.83% / (USD 5.744%)			(628)	(8,350)		(25,566)	5,350				9,574		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619#AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/19/2023	11/15/2053		2,324,520	EUR 7.092% / (USD 5.22%)			21,370	(33,331)		(11,737)	72,379				63,017		B023
Currency Swap	VAL FINANCE COMPANY SARL L9619#AA9	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/19/2023	11/15/2053		1,901,880	EUR 7.092% / (USD 5.22%)			17,485	(27,271)		(9,603)	59,219				51,559		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 7.48%)			(209,694)	(1,382,974)		(319,911)	1,230,452				461,737		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 7.48%)			(24,741)	(163,175)		(37,746)	145,179				54,480		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 7.6%)			(134,595)	(874,725)		(43,848)	778,255				321,618		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 7.6%)			(16,053)	(104,325)		(5,230)	92,819				38,358		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%)			(126,388)	1,555,155		1,720,415	1,555,155				304,200		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%)			(39,535)	486,457		538,151	486,457				95,155		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%)			(25,681)	315,995		349,575	315,995				61,811		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	04/04/2024	04/30/2034		13,046,400	EUR 5.716% / (USD 3.94%)			(174,902)	185,394		395,453	185,394				204,608		B023
Currency Swap	HALMA PLC 40637CE*7	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	04/04/2024	04/30/2034		8,425,800	EUR 5.716% / (USD 3.94%)			(112,961)	119,734		255,397	119,734				132,142		B023
Currency Swap	Foreign Liability COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	04/17/2024	05/07/2032		428,220,000	USD 1.875% / (CHF 5.559%)			(4,197,927)	5,788,458		3,434,363	5,796,346	(7,888)			6,001,780		B021
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFFMCMJCFX09	07/22/2015	12/01/2030		5,443,000	USD 3.866% / (EUR 2.07%)			49,245	84,248		126,331	164,498				68,982		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFFMCMJCFX09	07/22/2015	12/01/2030		16,329,000	USD 3.866% / (EUR 2.07%)			147,734	252,743		378,993	493,495				206,945		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFFMCMJCFX09	07/22/2015	12/01/2030		66,404,600	USD 3.866% / (EUR 2.07%)			600,785	1,027,821		1,541,239	2,006,879				841,576		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFFMCMJCFX09	10/05/2016	10/27/2024		111,980	USD 3.01% / (EUR 0.98%)			1,166	4,805		4,857	3,290				320		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFFMCMJCFX09	10/05/2016	10/27/2024		335,940	USD 3.01% / (EUR 0.98%)			3,498	14,415		14,572	9,870				959		B023
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFFMCMJCFX09	10/05/2016	10/27/2024		1,231,780	USD 3.01% / (EUR 0.98%)			12,827	52,854		53,432	36,190				3,517		B023

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STATEMENT AS OF JUNE 30, 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	223,960	USD 3.01% / EUR 0.98%				2,332	9,610		9,715	6,580				639		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%				3,498	14,415		14,572	9,870					959		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%				1,166	4,805		4,857	3,290					320		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%				43,285	809,298		697,474	262,986					37,508		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%				144,283	2,697,659		2,324,913	876,619					125,026		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%				72,142	1,348,830		1,162,457	438,309					62,513		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%				14,428	269,766		232,491	87,662					12,503		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%				201,997	3,776,723		3,254,879	1,227,266					175,036		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%				57,713	1,079,064		929,965	350,648					50,010		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%				28,857	539,532		464,983	175,324					25,005		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%				82,762	258,404		1,756,966	(1,307,667)					199,900		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%				25,863	80,751		549,052	(408,646)					62,469		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%				5,173	16,150		109,810	(81,729)					12,494		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%				20,690	64,601		439,242	(326,917)					49,975		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	1,558,260	USD 4.286% / AUD 4.31%				2,686	88,990		149,971	(57,451)					24,913		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	8,074,620	USD 4.286% / AUD 4.31%				13,918	461,129		777,123	(297,700)					129,097		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	3,187,350	USD 4.286% / AUD 4.31%				5,494	182,025		306,759	(117,513)					50,959		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	566,640	USD 4.286% / AUD 4.31%				977	32,360		54,535	(20,891)					9,059		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	3,399,840	USD 4.286% / AUD 4.31%				5,860	194,160		327,210	(125,347)					54,357		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AXO	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034	566,640	USD 4.286% / AUD 4.31%				977	32,360		54,535	(20,891)					9,059		B023
Currency Swap	EVIDES NV N3136#AD4	D1	Currency	WELLS FARGO BANK, N.A.	05/27/2020	12/11/2024	11,008,000	USD 1.25% / EUR 3.345%				55,546	290,495		247,205	328,997					36,894		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1,963,384	USD 1.89% / EUR 3.345%				16,253	185,539		177,495	57,435					26,447		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 1.89% / EUR 3.345%				155,560	1,775,870		1,698,883	549,736					253,132		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	654,461	USD 1.89% / EUR 3.345%				5,418	61,846		59,165	19,145					8,816		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	654,461	USD 1.89% / EUR 3.345%				5,418	61,846		59,165	19,145					8,816		B023

E06.35

STATEMENT AS OF JUNE 30, 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	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%)			102,159	1,166,243		1,115,684	361,021				166,236		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%)			21,670	247,385		236,660	76,580				35,262		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%)			5,418	61,846		59,165	19,145				8,816		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%)			6,246	118,101		171,213	(32,378)				23,365		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%)			62,461	1,181,006		1,712,132	(323,777)				233,650		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%)			3,123	59,050		85,607	(16,189)				11,683		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%)			3,123	59,050		85,607	(16,189)				11,683		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%)			34,354	649,553		941,673	(178,077)				128,508		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%)			3,123	59,050		85,607	(16,189)				11,683		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%)			1,099	18,780		26,532	(3,147)				4,296		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%)			6,596	112,681		159,191	(18,884)				25,773		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		135,800	USD 3.453% / (GBP 2.84%)			550	9,390		13,266	(1,574)				2,148		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%)			550	9,390		13,266	(1,574)				2,148		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%)			23,085	394,382		557,167	(66,094)				90,207		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%)			70,559	117,809		200,377	139,098				111,820		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%)			36,496	60,936		103,643	71,947				57,838		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%)			9,732	27,638		27,638	30,575				15,423		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%)			9,732	16,250		27,638	19,186				15,423		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%)			9,732	16,250		27,638	19,186				15,423		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	04/12/2022	07/12/2032		272,000	USD 4.633% / (EUR 3.12%)			2,433	4,062		6,910	4,796				3,856		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%)			20,138	(9,876)		(7,166)	84,840				37,623		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			4,028	(1,975)		(1,433)	16,968				7,525		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			4,028	(1,975)		(1,433)	16,968				7,525		B023
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2022	06/08/2032		533,900	USD 4.633% / (EUR 3.12%)			4,028	(1,975)		(1,433)	16,968				7,525		B023

E06.36

STATEMENT AS OF JUNE 30, 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 NEDELAND BV N7660#AY3 BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032		533,900	GBP 5.01% / (USD 5.01%)			4,028	(1,975)		(1,433)	16,968					7,525	B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033		2,366,320	USD 5.47% / (EUR 4.44%)			12,901	8,469		(83,151)	186,319					34,840	B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033		107,560	USD 5.47% / (EUR 4.44%)			586	385		(3,780)	8,469					1,584	B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033		107,560	USD 5.47% / (EUR 4.44%)			586	385		(3,780)	8,469					1,584	B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033		1,398,280	USD 5.47% / (EUR 4.44%)			7,623	5,004		(49,134)	110,098					20,588	B023	
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033		1,210,000	GBP 5.61%			(192)	(54,099)		(68,080)	10,700					18,301	B023	
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033		4,235,000	USD 5.785% / (GBP 5.61%)			(671)	(189,348)		(238,279)	37,451					64,055	B023	
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033		3,630,000	USD 5.785% / (GBP 5.61%)			(575)	(162,298)		(204,239)	32,101					54,904	B023	
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033		605,000	GBP 5.61%			(96)	(27,050)		(34,040)	5,350					9,151	B023	
Currency Swap	FORTH PORTS FINANCE PLC G3663#AK7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033		1,815,000	USD 5.785% / (GBP 5.61%)			(288)	(81,149)		(102,120)	16,050					27,452	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		1,528,520	USD 5.216% / (EUR 4.39%)			6,977	28,069		(52,038)	46,060					22,900	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		655,080	USD 5.216% / (EUR 4.39%)			2,990	12,030		(22,302)	19,740					9,814	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		873,440	USD 5.216% / (EUR 4.39%)			3,987	16,040		(29,736)	26,320					13,086	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		982,620	USD 5.216% / (EUR 4.39%)			4,485	18,045		(33,453)	29,610					14,721	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		218,360	USD 5.216% / (EUR 4.39%)			997	4,010		(7,434)	6,580					3,271	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		19,543,220	USD 5.216% / (EUR 4.39%)			89,204	358,886		(665,341)	588,904					292,791	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		764,260	USD 5.216% / (EUR 4.39%)			3,488	14,035		(26,019)	23,030					11,450	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		655,080	USD 5.216% / (EUR 4.39%)			2,990	12,030		(22,302)	19,740					9,814	B023	
Currency Swap	FERRERO INTERNATIONAL SA L3551#A03	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/11/2023	06/20/2033		218,360	USD 5.216% / (EUR 4.39%)			997	4,010		(7,434)	6,580					3,271	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		734,000	USD 6.141% / (CAD 5.96%)			986	3,193		(22,519)	27,573					11,013	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		40,516,800	USD 6.141% / (CAD 5.96%)			54,417	176,244		(1,243,028)	1,522,025					607,937	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		1,174,400	USD 6.141% / (CAD 5.96%)			1,577	5,109		(36,030)	44,117					17,621	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		1,247,800	USD 6.141% / (CAD 5.96%)			1,676	5,428		(38,282)	46,874					18,723	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		220,200	USD 6.141% / (CAD 5.96%)			296	958		(6,756)	8,272					3,304	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		25,323,000	USD 6.141% / (CAD 5.96%)			34,011	110,152		(776,893)	951,266					379,961	B023	
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/26/2023	06/30/2033		1,101,000	USD 6.141% / (CAD 5.96%)			1,479	4,789		(33,778)	41,359					16,520	B023	

E06.37

STATEMENT AS OF JUNE 30, 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	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%)			1,084	3,512		(24,771)	30,330				12,115		B023					
Currency Swap	LINAMAR CORPORATION 53278LB#3	D1	Currency	WELLS FARGO BANK, N.A.	05/26/2023	06/30/2033		146,800	USD 6.141% / (CAD 5.96%)			197	639		(4,504)	5,515				2,203		B023					
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A.	06/08/2023	10/11/2035		3,760,500	USD 5.593% / (GBP 6.05%)			(8,021)	(31,798)		(269,981)	32,101				63,171		B023					
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A.	06/08/2023	10/11/2035		3,760,500	USD 5.593% / (GBP 6.05%)			(8,021)	(31,798)		(269,981)	32,101				63,171		B023					
Currency Swap	BAZALGETTE TUNNEL LTD G0892#AD2	D1	Currency	WELLS FARGO BANK, N.A.	06/08/2023	10/11/2035		3,760,500	USD 5.593% / (GBP 6.05%)			(8,021)	(31,798)		(269,981)	32,101				63,171		B023					
Currency Swap	Foreign Liability VITENS NV N8354#AA2	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	07/25/2023	08/30/2024		641,000,000	USD 5.904% / (EUR 4.46%)			(1,048,150)	(8,950,275)		(8,601,534)	(5,373,222)	23,130			1,310,226		B020					
Currency Swap	Foreign Liability VITENS NV N8354#AA2	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035		16,260,000	USD 5.904% / (EUR 4.46%)			123,104	183,743		49,226	493,495				272,448		B023					
Currency Swap	Foreign Liability VITENS NV N8354#AA2	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035		53,116,000	USD 5.904% / (EUR 4.46%)			402,139	600,227		160,807	1,612,083				889,996		B023					
Currency Swap	Foreign Liability VITENS NV N8354#AA2	D1	Currency	WELLS FARGO BANK, N.A.	08/23/2023	09/20/2035		1,084,000	USD 5.904% / (EUR 4.46%)			8,207	12,250		3,282	32,900				18,163		B023					
Currency Swap	Foreign Liability SOUTH WEST WATER LTD G8279#AH9	Exhibit 7	Currency	WELLS FARGO BANK, N.A.	09/12/2023	09/19/2028		289,215,000	USD 5.35% / (AUD 5.435%)			31,920	11,317,544		9,950,907	(6,657,587)	132,723			2,972,258		B021					
Currency Swap	Foreign Liability SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039		2,407,490	USD 6.161% / (GBP 5.75%)			(43,223)	5,701		59,185	5,701				46,348		B023					
Currency Swap	Foreign Liability SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039		28,889,880	USD 6.161% / (GBP 5.75%)			(518,678)	68,413		710,215	68,413				556,171		B023					
Currency Swap	Foreign Liability SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039		1,647,230	USD 6.161% / (GBP 5.75%)			(29,574)	3,901		40,495	3,901				31,711		B023					
Currency Swap	Foreign Liability SOUTH WEST WATER LTD G8279#AH9	D1	Currency	WELLS FARGO BANK, N.A.	04/04/2024	04/24/2039		1,647,230	USD 6.161% / (GBP 5.75%)			(29,574)	3,901		40,495	3,901				31,711		B023					
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																	(67,735,458)	79,525,400	XXX	219,962,330	(357,686,655)	2,094,704			211,316,089	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	(67,802,395)	79,525,400	XXX	221,513,637	(357,686,655)	2,094,704			211,744,404	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX							XXX	XXX
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS	ROMUI/SFPUBM8P8K5P83	05/17/2011	07/16/2038	4,000,000	SOFR / (3.9825%)			33,874	112,061		112,061	190,201				74,972		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BNP PARIBAS	ROMUI/SFPUBM8P8K5P83	07/26/2011	07/02/2037	25,000,000	SOFR / (4.035%)			205,023	523,199		523,199	1,136,496				450,931		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BANK OF AMERICA NA REAL ESTATE	B4TYDEB6KMC0031MB27	11/09/2022	09/01/2027	225,000,000	SOFR / (4.081%)			(19,544)	934,720		934,720	4,540,997				2,003,827		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROIP21HZNB66K528	07/30/2010	11/01/2037	30,000,000	SOFR / (3.731%)			291,762	1,583,776		1,583,776	1,336,106				548,023		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROIP21HZNB66K528	12/20/2010	03/31/2040	7,000,000	4.82% / (SOFR)			(29,991)	477,716		477,716	(402,357)				138,953		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROIP21HZNB66K528	12/20/2010	06/30/2040	3,000,000	4.835% / (SOFR)			(12,628)	209,737		209,737	(174,498)				60,021		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROIP21HZNB66K528	02/07/2011	03/31/2041	9,000,000	SOFR / (5.2675%)			(18,423)	1,125,908		1,125,908	(569,084)				184,234		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL	W22LROIP21HZNB66K528	02/07/2011	03/31/2041	5,000,000	SOFR / (5.2175%)			(11,485)	595,087		595,087	(314,319)				102,352		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	HSBC BANK USA, N.A.	11E8VN30JCEQV1H4R804	07/26/2011	09/11/2036	31,250,000	SOFR / (3.975%)			265,788	803,526		803,526	1,360,230				545,942		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	HSBC BANK USA, N.A.	11E8VN30JCEQV1H4R804	07/27/2011	09/28/2036	19,500,000	SOFR / (4.1475%)			149,110	180,840		180,840	872,971				341,317		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	10/05/2012	10/31/2037	5,000,000	SOFR / (2.705%)			73,500	789,503		789,503	189,660				91,328		B0311					
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	01/03/2013	05/22/2038	12,000,000	SOFR / (2.82%)			171,354	1,812,146		1,812,146	477,147				223,707		B0311					

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STATEMENT AS OF JUNE 30, 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	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	04/11/2013	06/16/2038		12,000,000	SOFR / (2.89%)			167,173	1,729,891		1,729,891	483,158				224,258		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR30WICWIPCS8A4S074	03/02/2011	09/30/2041		3,000,000	4.64% / (SOFR)			(15,553)	148,001		148,001	(179,623)				62,323		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR30WICWIPCS8A4S074	08/28/2008	08/30/2038		4,000,000	5.1175% / (SOFR)			(11,161)	376,950		376,950	(219,407)				75,300		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR30WICWIPCS8A4S074	09/16/2008	07/16/2038		4,000,000	5.264% / (SOFR)	360,000		(14,252)	435,443		435,443	(219,294)		(6,014)		74,972		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR30WICWIPCS8A4S074	09/16/2008	07/16/2038		5,000,000	5.317% / (SOFR)	420,000		(16,727)	571,671		571,671	(271,677)		(7,016)		93,715		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR30WICWIPCS8A4S074	02/09/2010	06/30/2040		8,000,000	5.0575% / (SOFR)			(24,776)	768,918		768,918	(478,000)				160,055		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR30WICWIPCS8A4S074	04/26/2010	12/31/2040		10,000,000	5.12% / (SOFR)			(27,845)	1,062,684		1,062,684	(615,188)				203,194		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	07/26/2011	09/11/2036		31,250,000	SOFR / (4.03%)			257,194	638,760		638,760	1,370,611				545,942		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	07/27/2011	09/28/2036		19,500,000	SOFR / (4.201%)			143,893	80,506		80,506	879,286				341,317		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/09/2022	12/31/2043		63,119,287	2.77800337% / (SOFR)			(777,905)	(12,496,827)		(12,496,827)	(4,563,269)				1,394,174		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	07/05/2022	12/31/2040		22,658,202	2.00470504% / (SOFR)			(285,474)	(4,099,071)		(4,099,071)	(1,277,028)				460,400		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	07/05/2022	12/31/2035		16,990,510	2.00159689% / (SOFR)			(219,752)	(2,335,153)		(2,335,153)	(717,087)				288,208		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	07/07/2022	12/31/2038		38,043,562	2.81231132% / (SOFR)			(465,307)	(5,805,205)		(5,805,205)	(2,100,832)				724,636		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	06/28/2022	12/29/2045		62,286,009	2.00526501% / (SOFR)			(700,175)	(11,200,028)		(11,200,028)	(4,554,388)				1,444,456		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	07/13/2022	12/31/2043		63,242,837	2.7883965% / (SOFR)			(782,954)	(12,554,987)		(12,554,987)	(4,562,838)				1,396,903		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	08/25/2022	12/31/2043		69,921,526	2.79601018% / (SOFR)			(848,247)	(13,333,061)		(13,333,061)	(5,065,660)				1,544,422		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	08/30/2022	12/31/2043		37,545,900	2.81905154% / (SOFR)			(462,264)	(7,331,337)		(7,331,337)	(2,716,840)				829,311		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	08/31/2022	12/31/2044		38,537,768	2.87564632% / (SOFR)			(480,721)	(7,875,862)		(7,875,862)	(2,943,544)				872,815		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	SOCIETE GENERALE 02PNE81BXP4R0TD8PU41	09/01/2022	12/31/2043		43,116,168	2.87817468% / (SOFR)			(500,704)	(7,465,347)		(7,465,347)	(3,549,198)				952,347		B0311	
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028		292,625,000	1.76% / (SOFR)			(6,308,691)	(34,349,337)		(34,349,337)	(3,402,152)				3,021,894		B037	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/19/2022	07/22/2031		68,000,000	SOFR / (2.69%)				5,302,070		5,302,070	2,711,395				903,595		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028		50,000,000	SOFR / (2.491%)			730,124	3,103,850		3,103,850	851,073				504,602		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2022	10/30/2030		250,000,000	SOFR / (2.436%)			3,719,381	21,925,231		21,925,231	6,104,319				3,146,671		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2022	08/15/2033		250,000,000	SOFR / (2.541%)			3,587,978	27,130,041		27,130,041	7,645,523				3,777,298		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/26/2047		150,000,000	2.652% / (SOFR)				(24,424,658)		(24,424,658)	(8,935,983)				3,610,131		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/21/2037		100,000,000	2.788% / (SOFR)				(11,892,261)		(11,892,261)	(5,604,568)				1,813,194		B0311	

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STATEMENT AS OF JUNE 30, 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	08/22/2022	08/26/2032	150,000,000	SOFR / (2.6%)					10,538,274		10,538,274	4,799,348				2,142,644		B0311		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/22/2022	08/23/2027	250,000,000	SOFR / (2.614%)					11,376,984		11,376,984	6,308,854					2,217,806		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/24/2022	08/16/2029	200,000,000	SOFR / (2.851%)			2,709,117		11,499,693		11,499,693	4,479,127					2,265,283		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/07/2022	09/06/2029	400,000,000	SOFR / (2.9542%)					19,329,696		19,329,696	13,117,118					4,555,893		B0311	
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)					(6,019,513)		(6,019,513)	(4,733,703)					1,596,512		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%)				1,840,422	4,184,374		4,184,374	5,409,074					2,303,660		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%)				1,290,043	2,532,273		2,532,273	5,314,114					2,164,114		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)					(6,305,890)		(6,305,890)	(5,957,687)					1,995,929		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)					(6,996,323)		(6,996,323)	(4,324,368)					1,962,938		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)					(13,260,318)		(13,260,318)	(5,721,451)					2,891,769		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%)				124,710	5,645,186		5,645,186	3,397,760					1,182,112		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)					(7,670,946)		(7,670,946)	(3,668,067)					2,147,952		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)			(1,669,409)		(3,034,310)		(3,034,310)	(1,079,052)					1,325,203		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%)				408,909	1,378,157		1,378,157	2,314,502					901,578		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)				50,851	4,383,058		4,383,058	(1,466,254)					450,789		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)				(27,373)	3,753,411		3,753,411	(1,672,641)					545,574		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)				50,742	4,453,272		4,453,272	(1,471,430)					450,931		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	07/02/2037	25,000,000	SOFR / (3.98625%)				205,670	640,673		640,673	1,160,809					450,931		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)				(1,406,249)	(6,665,282)		(6,665,282)	(4,207,558)					1,865,044		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	09/05/2036	31,250,000	SOFR / (3.9325%)				272,451	924,933		924,933	1,382,112					545,574		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)				(33,763)	2,033,135		2,033,135	(1,027,604)					341,317		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	07/26/2011	09/15/2036	31,250,000	SOFR / (4.08125%)				249,324	481,668		481,668	1,411,753					546,187		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)				(33,887)	3,708,872		3,708,872	(1,687,643)					548,023		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)				(1,466,680)	(9,061,082)		(9,061,082)	(3,289,208)					1,562,015		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036	19,500,000	SOFR / (5.3325%)				(33,519)	2,037,808		2,037,808	(1,027,894)					341,317		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)				(19,720)	3,903,956		3,903,956	(1,683,142)					545,942		B0311	

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STATEMENT AS OF JUNE 30, 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	06/27/2007	06/29/2037	25,000,000	5.49300% / (SOFR)			35,670	4,420,722			4,420,722	(1,468,548)				450,789		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/13/2006	09/15/2036	31,250,000	5.505% / (SOFR)			(26,863)	3,772,679			3,772,679	(1,675,646)				546,187		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/20/2022	10/26/2052	65,000,000	3.70976% / (SOFR)			(639,032)	(3,772,549)			(3,772,549)	(4,820,714)				1,730,223		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	09/09/2022	09/13/2052	75,000,000	3.13172% / (SOFR)			(954,187)	(11,738,175)			(11,738,175)	(5,074,173)				1,992,258		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/26/2010	12/31/2040	5,000,000	5.1% / (SOFR)			(11,492)	520,335			520,335	(310,094)				101,597		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)			45,433	4,348,653			4,348,653	(1,465,232)				450,979		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)			(3,218)	673,034			673,034	(285,713)				91,721		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%)			75,249	812,150			812,150	195,959				91,721		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)			(9,586)	565,318			565,318	(312,734)				101,597		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)			(19,468)	3,906,942			3,906,942	(1,683,328)				545,942		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)			(2,714)	678,753			678,753	(284,935)				91,375		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%)			62,248	658,953			658,953	240,879				101,597		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%)			70,188	310,314			310,314	397,643				153,669		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)			(24,474)	1,301,939			1,301,939	(678,014)				223,707		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%)			37,579	253,550			253,550	208,762				81,277		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%)			30,888	412,263			412,263	87,625				40,639		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%)			92,788	828,828			828,828	376,490				156,258		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%)			73,191	935,595			935,595	224,642				101,597		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)			(9,498)	554,958			554,958	(282,514)				92,991		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%)			46,179	638,655			638,655	136,876				62,777		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)			(37,788)	416,608			416,608	(450,102)				156,258		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)			(12,294)	1,564,393			1,564,393	(695,323)				224,258		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	04/07/2010	12/31/2040	4,000,000	5.2875% / (SOFR)			(5,788)	496,637			496,637	(252,792)				81,277		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%)			117,504	661,743			661,743	558,280				223,178		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)			(36,360)	767,016			767,016	(577,183)				195,322		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)			(32,875)	1,142,147			1,142,147	(674,840)				225,901		B0311

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STATEMENT AS OF JUNE 30, 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	09/28/2009	12/31/2039	8,000,000	4.41% / (SOFR)				(46,448)	159,426		159,426	(439,143)				157,543		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)				(20,759)	1,391,953		1,391,953	(687,282)					224,982		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%)				170,694	2,649,219		2,649,219	362,723					186,970		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%)				115,785	1,031,506		1,031,506	470,880					195,322		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	10/10/2013	09/24/2038	12,000,000	SOFR / (3.725%)				117,009	667,226		667,226	568,879					226,446		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			989,522	20,713,307		20,713,307	2,559,142		(29,475)			1,317,818		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%)				110,376	1,282,391		1,282,391	354,101					157,543		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	05/06/2011	12/31/2041	8,000,000	4.7975% / (SOFR)				(30,689)	571,507		571,507	(498,309)					167,404		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%)				156,066	2,099,700		2,099,700	435,873					203,194		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)				(40,588)	343,656		343,656	(436,475)					153,669		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)				(32,259)	1,155,915		1,155,915	(677,811)					226,446		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)				(8,397)	134,788		134,788	(118,640)					40,327		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)				(20,904)	1,371,684		1,371,684	(680,424)					223,178		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			3,190,100	27,925,239		27,925,239	3,895,250		(90,378)			2,305,718		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)				(27,064)	1,064,128		1,064,128	(616,232)					201,603		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%)				74,530	784,547		784,547	196,355					91,375		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)				(11,862)	217,129		217,129	(187,031)					62,777		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%)				59,544	674,579		674,579	162,032					75,300		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%)				123,722	1,812,615		1,812,615	292,685					144,332		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)				(7,545)	138,561		138,561	(119,954)					40,639		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)				(838,997)	(14,654,377)		(14,654,377)	(2,918,465)					1,317,818		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%)				150,961	2,387,408		2,387,408	324,897					167,404		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)				(21,676)	1,037,591		1,037,591	(578,873)					186,970		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)				(1,836,533)	(29,219,914)		(29,219,914)	(7,391,613)					3,165,101		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			1,271,036	19,476,272		19,476,272	5,599,868		(16,732)			2,336,221		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)				(12,846)	557,884		557,884	(320,508)					103,872		B0311	

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STATEMENT AS OF JUNE 30, 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	07/05/2022	07/07/2052	55,000,000	2.8275% / (SOFR)				(783,300)	(11,435,892)		(11,435,892)	(3,526,810)					1,456,160		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052	75,000,000	2.8975% / (SOFR)				(1,042,008)	(14,701,839)		(14,701,839)	(4,859,322)					1,982,760		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2022	04/20/2032	165,000,000	2.85% / (SOFR)				(2,331,586)	(15,376,531)		(15,376,531)	(4,769,808)					2,305,718		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/19/2022	04/21/2052	120,000,000	SOFR / (1.8%)	3,948,000			2,260,076	45,695,447		45,695,446	6,400,604		(65,560)			3,165,101		B0311
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)				(638,930)	(5,838,764)		(5,838,764)	(4,310,887)					1,602,062		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)				(1,198,228)	(16,436,528)		(16,436,528)	(5,779,112)					2,336,221		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)				(1,192,270)	(7,209,207)		(7,209,207)	(2,859,729)					1,344,075		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)				(438,485)	(13,058,658)		(13,058,658)	(4,112,633)					1,691,457		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			1,033,243	21,008,616		21,008,616	2,945,684		(32,703)			1,457,084		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			1,057,378	21,929,067		21,929,067	2,887,501		(35,985)			1,456,160		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)				(785,446)	(11,508,173)		(11,508,173)	(3,524,648)					1,457,084		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			591,473	16,841,142		16,841,142	3,885,794		(16,256)			1,691,457		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			1,176,253	19,737,244		19,737,244	4,550,477		(14,818)			1,982,760		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			1,566,057	12,961,910		12,961,910	2,473,985		(44,514)			1,344,075		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			920,012	16,366,695		16,366,695	3,659,728		(30,228)			1,602,062		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)				(13,101)	371,725		371,725	(243,324)					80,641		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%)				79,868	937,104		937,104	195,404					93,715		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)				(41,235)	639,460		639,460	(558,057)					192,087		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%)				171,655	1,833,952		1,833,952	497,410					225,901		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%)				63,476	822,367		822,367	173,149					80,641		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/15/2009	09/30/2039	5,000,000	4.90625% / (SOFR)				(18,461)	377,140		377,140	(288,215)					97,661		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%)				78,742	987,886		987,886	207,534					97,661		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)				(21,633)	683,472		683,472	(439,013)					144,332		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%)				46,983	637,768		637,768	135,289					62,323		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)				(4,874,152)	(9,859,629)		(9,859,629)	(10,912,927)					4,972,527		B037
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%)				77,367	57,199		57,199	116,573					133,538		B031

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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	07/19/2023	07/21/2024	62,000,000	SOFR / (5.3051%)				67,322	12,647		12,647	34,582				74,357		B031		
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%)					1,101,265		1,101,265	4,955,685					2,009,055		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%)				(1,479,078)	96,356		96,356	(5,275,739)					2,234,536		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%)				(1,402)	9,687		9,687	272,420					162,412		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)		(6,325)	8,665		8,665	180,693					128,573		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%)					(4,299,618)		(4,299,618)	2,819,499					1,261,726		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)		13,597	6,518		6,518	36,702					41,267		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		60,566	55,365		55,365	204,670					172,167		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		119,730	121,046		121,046	423,151					289,111		B031	
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/26/2023	08/26/2047	150,000,000	SOFR / (2.652%)		14,912,071			23,626,284		23,626,284	8,962,587					3,610,131		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%)					(9,250,232)		(9,250,232)	(7,720,034)					4,075,528		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037	37,500,000	SOFR / (3.7585%)					138,584		138,584	138,584					665,342		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/26/2024	01/26/2038	100,000,000	SOFR / (3.81142%)					175,685		175,685	175,685					1,842,794		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%)				17,114	5,310		5,310	5,310					29,609		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%)				223,820	289,658		289,658	289,658					384,636		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%)				293,175	418,632		418,632	418,632					457,060		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%)				187,636	270,247		270,247	270,247					260,729		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%)					(1,751,023)		(1,751,023)	(1,751,023)					1,048,890		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%)					(2,320,076)		(2,320,076)	(2,320,076)					2,579,822		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/05/2024	02/05/2034	100,000,000	SOFR / (3.70816%)					329,862		329,862	329,862					1,549,856		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036	75,000,000	SOFR / (3.59439%)					1,190,152		1,190,152	1,190,152					1,277,807		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033	50,000,000	SOFR / (3.59089%)					313,735		313,735	313,735					733,961		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041	50,000,000	SOFR / (3.8375%)					(209,905)		(209,905)	(209,905)					1,019,586		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041	50,000,000	SOFR / (3.84274%)					(193,272)		(193,272)	(193,272)					1,019,586		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%)					(359,215)		(359,215)	(359,215)					1,705,149		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%)					(320,258)		(320,258)	(320,258)					1,846,136		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	02/12/2024	02/14/2039	100,000,000	3.8001% / (SOFR)					(471,666)		(471,666)	(471,666)					1,912,826	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)					24,122		24,122	24,122					956,503	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%)					(37,148)		(37,148)	(37,148)					776,032	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034	50,000,000	SOFR / (3.8173%)					(38,163)		(38,163)	(38,163)					776,032	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034	100,000,000	SOFR / (3.818%)					(75,876)		(75,876)	(75,876)					1,553,388	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034	100,000,000	SOFR / (3.821%)					(87,151)		(87,151)	(87,151)					1,553,388	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038	150,000,000	SOFR / 3.9193%					111,123		111,123	111,123					2,771,430	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%					(89,025)		(89,025)	(89,025)					1,108,498	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035	50,000,000	SOFR / (3.74804%)					418,571		418,571	418,571					815,832	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038	50,000,000	SOFR / 3.9127%					21,621		21,621	21,621					923,717	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039	50,000,000	SOFR / 3.9648%					12,748		12,748	12,748					957,129	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%					876,332		876,332	876,332					4,266,888	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%					(8,028)		(8,028)	(8,028)					1,108,498	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044	50,000,000	SOFR / 3.8722%					(13,672)		(13,672)	(13,672)					1,108,498	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034	50,000,000	SOFR / (3.77137%)					(8,812)		(8,812)	(8,812)					776,914	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034	50,000,000	SOFR / (3.7706%)					(6,358)		(6,358)	(6,358)					776,914	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039	100,000,000	SOFR / 3.9752%					57,670		57,670	57,670					1,914,258	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039	50,000,000	SOFR / 3.7832%					(296,130)		(296,130)	(296,130)					957,218	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039	50,000,000	SOFR / 3.785% / (SOFR)					(289,964)		(289,964)	(289,964)					957,218	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	50,000,000	SOFR / (3.70653%)					385,567		385,567	385,567					691,806	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	50,000,000	SOFR / (3.7053%)					389,190		389,190	389,190					691,806	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	50,000,000	SOFR / (3.7065%)					385,655		385,655	385,655					691,806	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044	400,000,000	SOFR / 3.796% / (SOFR)					(1,817,036)		(1,817,036)	(1,817,036)					8,871,070	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032	125,000,000	SOFR / (3.7437%)					683,183		683,183	683,183					1,730,134	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032	125,000,000	SOFR / (3.74682%)					660,210		660,210	660,210					1,730,134	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034	125,000,000	SOFR / (3.707%)					490,147		490,147	490,147					1,943,112	B0311	

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Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034	125,000,000	SOFR / (3.714%)					434,383		434,383	434,383					1,943,112	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039	250,000,000	3.89928% / (SOFR)					(444,320)		(444,320)	(444,320)					4,787,881	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039	125,000,000	3.8891% / (SOFR)					(261,526)		(261,526)	(261,526)					2,393,940	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/27/2024	02/27/2039	100,000,000	3.9285% / (SOFR)					(87,334)		(87,334)	(87,334)					1,915,152	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%)					756,797		756,797	756,797					1,556,031	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)					(3,141,802)		(3,141,802)	(3,141,802)					3,150,777	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)					(251,237)		(251,237)	(251,237)					925,569	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039	37,500,000	3.78956% / (SOFR)					(194,059)		(194,059)	(194,059)					719,120	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/14/2024	03/18/2026	80,000,000	SOFR / (4.5755%)			182,987		166,296		166,296	166,296					523,842	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%)				94,442	93,524		93,524	93,524					303,645	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%)				39,087	46,403		46,403	46,403					147,514	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%)				5,473	8,366		8,366	8,366					34,223	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%)				25,999	39,035		39,035	39,035					126,843	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%)				4,024	4,992		4,992	4,992					35,112	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)					(163,420)		(163,420)	(163,420)					1,438,374	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039	75,000,000	3.9042% / (SOFR)					(122,854)		(122,854)	(122,854)					1,439,178	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041	50,000,000	3.851% / (SOFR)					(169,159)		(169,159)	(169,159)					1,022,520	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034	100,000,000	SOFR / (3.77004%)					477,400		477,400	477,400					1,559,109	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033	50,000,000	SOFR / (3.69165%)					171,633		171,633	171,633					738,496	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032	50,000,000	SOFR / (3.7424%)					248,205		248,205	248,205					694,893	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041	50,000,000	SOFR / (3.8371%)					(213,168)		(213,168)	(213,168)					1,022,604	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040	50,000,000	SOFR / (3.8072%)					(355,424)		(355,424)	(355,424)					991,660	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034	100,000,000	SOFR / (3.7556%)					577,619		577,619	577,619					1,559,549	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034	75,000,000	SOFR / (3.70225%)					719,415		719,415	719,415					1,170,155	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039	50,000,000	SOFR / (3.749%)					(352,818)		(352,818)	(352,818)					959,630	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034	125,000,000	SOFR / (3.7466%)					793,057		793,057	793,057					1,950,533	B0311	

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.7854% / (SOFR)				(297,037)		(297,037)	(297,037)					1,439,847	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.8398% / (SOFR)				(207,796)		(207,796)	(207,796)					1,023,106	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%)				366,420		366,420	366,420					780,323	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR / (3.6754%)				573,788		573,788	573,788					780,433	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	SOFR / (3.8454%)				(172,790)		(172,790)	(172,790)					960,076	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR / (3.6675%)				601,429		601,429	601,429					780,542	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.807% / (SOFR)				(347,788)		(347,788)	(347,788)					1,440,248	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR / (3.80492%)				96,518		96,518	96,518					780,981	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	SOFR / (3.9254%)				(74,460)		(74,460)	(74,460)					1,441,051	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR / (4.1507%)				107,751		107,751	107,751					662,085	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR / (3.78957%)				(70,445)		(70,445)	(70,445)					781,091	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	SOFR / (3.9515%)				(9,421)		(9,421)	(9,421)					960,700	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	SOFR / (3.93788%)				73,192		73,192	73,192					927,602	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR / (3.8447%)				(50,961)		(50,961)	(50,961)					781,200	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR / (3.78716%)				(63,191)		(63,191)	(63,191)					781,529	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	SOFR / (3.94072%)				22,347		22,347	22,347					960,879	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR / (3.7995%)				(153,515)		(153,515)	(153,515)					1,172,294	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR / (3.9002%)				(258,209)		(258,209)	(258,209)					781,748	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	SOFR / (3.9909%)				50,999		50,999	50,999					961,324	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	SOFR / (3.91313%)				(40,284)		(40,284)	(40,284)					961,235	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR / (3.83964%)				(38,990)		(38,990)	(38,990)					781,858	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/12/2039		100,000,000	SOFR / (4.0208%)				402,204		402,204	402,204					1,923,004	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR / (4.03302%)				(743,799)		(743,799)	(743,799)					781,967	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	SOFR / (4.0575%)				306,974		306,974	306,974					1,922,826	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/11/2024	04/13/2029		100,000,000	SOFR / (4.00535%)				760,400		760,400	760,400					1,094,194	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	SOFR / (4.4472%)				169,346		169,346	169,346					662,085	B0311	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/01/2024	08/03/2025	17,000,000	SOFR / (5.167%)				4,893	(33,321)		(33,321)	(33,321)					88,871	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/01/2024	02/03/2025	14,000,000	(5.3076%)				804	(3,127)		(3,127)	(3,127)					54,098	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/01/2024	05/03/2025	18,000,000	(5.2677%)				2,210	(16,252)		(16,252)	(16,252)					82,540	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/21/2024	08/23/2025	35,000,000	(5.0045%)				12,719	(22,816)		(22,816)	(22,816)					187,499	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/21/2024	11/23/2024	35,000,000	(5.29032%)				1,882	4,090		4,090	4,090					110,680	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/21/2024	11/23/2025	25,000,000	(4.8937%)				12,086	(27,376)		(27,376)	(27,376)					147,902	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/21/2024	05/23/2026	45,000,000	(4.7241%)				30,023	(84,155)		(84,155)	(84,155)					309,805	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/21/2024	02/23/2025	10,000,000	(5.22505%)				1,245	111		111	111					40,375	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	05/21/2024	05/23/2025	15,000,000	(5.14746%)				3,128	(3,552)		(3,552)	(3,552)					70,989	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/07/2024	06/11/2025	50,000,000	(5.06945%)				7,227	6,083		6,083	6,083					243,406	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/26/2024	03/28/2026	80,000,000	(4.6932%)				4,312	(41,969)		(41,969)	(41,969)					528,010	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/26/2024	12/28/2024	10,000,000	(5.26995%)				58	(333)		(333)	(333)					35,210	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/26/2024	06/28/2025	35,000,000	(5.0638%)				806	(5,670)		(5,670)	(5,670)					174,520	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/26/2024	03/28/2025	10,000,000	(5.17436%)				138	(911)		(911)	(911)					43,083	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/26/2024	09/28/2025	25,000,000	(4.9116%)				893	(8,281)		(8,281)	(8,281)					139,563	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	BOFA SECURITIES INC	06/26/2024	12/28/2025	20,000,000	(4.7908%)				915	(8,541)		(8,541)	(8,541)					122,307	B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	04/10/2014	06/30/2040	4,000,000	SOFR / (3.557%)				40,568	318,500		318,500	200,518					80,027	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	01/13/2014	03/31/2039	10,000,000	(3.75375%)				94,547	538,404		538,404	488,117					192,087	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	07/24/2013	09/30/2041	2,000,000	(3.6375%)				20,072	146,845		146,845	106,511					41,549	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	07/15/2014	09/30/2040	4,000,000	SOFR / (3.33%)				46,294	429,771		429,771	196,184					80,655	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	03/23/2010	09/30/2040	4,000,000	5.095% / (SOFR)				(10,994)	407,074		407,074	(245,360)					80,655	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	12/15/2009	12/31/2039	3,000,000	5.034% / (SOFR)				(7,902)	274,406		274,406	(177,338)					59,079	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	05/11/2011	03/30/2041	2,000,000	4.3025% / (SOFR)				(13,422)	16,783		16,783	(113,883)					40,938	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	04/01/2011	03/29/2041	2,000,000	4.56% / (SOFR)				(10,847)	79,151		79,151	(117,549)					40,934	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	04/10/2015	06/30/2040	8,000,000	SOFR / (2.403%)				128,066	1,719,566		1,719,566	337,354					160,055	B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest	RBC CAPITAL MARKETS LLC	02/04/2011	03/31/2041	3,000,000	4.7425% / (SOFR)				(13,533)	185,040		185,040	(180,208)					61,411	B0311	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/03/2014		6,000,000	SOFR / (3.1345%)			75,306	798,663		798,663	291,837				122,823		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/09/2015		7,000,000	SOFR / (2.495%)			110,239	1,413,994		1,413,994	297,205				138,953		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	12/15/2009		3,000,000	5.025% / (SOFR)			(8,039)	263,668		263,668	(173,529)				58,111		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/04/2011		3,000,000	5.1% / (SOFR)			(8,170)	314,961		314,961	(187,831)				61,411		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/15/2014		3,000,000	SOFR / (3.341%)			34,555	330,302		330,302	153,315				62,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/15/2014		3,000,000	SOFR / (2.838%)			41,391	480,897		480,897	132,788				59,079		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/10/2014		11,000,000	SOFR / (3.545%)			112,234	854,693		854,693	528,384				213,072		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/04/2011		3,000,000	4.955% / (SOFR)			(10,345)	262,266		262,266	(184,739)				61,411		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/02/2011		3,000,000	SOFR / (4.9175%)			(10,908)	254,756		254,756	(187,616)				62,323		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/24/2010		4,000,000	SOFR / (5.1175%)			(10,038)	412,708		412,708	(243,495)				80,014		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/09/2009		8,000,000	4.675% / (SOFR)			(35,671)	389,839		389,839	(444,188)				154,962		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	02/09/2010		4,000,000	SOFR / (5.0275%)			(10,668)	371,238		371,238	(241,092)				80,027		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/29/2007		5,000,000	5.544% / (SOFR)			(3,298)	668,069		668,069	(284,115)				91,328		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/10/2015		10,000,000	SOFR / (2.982%)			134,714	1,487,613		1,487,613	466,271				201,603		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/23/2010		3,000,000	5.03% / (SOFR)			(9,689)	281,846		281,846	(182,558)				60,471		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/09/2015		4,000,000	SOFR / (2.501%)			62,874	805,215		805,215	169,995				79,402		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/03/2014		2,000,000	SOFR / (3.1295%)			25,152	267,419		267,419	97,209				40,938		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/03/2014		2,000,000	SOFR / (3.1295%)			25,152	267,450		267,450	97,217				40,934		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/24/2013		3,000,000	SOFR / (3.63%)			30,689	215,828		215,828	153,322				60,471		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/07/2015		5,000,000	SOFR / (2.871%)			69,342	841,208		841,208	238,482				103,872		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/10/2013		4,000,000	SOFR / (2.92625%)			54,350	614,727		614,727	183,074				80,014		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/19/2010		4,000,000	4.337% / (SOFR)			(26,154)	45,939		45,939	(220,255)				79,402		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/22/2016		9,000,000	SOFR / (2.398%)			146,101	2,000,960		2,000,960	390,640				184,234		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/27/2011		25,000,000	SOFR / (4.168%)			191,895	184,270		184,270	1,188,825				450,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/07/2015		3,000,000	SOFR / (2.415%)			49,462	640,616		640,616	126,756				60,021		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	10/10/2012		5,000,000	SOFR / (2.6375%)			77,248	844,075		844,075	198,477				92,991		B0311

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/07/2015	06/28/2041	4,000,000	SOFR / (2.42%)			66,141	887,418		887,418	175,946				82,475		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)			(9,165)	142,004		142,004	(123,446)				41,549		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/24/2013	07/19/2038	12,000,000	SOFR / (3.60375%)			127,963	815,064		815,064	555,179				224,982		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%)			27,548	126,588		126,588	161,922				61,411		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)			39,801	4,420,631		4,420,631	(1,469,440)				450,931		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%)			220,813	756,801		756,801	1,153,728				450,931		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%)			28,645	327,018		327,018	91,502				40,327		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%)			74,795	64,164		64,164	483,764				182,674		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)			(8,745)	1,288,514		1,288,514	(565,712)				182,674		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	01/09/2015	03/31/2041	5,000,000	SOFR / (2.5%)			78,617	1,049,864		1,049,864	220,647				102,352		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	06/28/2007	07/02/2037	25,000,000	5.986% / (SOFR)			47,076	4,380,456		4,380,456	(1,466,990)				450,931		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	04/01/2011	06/28/2041	4,000,000	4.965% / (SOFR)			(13,122)	358,729		358,729	(248,999)				82,475		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	06/29/2007	07/03/2037	25,000,000	5.968% / (SOFR)			44,801	4,336,097		4,336,097	(1,464,466)				450,979		B0311
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2015	04/13/2027	6,000,000	2.364% / (SOFR)			(109,498)	(380,132)		(380,132)	(51,481)				50,077		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2015	04/13/2027	2,000,000	2.364% / (SOFR)			(36,499)	(126,711)		(126,711)	(17,160)				16,692		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	03/17/2015	04/13/2027	500,000	2.364% / (SOFR)			(9,125)	(31,678)		(31,678)	(4,290)				4,173		B031
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS LLC	549300LC02FLSSVFFR64	07/26/2011	07/03/2037	25,000,000	SOFR / (4.087%)			192,936	387,686		387,686	1,176,421				450,979		B0311
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										32,963,998		526,078	116,930,381	XXX	116,930,379	(49,126,989)		(389,620)		267,687,698	XXX	XXX
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	7,348,760	USD 4.846% / (AUD 5.043%)			12,226	1,068,080		1,068,080	82,817				163,137		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	363,800	USD 4.846% / (AUD 5.043%)			605	52,875		52,875	4,100				8,076		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	1,018,640	USD 4.846% / (AUD 5.043%)			1,695	148,051		148,051	11,480				22,613		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	363,800	USD 4.846% / (AUD 5.043%)			605	52,875		52,875	4,100				8,076		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	8,731,200	USD 4.846% / (AUD 5.043%)			14,526	1,269,005		1,269,005	98,396				193,826		B023
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD 06646*AG4	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	1,382,440	USD 4.846% / (AUD 5.043%)			2,300	200,926		200,926	15,579				30,689		B023

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL .. NQ06HPCNCU6TUTQYE16	.06/06/2024	.07/10/2034		4,748,250	USD 6.57% / CAD 5.93%				2,141		2,141	2,141					75,200	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL .. NQ06HPCNCU6TUTQYE16	.06/06/2024	.07/10/2034		8,218,125	USD 6.57% / CAD 5.93%				3,706		3,706	3,706					130,153	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF MONTREAL .. NQ06HPCNCU6TUTQYE16	.06/06/2024	.07/10/2034		1,826,250	USD 6.57% / CAD 5.93%				824		824	824					28,923	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS ROMUIISFPUBMPRO8K5P83	.06/27/2024	.06/27/2050		23,163,840	USD 6.137% / EUR 4.63%				(268,491)		(268,491)	(268,491)					590,658	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BNP PARIBAS ROMUIISFPUBMPRO8K5P83	.06/27/2024	.06/27/2050		1,823,080	USD 6.137% / EUR 4.63%				(21,131)		(21,131)	(21,131)					46,487	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	.05/06/2014	.09/01/2026		51,643,520	USD 3.951% / GBP 3.77%			299,209	13,090,702		13,090,702	160,791					380,606	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA	.05/06/2014	.09/01/2026		5,775,920	USD 3.951% / GBP 3.77%			33,464	1,464,092		1,464,092	17,983					42,568	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	.05/06/2014	.09/01/2026		19,026,560	USD 3.951% / GBP 3.77%			110,235	4,822,890		4,822,890	59,239					140,223	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024		465,289	USD 3.9375% / CAD 3.95%			2,070	98,431		98,431	14,236					1,300	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024		1,628,513	USD 3.9375% / CAD 3.95%			7,245	344,509		344,509	49,825					4,551	B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024		7,909,920	USD 3.9375% / CAD 3.95%			35,188	1,673,327		1,673,327	242,009					22,103	B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024		465,289	USD 3.9375% / CAD 3.95%			2,070	98,431		98,431	14,236					1,300	B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024		232,645	USD 3.9375% / CAD 3.95%			1,035	49,216		49,216	7,118					650	B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2024		4,420,249	USD 3.9375% / CAD 3.95%			19,664	935,095		935,095	135,240					12,352	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%			2,081	92,799		92,799	10,515					3,538	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%			7,284	324,795		324,795	36,801					12,382	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%			35,382	1,577,576		1,577,576	178,746					60,140	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%			2,081	92,799		92,799	10,515					3,538	B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026		232,645	USD 4.035% / CAD 4.07%			1,041	46,399		46,399	5,257					1,769	B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA	.07/22/2014	.10/22/2026		4,420,249	USD 4.035% / CAD 4.07%			19,772	881,587		881,587	99,888					33,608	B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029		852,050	USD 3.81% / GBP 3.58%			5,135	218,503		218,503	4,285					9,807	B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029		3,408,200	USD 3.81% / GBP 3.58%			20,542	874,013		874,013	17,139					39,226	B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJB	D1	Currency	BANK OF AMERICA, NA	.07/23/2014	.10/16/2029		16,188,950	USD 3.81% / GBP 3.58%			97,573	4,151,561		4,151,561	81,412					186,325	B023	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		852,050	USD 3.81% / GBP 3.58%			5,135	218,503		218,503	4,285				9,807		B023
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		9,798,575	USD 3.81% / GBP 3.58%			59,057	2,512,787		2,512,787	49,276				112,775		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	USD 3.39% / EUR 1.39%			12,018	67,918		67,918	29,038				5,050		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		22,208,550	USD 3.39% / EUR 1.39%			234,345	1,324,395		1,324,395	566,233				98,466		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	USD 3.39% / EUR 1.39%			12,018	67,918		67,918	29,038				5,050		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		6,263,950	USD 3.39% / EUR 1.39%			66,097	373,547		373,547	159,707				27,772		B023
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		2,277,800	USD 3.39% / EUR 1.39%			24,035	135,835		135,835	58,075				10,099		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		1,248,500	USD 4.0655% / EUR 2.434%			11,036	68,683		68,683	33,348				9,610		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		1,929,500	USD 4.0655% / EUR 2.434%			17,056	106,146		106,146	51,539				14,852		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		113,500	USD 4.0655% / EUR 2.434%			1,003	6,244		6,244	3,032				874		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		6,453,600	USD 3.946% / EUR 1.71%			72,636	133,075		133,075	165,843				54,389		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		2,509,733	USD 3.946% / EUR 1.71%			28,247	51,752		51,752	64,495				21,151		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		919,170	USD 5.27% / EUR 3.54%			7,360	(40,494)		(40,494)	32,277				10,422		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		15,421,630	USD 5.27% / EUR 3.54%			123,480	(679,396)		(679,396)	541,540				174,858		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / EUR 3.54%			36,799	(202,469)		(202,469)	161,386				52,110		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N52698AF5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/04/2022	08/20/2029		4,595,850	USD 5.27% / EUR 3.54%			36,799	(202,469)		(202,469)	161,386				52,110		B023
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		32,268,000	USD 5.4375% / EUR 4.32%			189,779	(635,193)		(635,193)	1,166,059				384,128		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZII7FF32WIEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / CAD 5.34%			43,571	1,730,432		1,730,432	148,153				82,863		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZII7FF32WIEFA76	09/20/2013	04/08/2029		1,458,435	USD 5.1225% / CAD 5.34%			8,379	332,775		332,775	28,491				15,935		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZII7FF32WIEFA76	09/20/2013	04/08/2029		14,876,033	USD 5.1225% / CAD 5.34%			85,466	3,394,309		3,394,309	290,608				162,540		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZII7FF32WIEFA76	09/20/2013	04/08/2029		2,333,495	USD 5.1225% / CAD 5.34%			13,407	532,441		532,441	45,586				25,496		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZII7FF32WIEFA76	09/20/2013	04/08/2029		7,583,860	USD 5.1225% / CAD 5.34%			43,571	1,730,432		1,730,432	148,153				82,863		B023

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STATEMENT AS OF JUNE 30, 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	BUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A.	04/10/2014	06/15/2029	7,881,900	USD 4.876% / GBP 4.51%				57,221	2,055,448		2,055,448	31,166				87,784		B023
Currency Swap	BUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A.	04/10/2014	06/15/2029	838,500	USD 4.876% / GBP 4.51%				6,087	218,665		218,665	3,316				9,339		B023
Currency Swap	BUK INFRASTRUCTURE ISSUER PLC G1745*AM3	D1	Currency	CITIBANK, N.A.	04/10/2014	06/15/2029	3,018,600	USD 4.876% / GBP 4.51%				21,914	787,193		787,193	11,936				33,619		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029	25,451,050	USD 4.56% / GBP 4.378%				165,094	6,494,764		6,494,764	123,056				285,951		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029	2,865,350	USD 4.56% / GBP 4.378%				18,587	731,199		731,199	13,854				32,193		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A.	05/09/2014	07/17/2029	9,438,800	USD 4.56% / GBP 4.378%				61,227	2,408,654		2,408,654	45,636				106,048		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#A00	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	1,516,600	USD 3.97% / GBP 3.37%				8,766	266,978		266,978	6,787				13,530		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#A00	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	10,995,350	USD 3.97% / GBP 3.37%				63,557	1,935,594		1,935,594	49,208				98,092		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#A00	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	758,300	USD 3.97% / GBP 3.37%				4,383	133,489		133,489	3,394				6,765		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#A00	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	10,995,350	USD 3.97% / GBP 3.37%				63,557	1,935,594		1,935,594	49,208				98,092		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#A00	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	6,824,700	USD 3.97% / GBP 3.37%				39,449	1,201,403		1,201,403	30,543				60,885		B023
Currency Swap	THE BRYANSTON THREE PARTNERSHIP G1652#A00	D1	Currency	CITIBANK, N.A.	12/10/2015	09/05/2027	379,150	USD 3.97% / GBP 3.37%				2,192	66,745		66,745	1,697				3,383		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%				5,812	97,304		97,304	2,877				6,958		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%				34,869	583,826		583,826	17,261				41,746		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%				23,246	389,218		389,218	11,507				27,830		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%				7,071	61,924		61,924	6,497				9,404		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%				37,374	327,314		327,314	34,341				49,709		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%				1,010	8,846		8,846	928				1,344		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%				18,182	159,234		159,234	16,706				24,183		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%				8,081	70,771		70,771	7,425				10,748		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%				1,010	8,846		8,846	928				1,344		B023
Currency Swap	Foreign Liability	Exhibit 7	Currency	CITIBANK, N.A.	04/09/2019	10/18/2027	650,260,104	USD 0.012% / CHF 0.01%				(2,394)	4,308		4,308	(20,885)	1,447			5,907,506		B021

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STATEMENT AS OF JUNE 30, 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	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2029	1,055,700	USD 3.666% / AUD 3.48%				2,581	68,694		68,694	9,914				11,909		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2029	4,082,040	USD 3.666% / AUD 3.48%				9,981	265,617		265,617	38,333				46,049		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2029	1,477,980	USD 3.666% / AUD 3.48%				3,614	96,172		96,172	13,879				16,673		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2029	211,140	USD 3.666% / AUD 3.48%				516	13,739		13,739	1,983				2,382		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2029	211,140	USD 3.666% / AUD 3.48%				516	13,739		13,739	1,983				2,382		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	1,678,200	USD 3.647% / EUR 1.18%				21,015	108,663		108,663	37,604				14,373		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	7,831,600	USD 3.647% / EUR 1.18%				98,070	507,095		507,095	175,484				67,076		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	2,237,600	USD 3.647% / EUR 1.18%				28,020	144,884		144,884	50,138				19,165		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	559,400	USD 3.647% / EUR 1.18%				7,005	36,221		36,221	12,535				4,791		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	1,118,800	USD 3.647% / EUR 1.18%				14,010	72,442		72,442	25,069				9,582		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	41,158,800	USD 3.197% / EUR 1.07%				446,635	1,911,294		1,911,294	996,548				315,338		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	1,668,600	USD 3.197% / EUR 1.07%				18,107	77,485		77,485	40,401				12,784		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	1,112,400	USD 3.197% / EUR 1.07%				12,071	51,657		51,657	26,934				8,523		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	5,562,000	USD 3.197% / EUR 1.07%				60,356	258,283		258,283	134,669				42,613		B023	
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	1,668,600	USD 3.197% / EUR 1.07%				18,107	77,485		77,485	40,401				12,784		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	1,112,400	USD 3.197% / EUR 1.07%				12,071	51,657		51,657	26,934				8,523		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	16,680,000	USD 2.723% / GBP 2.06%				69,331	1,705,982		1,705,982	131,446				166,056		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	695,000	USD 2.723% / GBP 2.06%				2,889	71,083		71,083	5,477				6,919		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	695,000	USD 2.723% / GBP 2.06%				2,889	71,083		71,083	5,477				6,919		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	12,857,500	USD 2.723% / GBP 2.06%				53,443	1,315,028		1,315,028	101,323				128,001		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	695,000	USD 2.723% / GBP 2.06%				2,889	71,083		71,083	5,477				6,919		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	2,432,500	USD 2.723% / GBP 2.06%				10,111	248,789		248,789	19,169				24,216		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.06/15/2022	.06/28/2029	5,728,250	USD 4.812% / EUR 3.3%				40,610	(182,586)		(182,586)	196,370				64,026		B023	
Currency Swap	IMI GROUP LIMITED 64691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.06/15/2022	.06/28/2029	1,562,250	USD 4.812% / EUR 3.3%				11,075	(49,796)		(49,796)	53,555				17,462		B023	
Currency Swap	IMI GROUP LIMITED 64691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.06/15/2022	.06/28/2029	1,562,250	USD 4.812% / EUR 3.3%				11,075	(49,796)		(49,796)	53,555				17,462		B023	

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STATEMENT AS OF JUNE 30, 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	IMI GROUP LIMITED G4691#AM7 Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIVZ7F32TNEFA76	06/15/2022	06/28/2029		520,750	USD 4.812% / EUR 3.3%			3,692	(16,599)		(16,599)	17,852				5,821		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		4,067,700	USD 5.125% / GBP 5.01%			21,757	846,641		846,641	59,267				73,870		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		782,250	USD 5.125% / GBP 5.01%			4,184	162,816		162,816	11,398				14,206		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		7,196,700	USD 5.125% / GBP 5.01%			38,493	1,497,903		1,497,903	104,858				130,694		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AC1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		1,720,950	USD 5.125% / GBP 5.01%			9,205	358,194		358,194	25,075				31,253		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AC1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		312,900	USD 5.125% / GBP 5.01%			1,674	65,126		65,126	4,559				5,682		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AC1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		782,250	USD 5.125% / GBP 5.01%			4,184	162,816		162,816	11,398				14,206		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AC1	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037		312,900	USD 5.125% / GBP 5.01%			1,674	65,126		65,126	4,559				5,682		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029		805,400	USD 4.92% / GBP 4.41%			5,869	187,480		187,480	3,385				8,570		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%			62,209	1,987,285		1,987,285	35,883				90,840		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%			9,390	299,968		299,968	5,416				13,712		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%			30,518	974,894		974,894	17,603				44,563		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%			10,890	(6,220)		(6,220)	28,754				4,906		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		11,693,000	USD 3.586% / EUR 1.53%			119,789	(68,415)		(68,415)	316,297				53,967		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%			10,890	(6,220)		(6,220)	28,754				4,906		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		3,189,000	USD 3.586% / EUR 1.53%			32,670	(18,659)		(18,659)	86,263				14,718		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025		1,063,000	USD 3.586% / EUR 1.53%			10,890	(6,220)		(6,220)	28,754				4,906		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024		6,469,500	USD 3.8475% / EUR 2.186%			57,708	355,624		355,624	179,461				19,673		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024		9,647,500	USD 3.8475% / EUR 2.186%			86,056	530,317		530,317	267,617				29,336		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / EUR 1.12%			1,128	5,864		5,864	2,778				840		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%			10,153	52,773		52,773	25,002				7,563		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%			50,766	263,863		263,863	125,010				37,814		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%			6,769	35,182		35,182	16,668				5,042		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / EUR 1.12%			1,128	5,864		5,864	2,778				840		B023
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		112,470	USD 3.0675% / EUR 1.12%			1,128	5,864		5,864	2,778				840		B023

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STATEMENT AS OF JUNE 30, 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 INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026		337,410	USD 3.0675% / (EUR 1.12%)			3,384	17,591		17,591	8,334				2,521		B023
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%)			3,296	20,058		20,058	8,374				3,472		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		3,149,160	USD 3.195% / (EUR 1.31%)			30,760	187,210		187,210	78,157				32,406		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		15,295,920	USD 3.195% / (EUR 1.31%)			149,407	909,304		909,304	379,621				157,400		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%)			18,676	113,663		113,663	47,453				19,675		B023
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%)			3,296	20,058		20,058	8,374				3,472		B023
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%)			3,296	20,058		20,058	8,374				3,472		B023
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028		1,124,700	USD 3.195% / (EUR 1.31%)			10,986	66,861		66,861	27,913				11,574		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		5,148,950	USD 4.15375% / (AUD 4.44%)			11,384	637,600		637,600	58,083				51,823		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		2,536,050	USD 4.15375% / (AUD 4.44%)			5,607	314,042		314,042	28,608				25,525		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		46,110,000	USD 4.15375% / (AUD 4.44%)			101,944	5,709,849		5,709,849	520,145				464,091		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,869	104,681		104,681	9,536				8,508		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		11,988,600	USD 4.15375% / (AUD 4.44%)			26,506	1,484,561		1,484,561	135,238				120,664		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		3,381,400	USD 4.15375% / (AUD 4.44%)			7,476	418,722		418,722	38,144				34,033		B023
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028		845,350	USD 4.15375% / (AUD 4.44%)			1,869	104,681		104,681	9,536				8,508		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		2,877,030	USD 4.287% / (AUD 4.42%)			6,146	268,928		268,928	33,461				29,682		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		12,688,440	USD 4.287% / (AUD 4.42%)			27,103	1,186,041		1,186,041	147,572				130,905		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			945	41,374		41,374	5,148				4,566		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			945	41,374		41,374	5,148				4,566		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		6,639,300	USD 4.287% / (AUD 4.42%)			14,182	620,603		620,603	77,218				68,497		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		7,598,310	USD 4.287% / (AUD 4.42%)			16,230	710,246		710,246	88,371				78,391		B023
Currency Swap	LONSDALE FINANCE PTY LTD 05664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028		442,620	USD 4.287% / (AUD 4.42%)			945	41,374		41,374	5,148				4,566		B023
Currency Swap	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%)			38,555	749,161		749,161	241,142				31,437		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / (JPY 0.28%)			12,852	249,720		249,720	80,381				10,479		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		4,618,511	USD 2.965% / (JPY 0.28%)			64,258	1,248,601		1,248,601	401,904				52,395		B023

E06.56

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

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Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		923,702	USD 2.965% / JPY 0.28%			12,852	249,720		249,720	80,381				10,479		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		2,771,107	USD 2.965% / JPY 0.28%			38,555	749,161		749,161	241,142				31,437		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%			25,703	499,440		499,440	160,762				20,958		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%			3,856	74,916		74,916	24,114				3,144		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%			21,266	542,967		542,967	94,103				87,742		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%			18,431	470,571		470,571	81,556				76,043		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%			63,799	1,628,900		1,628,900	282,309				263,226		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%			58,080	1,573,806		1,573,806	264,209				247,105		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%			49,683	1,346,268		1,346,268	226,010				211,379		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%			173,540	4,702,456		4,702,456	789,444				738,337		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFJ SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		2,502,503	JPY 0.79%			32,359	581,226		581,226	283,011				11,807		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFJ SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		1,668,335	USD 3.175% / JPY 0.79%			21,573	387,484		387,484	188,674				7,871		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFJ SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		31,698,365	USD 3.175% / JPY 0.79%			409,887	7,362,193		7,362,193	3,584,810				149,555		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFJ SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		1,668,335	USD 3.175% / JPY 0.79%			21,573	387,484		387,484	188,674				7,871		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	EMEA PLC MUFJ SECURITIES 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		9,175,842	USD 3.175% / JPY 0.79%			118,651	2,131,161		2,131,161	1,037,708				43,292		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQX57XV54	06/27/2024	06/27/2045		9,973,320	USD 6.196% / EUR 4.67%				(134,643)		(134,643)	(134,643)				228,547		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQX57XV54	06/27/2024	06/27/2045		750,680	USD 6.196% / EUR 4.67%				(10,134)		(10,134)	(10,134)				17,202		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		1,852,200	USD 4.307% / GBP 2.88%			14,777	173,730		173,730	13,314				19,880		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		1,455,300	USD 4.307% / GBP 2.88%			11,610	136,502		136,502	10,461				15,620		B023
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%			100,271	1,178,879		1,178,879	90,347				134,903		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%			5,277	62,046		62,046	4,755				7,100		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%			36,942	434,324		434,324	33,286				49,701		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%			16,888	198,548		198,548	15,216				22,720		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%			5,277	62,046		62,046	4,755				7,100		B023

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STATEMENT AS OF JUNE 30, 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 EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029	396,900	USD 4.307% / GBP 2.88%				3,166	37,228		37,228	2,853					4,260	B023	
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%				16,526	73,242		73,242	26,653					8,143	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%				112,679	499,375		499,375	181,725					55,521	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%				33,053	146,483		146,483	53,306					16,286	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%				7,512	33,292		33,292	12,115					3,701	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%				4,507	19,975		19,975	7,269					2,221	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%				28,369	132,839		132,839	46,155					15,317	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%				195,600	915,890		915,890	318,229					105,604	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%				56,739	265,678		265,678	92,311					30,633	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%				13,438	62,924		62,924	21,863					7,255	B023	
Currency Swap	N3136#AC6 1SPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	561,250	USD 3.515% / EUR 0.9%				7,466	34,958		34,958	12,146					4,031	B023	
Currency Swap	N3136#AC6 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%				3,838	87,831		87,831	18,493					21,196	B023	
Currency Swap	N3136#AC6 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%				19,617	448,914		448,914	94,521					108,336	B023	
Currency Swap	N3136#AC6 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%				5,402	123,614		123,614	26,028					29,832	B023	
Currency Swap	N3136#AC6 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%				711	16,265		16,265	3,425					3,925	B023	
Currency Swap	N3136#AC6 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%				2,274	52,048		52,048	10,959					12,561	B023	
Currency Swap	N3136#AC6 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%				142	3,253		3,253	685					785	B023	
Currency Swap	Fixed Income Portfolio NOMURA GLOBAL FINANCIAL PRODUCTS INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	03/26/2024	07/03/2034	22,095,500	USD 6.074% / GBP 5.68%					286,770		286,770	286,770					349,600	B023	
Currency Swap	Fixed Income Portfolio NOMURA GLOBAL FINANCIAL PRODUCTS INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC	03/26/2024	07/03/2034	14,141,120	USD 6.074% / GBP 5.68%					183,533		183,533	183,533					223,744	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	4,957,550	USD 3.788% / GBP 3.37%				24,740	873,363		873,363	28,410					47,530	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	40,423,100	USD 3.788% / GBP 3.37%				201,726	7,121,266		7,121,266	231,653					387,552	B023	
Currency Swap	SEVERN TRENT WATER LTD G8056*AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	3,050,800	USD 3.788% / GBP 3.37%				15,225	537,454		537,454	17,483					29,249	B023	
Currency Swap	Fixed Income Portfolio ROYAL BANK OF CANADA	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	3,050,800	USD 3.788% / GBP 3.37%				15,225	537,454		537,454	17,483					29,249	B023	
Currency Swap	Fixed Income Portfolio ROYAL BANK OF CANADA	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	40,423,100	USD 3.788% / GBP 3.37%				201,726	7,121,266		7,121,266	231,653					387,552	B023	
Currency Swap	Fixed Income Portfolio ROYAL BANK OF CANADA	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	9,533,750	USD 3.788% / GBP 3.37%				47,577	1,679,544		1,679,544	54,635					91,404	B023	
Currency Swap	Fixed Income Portfolio ROYAL BANK OF CANADA	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1 GC71XBU11	11/05/2015	03/03/2028	381,350	USD 3.788% / GBP 3.37%				1,903	67,182		67,182	2,185					3,656	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	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028		2,943,400	USD 3.7175% / (GBP 3.28%)			14,402	434,359		434,359	22,694				30,552		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028		5,886,800	USD 3.7175% / (GBP 3.28%)			28,803	868,718		868,718	45,389				61,104		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028		26,490,600				129,614	3,909,230		3,909,230	204,250				274,966		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028		4,415,100				21,602	651,538		651,538	34,042				45,828		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028		1,471,700				7,201	217,179		217,179	11,347				15,276		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/25/2016	10/20/2028		1,471,700				7,201	217,179		217,179	11,347				15,276		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		783,860				7,571	46,190		46,190	19,529				9,047		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		2,911,480				28,120	171,561		171,561	72,538				33,604		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		11,981,860				115,723	706,040		706,040	298,520				138,295		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		1,791,680				17,304	105,576		105,576	44,639				20,680		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		3,247,420				31,364	191,357		191,357	80,907				37,482		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		335,940				3,245	19,796		19,796	8,370				3,877		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		1,455,740				14,060	85,781		85,781	36,269				16,802		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		223,960				2,163	13,197		13,197	5,580				2,585		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		895,840				8,652	52,788		52,788	22,319				10,340		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		4,031,280				38,935	237,546		237,546	100,437				46,529		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		559,900				5,408	32,993		32,993	13,950				6,462		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		1,119,800				10,815	65,985		65,985	27,899				12,925		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		111,980				1,082	6,599		6,599	2,790				1,292		B023
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/05/2016	10/27/2029		559,900				5,408	32,993		32,993	13,950				6,462		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028		1,221,000				3,995	(12,841)		(12,841)	15,272				12,810		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028		4,273,500				13,983	(44,943)		(44,943)	53,453				44,835		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028		18,925,500				61,925	(199,034)		(199,034)	236,720				198,554		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028		1,221,000				3,995	(12,841)		(12,841)	15,272				12,810		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028		4,884,000				15,981	(51,364)		(51,364)	61,089				51,240		B023
Currency Swap	AMETEK INC 031100J#2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	11/23/2028		3,663,000				11,986	(38,523)		(38,523)	45,817				38,430		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028		550,950				5,106	20,687		20,687	14,614				5,739		B023
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028		2,754,750				25,528	103,435		103,435	73,071				28,693		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	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	9,917,100				91,903	372,368		372,368	263,057				103,297		B023		
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	1,101,900				10,211	41,374		41,374	29,229					11,477		B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	2,754,750				25,528	103,435		103,435	73,071					28,693		B023	
Currency Swap	AMETEK INC 031100H0	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	10/14/2016	10/31/2028	2,203,800				20,423	82,748		82,748	58,457					22,955		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	2,238,600				23,208	118,827		118,827	56,488					19,807		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	23,225,475				240,780	1,232,830		1,232,830	586,064					205,500		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	1,399,125				14,505	74,267		74,267	35,305					12,380		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	559,650				5,802	29,707		29,707	14,122					4,952		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	7,835,100				81,227	415,894		415,894	197,708					69,325		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	05/24/2017	08/17/2027	4,477,200				46,415	237,654		237,654	112,976					39,614		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				35,461	626,398		626,398	15,743					41,640		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750				5,910	104,400		104,400	2,624					6,940		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				189,123	3,340,792		3,340,792	83,960					222,080		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750				5,910	104,400		104,400	2,624					6,940		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				11,820	208,800		208,800	5,248					13,880		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750				5,910	104,400		104,400	2,624					6,940		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				94,562	1,670,396		1,670,396	41,980					111,040		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AD1	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028	710,750				5,910	104,400		104,400	2,624					6,940		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				11,820	208,800		208,800	5,248					13,880		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				35,791	693,868		693,868	26,810					51,035		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750				5,965	115,645		115,645	4,468					8,506		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				190,887	3,700,628		3,700,628	142,966					272,187		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750				5,965	115,645		115,645	4,468					8,506		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				11,930	231,289		231,289	8,937					17,012		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750				5,965	115,645		115,645	4,468					8,506		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				95,443	1,850,314		1,850,314	71,493					136,094		B023	
Currency Swap	THAMES WATER UTILITIES LIMITED G87810AE9	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030	710,750				5,965	115,645		115,645	4,468					8,506		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				11,930	231,289		231,289	8,937					17,012		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA	ES71P3U3RHI GC71XBU11	06/27/2018	09/27/2030	2,763,810				21,797	288,962		288,962	25,688					34,538		B023	

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STATEMENT AS OF JUNE 30, 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	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		12,502,950				98,604	1,307,209		1,307,209	116,207				156,244		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		526,440				4,152	55,040		55,040	4,893				6,579		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		526,440				4,152	55,040		55,040	4,893				6,579		B023
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		526,440				4,152	55,040		55,040	4,893				6,579		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		2,763,810				21,797	288,962		288,962	25,688				34,538		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		12,766,170				100,680	1,334,729		1,334,729	118,654				159,533		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		394,830				3,114	41,280		41,280	3,670				4,934		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		394,830				3,114	41,280		41,280	3,670				4,934		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA	06/27/2018	09/27/2030		394,830				3,114	41,280		41,280	3,670				4,934		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		1,984,050				15,505	219,590		219,590	18,988				25,358		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		1,322,700				10,337	146,393		146,393	12,659				16,906		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		13,227,000				103,366	1,463,935		1,463,935	126,589				169,055		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		661,350				5,168	73,197		73,197	6,330				8,453		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		5,290,800				41,347	585,574		585,574	50,636				67,622		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		2,645,400				20,673	292,787		292,787	25,318				33,811		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		661,350				5,168	73,197		73,197	6,330				8,453		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA	10/11/2018	01/10/2031		661,350				5,168	73,197		73,197	6,330				8,453		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		7,980,000				107,488	814,826		814,826	169,521				85,321		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		570,000				7,678	58,202		58,202	12,109				6,094		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		1,710,000				23,033	174,606		174,606	36,326				18,283		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		570,000				7,678	58,202		58,202	12,109				6,094		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		15,390,000				207,298	1,571,450		1,571,450	326,932				164,547		B023
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		3,990,000				53,744	407,413		407,413	84,760				42,660		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		1,710,000				23,033	174,606		174,606	36,326				18,283		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA	10/24/2018	01/24/2029		570,000				7,678	58,202		58,202	12,109				6,094		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		5,615,280				46,505	385,459		385,459	41,719				60,163		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		510,480				4,228	35,042		35,042	3,793				5,469		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA	10/31/2018	01/31/2029		893,340				7,399	61,323		61,323	6,637				9,571		B023

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STATEMENT AS OF JUNE 30, 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	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		510,480				4,228	35,042		35,042	3,793				5,469		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		10,209,600				84,554	700,834		700,834	75,852				109,388		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		2,807,640				23,252	192,729		192,729	20,859				30,082		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		893,340				7,399	61,323		61,323	6,637				9,571		B023
Currency Swap	DERIVENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	10/31/2018	01/31/2029		382,860				3,171	26,281		26,281	2,844				4,102		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	04/17/2019	06/14/2029		1,130,600				14,037	102,118		102,118	25,038				12,588		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	04/17/2019	06/14/2029		4,522,400				56,150	408,470		408,470	100,152				50,354		B023
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	04/17/2019	06/14/2029		1,130,600				14,037	102,118		102,118	25,038				12,588		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		1,600,500				9,374	63,832		63,832	9,138				13,708		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		7,682,400				44,996	306,394		306,394	43,860				65,798		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		2,240,700				13,124	89,365		89,365	12,793				19,191		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		320,100				1,875	12,766		12,766	1,828				2,742		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	05/16/2019	06/06/2027		960,300				5,625	38,299		38,299	5,483				8,225		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		2,659,650				13,811	528,289		528,289	28,577				38,055		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		469,350				2,437	93,228		93,228	5,043				6,716		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		4,380,600				22,747	870,123		870,123	47,067				62,679		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		1,251,600				6,499	248,607		248,607	13,448				17,908		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AB3	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032		469,350				2,437	93,228		93,228	5,043				6,716		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027		3,917,500				25,032	782,588		782,588	12,765				31,567		B023
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027		27,422,500				175,227	5,478,114		5,478,114	89,354				220,971		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026		5,083,980				31,210	932,832		932,832	16,632				33,502		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026		45,139,580				277,110	8,282,417		8,282,417	147,670				297,458		B023
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026		1,694,660				10,403	310,944		310,944	5,544				11,167		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	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		771,000				4,377	142,506		142,506	2,770				5,721		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		7,710,000				43,771	1,425,061		1,425,061	27,698				57,214		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		385,500				2,189	71,253		71,253	1,385				2,861		B023
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026		385,500				2,189	71,253		71,253	1,385				2,861		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		4,091,400				43,965	869,167		869,167	96,051				12,982		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		20,457,000				219,823	4,345,834		4,345,834	480,254				64,912		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800				14,655	289,722		289,722	32,017				4,327		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		1,363,800				14,655	289,722		289,722	32,017				4,327		B023
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024		10,910,400				117,239	2,317,778		2,317,778	256,136				34,620		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		6,644,460				41,947	1,521,071		1,521,071	37,755				76,750		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		14,909,520				94,124	3,413,136		3,413,136	84,717				172,219		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		39,218,520				247,587	8,978,031		8,978,031	222,844				453,012		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		3,241,200				20,462	741,986		741,986	18,417				37,439		B023
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029		5,023,860				31,716	1,150,078		1,150,078	28,546				58,030		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		515,305				(940)	50,339		50,339	6,977				4,457		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		11,491,310				(20,961)	1,122,565		1,122,565	155,595				99,381		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		515,305				(940)	50,339		50,339	6,977				4,457		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#AB0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		4,173,974				(7,614)	407,748		407,748	56,517				36,098		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027		1,030,611				(1,880)	100,678		100,678	13,955				8,913		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		4,244,790				33,081	287,419		287,419	29,261				43,595		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		24,825,590				193,473	1,680,966		1,680,966	171,134				254,967		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150				5,012	43,548		43,548	4,434				6,605		B023

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STATEMENT AS OF JUNE 30, 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		11,448,070				89,218	775,161		775,161	78,917				117,575		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		4,887,940				38,093	330,967		330,967	33,695				50,201		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		643,150				5,012	43,548		43,548	4,434				6,605		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,058,080				16,014	139,158		139,158	14,211				21,137		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		12,348,480				96,081	834,951		834,951	85,268				126,823		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890				3,003	26,092		26,092	2,665				3,963		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		5,659,720				44,037	382,686		382,686	39,081				58,127		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		2,443,970				19,016	165,251		165,251	16,876				25,100		B023	
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AN6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028		385,890				3,003	26,092		26,092	2,665				3,963		B023	
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		4,513,200				62,000	378,996		378,996	97,594				41,944		B023	
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		2,256,600				31,000	189,498		189,498	48,797				20,972		B023	
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027		5,641,500				77,500	473,745		473,745	121,992				52,430		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000				22,685	178,088		178,088	43,780				44,634		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		19,450,200				116,448	914,185		914,185	224,736				229,122		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		5,304,600				31,759	249,323		249,323	61,292				62,488		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		757,800				4,537	35,618		35,618	8,756				8,927		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		2,273,400				13,611	106,853		106,853	26,268				26,781		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		126,300				756	5,936		5,936	1,459				1,488		B023	
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/02/2020	09/11/2029		39,560				502	30,286		30,286	(17,177)	1,080			451		B021	
Currency Swap	Foreign Liability	Exhibit 7	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/08/2021	07/23/2030		51,213				1,155	55,549		55,549	(25,786)	1,902			631		B021	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350				5,270	65,712		65,712	12,284				8,048		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		5,983,500				52,698	657,122		657,122	122,840				80,475		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		3,590,100				31,619	394,274		394,274	73,704				48,285		B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031		598,350				5,270	65,712		65,712	12,284				8,048		B023	

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STATEMENT AS OF JUNE 30, 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	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,963,384				17,839	199,269		199,269	44,290				26,447		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		18,792,385				170,744	1,907,291		1,907,291	423,922				253,132		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		654,461				5,946	66,423		66,423	14,763				8,816		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		654,461				5,946	66,423		66,423	14,763				8,816		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		12,341,268				112,130	1,252,549		1,252,549	278,397				166,236		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		2,617,845				23,785	265,692		265,692	59,054				35,262		B023
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		654,461				5,946	66,423		66,423	14,763				8,816		B023
Currency Swap	Foreign Liability .. SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	Exhibit 7 ...	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/20/2022	05/04/2028		21,130				188	14,816		14,816	(8,784)	819			207		B021
Currency Swap	Foreign Liability .. SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		4,396,050				23,467	(498,876)		(498,876)	182,516				50,530		B023
Currency Swap	Foreign Liability .. SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		3,419,150				18,252	(388,014)		(388,014)	141,957				39,301		B023
Currency Swap	Foreign Liability .. SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		30,283,900				161,664	(3,436,699)		(3,436,699)	1,257,330				348,098		B023
Currency Swap	Foreign Liability .. SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		13,676,600				73,010	(1,552,058)		(1,552,058)	567,827				157,206		B023
Currency Swap	Foreign Liability .. SPIRAX-SARCO OVERSEAS LIMITED G8357*AC9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/03/2022	10/11/2029		13,676,600				73,010	(1,552,058)		(1,552,058)	567,827				157,206		B023
Currency Swap	KINGSPAN SECURITIES LTD G5264#AX7	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUIDF371261	04/18/2023	06/07/2029		65,658,000				276,782	(959,481)		(959,481)	2,434,651				729,641		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	BANK TORONTO DOMINION PT3QB789TSUIDF371261	10/12/2023	07/11/2034		1,101,780					(1,921)		(1,921)	25,288				17,452		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		3,078,075				30,547	181,168		181,168	79,481				34,873		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		32,739,525				324,905	1,926,972		1,926,972	845,388				370,920		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		2,238,600				22,216	131,759		131,759	57,804				25,362		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		839,475				8,331	49,410		49,410	21,677				9,511		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		11,193,000				111,079	658,794		658,794	289,022				126,810		B023
Currency Swap	SEGRO PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029		6,156,150				61,093	362,337		362,337	158,962				69,746		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		1,322,700				10,378	123,933		123,933	9,158				14,083		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		1,322,700				10,378	123,933		123,933	9,158				14,083		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		11,904,300				93,398	1,115,401		1,115,401	82,425				126,744		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		661,350				5,189	61,967		61,967	4,579				7,041		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		3,968,100				31,133	371,800		371,800	27,475				42,248		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		1,984,050				15,566	185,900		185,900	13,738				21,124		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G66558AA4	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		661,350				5,189	61,967		61,967	4,579				7,041		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				147,858	1,462,942		1,462,942	167,206				213,258		B023

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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 Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		1,279,600				10,561	104,496		104,496	11,943				15,233		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				23,763	235,116		235,116	26,872				34,274		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				10,561	104,496		104,496	11,943				15,233		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				147,858	1,462,942		1,462,942	167,206				213,258		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				23,763	235,116		235,116	26,872				34,274		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*ABO ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		959,700				7,921	78,372		78,372	8,957				11,425		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		355,050				2,390	28,558		28,558	8,920				3,413		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		7,811,100				52,574	628,270		628,270	196,248				75,083		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		591,750				3,983	47,596		47,596	14,867				5,688		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		1,775,250				11,949	142,789		142,789	44,602				17,064		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		591,750				3,983	47,596		47,596	14,867				5,688		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		355,050				2,390	28,558		28,558	8,920				3,413		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		1,376,500				6,198	141,595		141,595	15,772				17,501		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		11,012,000				49,587	1,132,759		1,132,759	126,178				140,006		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		8,947,250				40,289	920,366		920,366	102,520				113,755		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		2,064,750				9,297	212,392		212,392	23,658				26,251		B023
Currency Swap	Foreign Liability ARQIVA PP FINANCING PLC G0566*AC3 ..	Exhibit 7	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	04/17/2024	05/07/2032		51,386				(1,240)	(2,822)		(2,822)	(2,780)	(42)			720		B021
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,237,644				(6,419)	510,992		510,992	(50,041)				25,018		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		11,876,726				(34,069)	2,712,187		2,712,187	(156,658)				132,786		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		860,632				(2,469)	196,535		196,535	(19,246)				9,622		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		430,316				(1,234)	98,268		98,268	(9,623)				4,811		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3 ..	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		6,626,869				(19,010)	1,513,322		1,513,322	(87,411)				74,091		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMVCMJFXT09	09/10/2015	09/24/2030		2,624,800				17,854	538,695		538,695	17,517				32,779		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMVCMJFXT09	09/10/2015	09/24/2030		7,874,400				53,563	1,616,086		1,616,086	52,551				98,338		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPPFMVCMJFXT09	01/28/2016	04/27/2026		863,040				3,590	106,128		106,128	4,526				5,829		B023

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		1,150,720				4,786	141,504		141,504	6,035					7,772	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		17,692,320				73,589	2,175,628		2,175,628	92,784					119,494	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		863,040				3,590	106,128		106,128	4,526					5,829	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		2,013,760				8,376	247,633		247,633	10,561					13,601	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		431,520				1,795	53,064		53,064	2,263					2,914	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A.	01/28/2016	04/27/2026		719,200				2,991	88,440		88,440	3,772					4,857	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		1,471,700				7,685	226,320		226,320	14,639					19,549	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		2,943,400				15,369	452,640		452,640	29,278					39,097	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		2,943,400				15,369	452,640		452,640	29,278					39,097	B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A.	05/25/2016	07/20/2031		7,358,500				38,423	1,131,599		1,131,599	73,196					97,743	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		360,575				1,528	45,611		45,611	1,823					2,544	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		1,081,725				4,585	136,833		136,833	5,468					7,633	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		5,769,200				24,454	729,775		729,775	29,163					40,710	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		360,575				1,528	45,611		45,611	1,823					2,544	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		721,150				3,057	91,222		91,222	3,645					5,089	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		558,700				5,319	24,116		24,116	14,314					3,942	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		1,676,100				15,957	72,349		72,349	42,941					11,827	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		8,939,200				85,104	385,862		385,862	229,019					63,080	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		558,700				5,319	24,116		24,116	14,314					3,942	B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A.	06/02/2016	06/27/2026		1,117,400				10,638	48,233		48,233	28,627					7,885	B023	
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				12,275	374,867		374,867	26,420					35,029	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				20,458	624,778		624,778	44,033					58,382	B023	

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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 Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		6,102,600				28,642	874,689		874,689	61,647				81,735		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				65,467	1,999,289		1,999,289	140,907				186,822		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				4,092	124,956		124,956	8,807				11,676		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				8,183	249,911		249,911	17,613				23,353		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		223,960				2,332	9,715		9,715	5,886				639		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		895,840				9,329	38,860		38,860	23,542				2,558		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				40,813	170,011		170,011	102,996				11,189		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		559,900				5,830	24,287		24,287	14,714				1,598		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				10,495	43,717		43,717	26,485				2,877		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		111,980				1,166	4,857		4,857	2,943				320		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		447,920				4,664	19,430		19,430	11,771				1,279		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		1,142,200				12,445	70,783		70,783	29,980				1,303		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		571,100				6,223	35,392		35,392	14,990				651		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		11,422,000				124,451	707,830		707,830	299,804				13,030		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		571,100				6,223	35,392		35,392	14,990				651		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		571,100				6,223	35,392		35,392	14,990				651		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		3,997,700				43,558	247,740		247,740	104,931				4,560		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		2,284,400				24,890	141,566		141,566	59,961				2,606		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250				6,126	65,814		65,814	13,478				5,703		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250				6,126	65,814		65,814	13,478				5,703		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		11,347,750				116,393	1,250,475		1,250,475	256,086				108,348		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250				6,126	65,814		65,814	13,478				5,703		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		597,250				6,126	65,814		65,814	13,478				5,703		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,375,250				55,134	592,330		592,330	121,304				51,323		B023
Currency Swap	IMI GROUP LIMITED G4691#AGO	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		2,389,000				24,504	263,258		263,258	53,913				22,810		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		6,677,440				16,667	790,472		790,472	68,262				70,490		B023

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Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		79,142,840				197,537	9,368,894		9,368,894	809,063				835,466		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200				2,841	134,740		134,740	11,636				12,015		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200				2,841	134,740		134,740	11,636				12,015		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		15,479,520				38,636	1,832,459		1,832,459	158,244				163,409		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		17,755,920				44,318	2,101,938		2,101,938	181,516				187,439		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200				2,841	134,740		134,740	11,636				12,015		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725THB2	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		5,188,000				42,235	217,003		217,003	6,467				30,025		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725THB2	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		2,594,000				21,118	108,502		108,502	3,234				15,012		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		15,960,000				207,208	1,848,758		1,848,758	326,723				204,584		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		1,140,000				14,801	132,054		132,054	23,337				14,613		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		2,850,000				37,001	330,135		330,135	58,343				36,533		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		1,140,000				14,801	132,054		132,054	23,337				14,613		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		29,640,000				384,814	3,433,407		3,433,407	606,772				379,942		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		7,980,000				103,604	924,379		924,379	163,362				102,292		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		2,850,000				37,001	330,135		330,135	58,343				36,533		B023
Currency Swap	TRITAX BIG BOX REIT PLC 9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		33,909,400				285,211	2,068,908		2,068,908	176,480				324,617		B023
Currency Swap	TRITAX BIG BOX REIT PLC 9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		2,239,300				18,835	136,626		136,626	11,654				21,437		B023
Currency Swap	TRITAX BIG BOX REIT PLC 9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		5,438,300				45,741	331,806		331,806	28,304				52,061		B023
Currency Swap	TRITAX BIG BOX REIT PLC 9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		2,239,300				18,835	136,626		136,626	11,654				21,437		B023
Currency Swap	TRITAX BIG BOX REIT PLC 9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		33,909,400				285,211	2,068,908		2,068,908	176,480				324,617		B023
Currency Swap	TRITAX BIG BOX REIT PLC 9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		4,798,500				40,360	292,770		292,770	24,974				45,936		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		595,000				4,157	49,244		49,244	14,246				7,557		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		12,495,000				87,287	1,034,117		1,034,117	299,171				158,692		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		595,000				4,157	49,244		49,244	14,246				7,557		B023
Currency Swap	KINGSPAN SECURITIES LIMITED G526#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		3,570,000				24,939	295,462		295,462	85,477				45,341		B023

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STATEMENT AS OF JUNE 30, 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	KINGSPAN SECURITIES LIMITED G5264#AM1 . LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030		595,000				4,157	49,244		49,244	14,246				7,557		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		16,680,000				71,974	1,687,373		1,687,373	129,110				163,220		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		695,000				2,999	70,307		70,307	5,380				6,801		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		695,000				2,999	70,307		70,307	5,380				6,801		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		12,857,500				55,480	1,300,683		1,300,683	99,522				125,815		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		695,000				2,999	70,307		70,307	5,380				6,801		B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028		2,432,500				10,496	246,075		246,075	18,829				23,803		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				10,503	110,499		110,499	36,109				10,297		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				97,153	1,022,115		1,022,115	334,005				95,245		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280				3,501	36,833		36,833	12,036				3,432		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280				3,501	36,833		36,833	12,036				3,432		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				63,894	672,202		672,202	219,661				62,639		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				13,129	138,124		138,124	45,136				12,871		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280				3,501	36,833		36,833	12,036				3,432		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		469,280				3,501	36,833		36,833	12,036				3,432		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				6,266	216,877		216,877	17,079				18,239		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				61,618	2,132,625		2,132,625	167,945				179,348		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		831,240				2,089	72,292		72,292	5,693				6,080		B023	
Currency Swap	LINEAGE TREASURY EUROPE BV N5269#AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		831,240				2,089	72,292		72,292	5,693				6,080		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				40,382	1,397,652		1,397,652	110,066				117,539		B023	

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STATEMENT AS OF JUNE 30, 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)
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CITIBANK, N.A. CREDIT SUISSE INTERNATIONAL	E570DZIZFF32WIEFA76	12/17/2013	12/31/2033	5,700,000	CPU / (2.79%)			66,773	(190,788)		(190,788)	41,893				87,887		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYJLN8C3868	01/06/2010	12/31/2033	4,500,000	CPU / (3.056%)			42,186	(274,328)		(274,328)	66,768				69,385		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYJLN8C3868	06/17/2011	12/31/2033	9,000,000	CPU / (2.88%)			98,214	(359,778)		(359,778)	95,650				138,769		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	02/23/2011	12/31/2043	14,000,000	CPU / (2.98%)			148,616	(1,415,503)		(1,415,503)	428,163				309,231		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	05/05/2011	12/31/2043	10,000,000	CPU / (2.711%)			107,210	(931,056)		(931,056)	297,652				220,879		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	12/13/2013	12/31/2043	55,000,000	CPU / (2.798%)			640,725	(3,439,170)		(3,439,170)	1,189,337				1,214,836		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	03/23/2016	12/31/2025	5,000,000	CPU / (1.91%)			93,324	(12,025)		(12,025)	(12,047)				30,661		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	03/22/2016	12/31/2035	15,000,000	CPU / (2.002%)			270,797	515,595		515,595	(59,276)				254,443		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	JP MORGAN CHASE	7H6GLXDRUGOFU57RNE97	05/20/2010	12/31/2043	3,000,000	CPU / (2.86%)			34,594	(221,160)		(221,160)	83,601				66,264		B070
Inflation Swap	Liability Hedge		Inflation	JP MORGAN CHASE NATWEST MARKETS PLC	7H6GLXDRUGOFU57RNE97	07/19/2010	12/31/2043	4,000,000	CPU / (2.67%)			53,705	(158,922)		(158,922)	80,317				88,352		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	RR30WICWIPCS8A4S074		12/16/2013	12/31/2038	30,000,000	CPU / (2.813%)			345,792	(1,390,319)		(1,390,319)	498,585				571,426		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	02PNE81BXP4R0TD8PU41	12/11/2013	12/31/2043	50,000,000	CPU / (2.778%)			590,274	(2,947,796)		(2,947,796)	1,051,784				1,104,397		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	02PNE81BXP4R0TD8PU41	12/18/2013	12/31/2039	3,000,000	CPU / (2.865%)			33,427	(177,713)		(177,713)	54,602				59,079		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	02PNE81BXP4R0TD8PU41	03/23/2016	12/31/2030	10,000,000	CPU / (1.99%)			181,361	166,874		166,874	(39,187)				127,543		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	SOCIETE GENERALE	02PNE81BXP4R0TD8PU41	03/22/2016	12/31/2045	55,000,000	CPU / (2.005%)			991,823	2,556,812		2,556,812	(303,780)				1,275,651		B070
Inflation Swap	Liability Hedge		Inflation	UBS AG, LONDON	BFM8T61CT2L10CEMIK50	12/12/2013	12/31/2043	50,000,000	CPU / (2.789%)			586,939	(3,069,344)		(3,069,344)	1,063,170				1,104,397		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	UBS AG, LONDON BOFA SECURITIES INC	BFM8T61CT2L10CEMIK50	12/16/2013	12/31/2043	29,500,000	CPU / (2.821%)			338,464	(1,981,604)		(1,981,604)	657,310				651,594		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	12/17/2013	12/31/2044	31,000,000	CPU / (2.878%)			342,328	(2,555,215)		(2,555,215)	683,990				702,097		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	12/18/2013	12/31/2029	1,000,000	CPU / (2.81%)			11,579	(26,014)		(26,014)	4,007				11,733		B070
Inflation Swap	Liability Hedge	Exhibit 5	Inflation	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	12/18/2013	12/31/2034	2,000,000	CPU / (2.855%)			22,444	(85,179)		(85,179)	17,354				32,419		B070
1159999999. Subtotal - Swaps - Hedging Other - Other												5,524,544	(15,266,487)	XXX	(15,266,487)	5,882,463				8,651,620	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											32,963,998	25,160,671	403,351,088	XXX	403,351,087	5,110,737	5,205	(389,620)		312,880,889	XXX	XXX
Interest Rate Swap	Interest Rate Swap	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	03/24/2022	03/10/2032	200,000,000	2.1525% / (SOFR)			(3,234,961)			(23,503,195)					2,774,641		B0311
Interest Rate Swap	Interest Rate Swap	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	08/26/2021	08/31/2031	100,000,000	1.39% / (SOFR)			(2,111,964)			(17,676,952)					1,339,086		B0311
1179999999. Subtotal - Swaps - Replication - Interest Rate												(5,346,925)		XXX	(41,180,147)					4,113,726	XXX	XXX
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	10/20/2023	12/20/2028	25,000,000	1% / credit event	213,368		105,821	185,906		528,367			(20,568)		25,000,000		B0311
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC	549300HN4UKV1E2R3U73	01/22/2024	12/20/2028	125,000,000	1% / credit event		2,482,242	332,790	2,259,477		2,641,836			(222,765)		125,000,000		B0311
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	302,751	2,268,357		2,641,836			(204,194)		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		247,591	30,892		936,548			(5,187)		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		208,080	266,220		936,548			(44,698)		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		224,195	170,239		936,548			(28,583)		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		232,380	121,488		936,548			(20,397)		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		158,725	466,128		825,043			(94,052)		50,000,000		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)	
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		150,633	506,234		825,043				(102,145)		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		152,488	497,041		825,043				(100,290)		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		169,561	412,428		825,043				(83,217)		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		188,338	319,365		825,043				(64,440)		50,000,000		B0311
1189999999. Subtotal - Swaps - Replication - Credit Default										5,598,925	4,954,793	2,473,353	7,503,777	XXX	13,683,446			(990,536)		725,000,000	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										5,598,925	4,954,793	(2,873,572)	7,503,777	XXX	(27,496,701)			(990,536)		729,113,726	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		(4,887,784)	116,930,381	XXX	77,301,540	(49,126,989)		(389,620)		272,229,739	XXX	XXX	
1369999999. Total Swaps - Credit Default										5,598,925	4,954,793	2,473,353	7,503,777	XXX	13,683,446			(990,536)		725,000,000	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange												(48,625,409)	381,212,595	XXX	521,649,525	(309,331,392)	2,099,909			247,857,660	XXX	XXX	
1389999999. Total Swaps - Total Return														XXX							XXX	XXX	
1399999999. Total Swaps - Other												5,524,544	(15,266,487)	XXX	(15,266,487)	5,882,463			8,651,620	XXX	XXX		
1409999999. Total Swaps										38,562,923	4,954,793	(45,515,296)	490,380,266	XXX	597,368,023	(352,575,918)	2,099,909	(1,380,155)		1,253,739,019	XXX	XXX	
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21G119DL770XOHC3ZE78	06/21/2024	12/20/2024		38,097,825	Currency Forward; Long: USD Short: CAD				95,852		(58,014)	95,852	95,852			131,143		B022	
Currency Forward; Long: USD Short: CAD	Net Investment in Foreign Operations	D2-2	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	03/14/2024	09/20/2024		35,638,604	Currency Forward; Long: USD Short: CAD				559,860		488,329	559,860	559,860			84,460		B022	
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													655,712	XXX	430,315	655,712	655,712			215,603	XXX	XXX	
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				1,807,486		1,807,486	2,044,793				50,246		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	Currency Forward; Long: USD Short: EUR				2,009,879		2,009,879	2,009,879				124,914		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	Currency Forward; Long: USD Short: EUR				228,678		228,678	228,678				14,212		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	Currency Forward; Long: USD Short: EUR				3,947,943		3,947,943	3,947,943				245,364		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	Currency Forward; Long: USD Short: EUR				921,587		921,587	921,587				57,277		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	Currency Forward; Long: USD Short: EUR				1,130		1,130	1,130				70		B024	

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STATEMENT AS OF JUNE 30, 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	01/24/2024	07/26/2024		8,773	EUR				188		188	188					12	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				19,967		19,967	19,967					1,241	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				8,665		8,665	8,665					539	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				565		565	565					35	B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	02/13/2024	07/26/2024		53,937,525	EUR				288,511		288,511	288,511					71,978	B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	04/03/2024	07/26/2024		13,329,501	CAD				167,031		167,031	167,031					17,788	B024
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	04/24/2024	10/25/2024		1,641,787	AUD				(45,040)		(45,040)	(45,040)					4,648	B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	04/24/2024	10/25/2024		1,642,249	CAD				(3,761)		(3,761)	(3,761)					4,649	B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	04/24/2024	10/25/2024		910,183	CAD				(2,085)		(2,085)	(2,085)					2,577	B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	04/24/2024	10/25/2024		9,956,398	CAD				(22,804)		(22,804)	(22,804)					28,185	B024
Currency Forward; Long: USD Short: CAD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	04/24/2024	10/25/2024		3,113,710	CAD				(7,132)		(7,132)	(7,132)					8,814	B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	05/15/2024	10/25/2024		54,577,885	EUR				678,319		678,319	678,319					154,501	B024
Currency Forward; Long: EUR Short: USD	Foreign Equity Investments	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21G119DL770XOHC3ZE78	06/21/2024	07/26/2024		1,070,113	USD				2,832		2,832	2,832					1,428	B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E57QDZIZ7FF32TWEFA76	04/24/2024	10/25/2024		2,362,235	GBP				(38,569)		(38,569)	(38,569)					6,687	B024

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STATEMENT AS OF JUNE 30, 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: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	3,944,456	.....Currency Forward; Long: USD Short: GBP					(64,402)		(64,402)	(64,402)					11,166	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	48,870,139	.....Currency Forward; Long: USD Short: GBP					(797,917)		(797,917)	(797,917)					138,344	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	4,866,348	.....Currency Forward; Long: USD Short: GBP					(79,454)		(79,454)	(79,454)					13,776	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	732,318	.....Currency Forward; Long: USD Short: GBP					(11,957)		(11,957)	(11,957)					2,073	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	216,559	.....Currency Forward; Long: USD Short: GBP					(3,536)		(3,536)	(3,536)					613	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	11,956,544	.....Currency Forward; Long: USD Short: GBP					(195,218)		(195,218)	(195,218)					33,847	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	5,271,593	.....Currency Forward; Long: USD Short: GBP					(86,071)		(86,071)	(86,071)					14,923	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIFA76	.04/24/2024	10/25/2024	350,477	.....Currency Forward; Long: USD Short: GBP					(5,722)		(5,722)	(5,722)					992	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.05/03/2022	11/01/2024	25,544,000	.....Currency Forward; Long: USD Short: GBP					235,163		235,163	209,716					74,443	B024	
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					(27,581)		(27,581)	280,570					9,721	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					(30,339)		(30,339)	308,627					10,693	B024	
Currency Forward; Long: AUD Short: USD	Foreign Equity Investments	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	.06/21/2024	07/26/2024	531,414	.....Currency Forward; Long: USD Short: AUD					3,193		3,193	3,193					709	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.01/24/2024	07/26/2024	468,182	.....Currency Forward; Long: USD Short: GBP					2,915		2,915	2,915					625	B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	.01/24/2024	07/26/2024	91,601Currency Forward; Long: USD Short: GBP					570		570	570					122	B024	

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STATEMENT AS OF JUNE 30, 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: 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					26,172		26,172	26,172					5,609	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					760		760	760					163	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					887		887	887					190	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					253		253	253					54	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					14,955		14,955	14,955					3,205	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					6,590		6,590	6,590					1,413	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					380		380	380					81	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					(30,251)		(30,251)	(30,251)					5,310	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024	3,528,684	.....Currency Forward; Long: USD Short: EUR					(1,816)		(1,816)	(1,816)					9,989	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024	19,258,201	.....Currency Forward; Long: USD Short: EUR					(9,913)		(9,913)	(9,913)					54,517	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024	267,423,771	.....Currency Forward; Long: USD Short: EUR					(137,654)		(137,654)	(137,654)					757,035	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024	7,163,166	.....Currency Forward; Long: USD Short: EUR					(3,687)		(3,687)	(3,687)					20,278	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024	715,793	.....Currency Forward; Long: USD Short: EUR					(368)		(368)	(368)					2,026	B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024	217,117	.....Currency Forward; Long: USD Short: EUR					(112)		(112)	(112)					615	B024	

STATEMENT AS OF JUNE 30, 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	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024		11,682,542	Currency Forward; Long: USD Short: EUR				(6,014)		(6,014)	(6,014)					33,071		B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024		5,156,670	Currency Forward; Long: USD Short: EUR				(2,654)		(2,654)	(2,654)					14,598		B024													
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/24/2024	10/25/2024		335,324	Currency Forward; Long: USD Short: EUR				(173)		(173)	(173)					949		B024													
143999999. Subtotal - Forwards - Hedging Other																				8,760,391	XXX	8,760,391	9,619,368						2,016,316	XXX	XXX					
Bond Forward	Fixed Income Security	NA	Duration	BANK OF AMERICA, NA B4YDEB6GMZ0031MB27	10/13/2023	10/17/2025		175,000,000	90.68			(512,861)			4,853,168						997,128		B0311													
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZVZ7FF32WFA76	03/27/2023	03/26/2025		110,000,000	99.59			(318,512)			(14,778,344)						472,163		B0311													
Bond Forward	Fixed Income Security	NA	Duration	CITIBANK, N.A. E570DZVZ7FF32WFA76	07/14/2023	07/18/2025		300,000,000	76.10			(1,841,746)			(26,414,177)						1,536,541		B0311													
Bond Forward	Fixed Income Security	NA	Duration	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	03/18/2024	03/19/2026		230,000,000	97.62			(335,426)			(4,447,049)						1,507,250		B0311													
Bond Forward	Fixed Income Security	NA	Duration	TORONTO DOMINION BANK PT3QB789TSUIDF371261	01/23/2024	01/23/2026		125,000,000	106.17			(10,496)			(2,970,620)						782,405		B0311													
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	03/26/2021	09/25/2024		185,000,000	84.99			1,177,920			(48,024,339)						451,601		B0311													
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	07/06/2023	07/08/2025		200,000,000	75.00			(1,452,437)			(15,566,009)						1,010,899		B0311													
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	03/25/2024	03/25/2027		70,000,000	97.85			(37,942)			(1,893,560)						578,744		B0311													
144999999. Subtotal - Forwards - Replication																																				
147999999. Subtotal - Forwards																																				
150999999. Subtotal - SSAP No. 108 Adjustments																																				
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																				
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																				
170999999. Subtotal - Hedging Other																																				
171999999. Subtotal - Replication																																				
172999999. Subtotal - Income Generation																																				
173999999. Subtotal - Other																																				
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																				
175999999 - Totals																																				
										107,413,173	17,991,793	(48,846,797)	534,739,598	XXX	532,261,026	(361,214,627)	2,755,621	(1,380,155)			1,263,307,669	XXX	XXX													

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

E06.77

STATEMENT AS OF JUNE 30, 2024 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	15-17 Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
TU4	10	2,000,000	Sep-24 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT	ES71P3U3RHI GC71XBU11	.05/24/2024	101.8197	102.1094	(234)	(234)			5,793	5,793	16,112	B0311	2,000	
USU4	24	2,400,000	Sep-24 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	ES71P3U3RHI GC71XBU11	.05/24/2024	116.9297	118.3125	(24,000)	(24,000)			33,187	33,187	19,335	B0311	1,000	
WNU4	9	900,000	Sep-24 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	ES71P3U3RHI GC71XBU11	.05/24/2024	124.0000	125.3438	(14,906)	(14,906)			12,094	12,094	7,251	B0311	1,000	
153999999. Subtotal - Long Futures - Hedging Other													(39,141)	(39,141)			51,074	51,074	42,698	XXX	XXX	
157999999. Subtotal - Long Futures													(39,141)	(39,141)			51,074	51,074	42,698	XXX	XXX	
FVU4	3	300,000	Sep-24 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2024	CBT	ES71P3U3RHI GC71XBU11	.05/24/2024	105.8672	106.5781	328	328			(2,133)	(2,133)	2,417	B0311	1,000	
TYU4	1	100,000	Sep-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	ES71P3U3RHI GC71XBU11	.05/31/2024	108.7969	109.9844	266	266			(1,188)	(1,188)	806	B0311	1,000	
TYU4	2	200,000	Sep-24 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	ES71P3U3RHI GC71XBU11	.06/28/2024	109.9844	109.9844							1,611	B0311	1,000	
UXYU4	38	3,800,000	Sep-24 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2024	CBT	ES71P3U3RHI GC71XBU11	.05/24/2024	112.4063	113.5313	20,016	20,016			(42,750)	(42,750)	30,614	B0311	1,000	
160999999. Subtotal - Short Futures - Hedging Other													20,610	20,610			(46,070)	(46,070)	35,447	XXX	XXX	
164999999. Subtotal - Short Futures													20,610	20,610			(46,070)	(46,070)	35,447	XXX	XXX	
167999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
170999999. Subtotal - Hedging Other													(18,531)	(18,531)			5,004	5,004	78,145	XXX	XXX	
171999999. Subtotal - Replication																					XXX	XXX
172999999. Subtotal - Income Generation																					XXX	XXX
173999999. Subtotal - Other																					XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
175999999 - Totals													(18,531)	(18,531)			5,004	5,004	78,145	XXX	XXX	

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Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	(404,832)	386,301	(18,531)
Goldman Sachs International			
Total Net Cash Deposits	(404,832)	386,301	(18,531)

(a) Code	Description of Hedged Risk(s)

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

STATEMENT AS OF JUNE 30, 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		20,610	(39,141)	20,610	20,610	(39,141)	20,610	78,145	78,145
BARCLAYS BANK PLC	Y	Y			27,710,938	(60,332,283)		36,008,297	(71,200,107)		14,938,145	
BANK OF MONTREAL	Y	Y			6,671	(801,064)		6,671	(225,456)		894,568	100,175
BNP PARIBAS	Y	Y	4,760,000		5,659,680	(345,137)	554,544	3,198,616	(584,885)		3,648,801	3,648,801
BANK OF AMERICA, NA	Y	Y	37,800,203		142,780,786	(157,496,586)		159,738,849	(130,140,337)		42,460,100	
BANK OF AMERICA, NA	Y	N			934,720		934,720	934,720		934,720	2,003,827	2,003,827
CREDIT AGRICOLE CIB	Y	Y	10,470,000		12,049,763		1,579,763	9,021,021			9,859,522	9,859,522
CANADIAN IMPERIAL BANK OF COMMERCE	Y	Y	1,560,000		1,322,541	(80,822)		1,265,673	(138,836)		538,037	219,756
CITIBANK, N.A.	Y	Y	155,000,826		152,568,452	(12,190,483)		201,304,026	(55,716,700)		35,696,763	21,073,907
CREDIT SUISSE INTERNATIONAL	Y	Y				(634,106)			(634,106)		208,154	
GOLDMAN SACHS INTERNATIONAL	Y	Y	15,340,000		13,437,033	(560,941)		13,769,560	(4,520,906)		6,282,592	3,818,684
HSBC BANK USA, N.A.	Y	Y	520,000		984,366		464,366	984,366		464,366	887,258	887,258
JP MORGAN CHASE	Y	Y			83,787,334	(115,185,389)		115,138,971	(207,505,599)		55,342,975	23,944,920
MJFG SECURITIES EMEA PLC	Y	Y	25,744,641		16,859,823			24,496,627			2,548,423	
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	11,850,000		5,909,423	(185,031)		12,086,017	(2,225,932)		3,470,519	
MIZUHO CAPITAL MARKETS LLC	Y	Y	14,330,000		11,469,254			13,232,042			1,538,444	
NOBILIA GLOBAL FINANCIAL PRODUCTS INC	Y	Y	10,080,000		12,764,250	(1,498,099)	1,186,151	11,972,753	(3,830,486)		2,276,419	2,276,419
ROYAL BANK OF CANADA	Y	Y	59,860,000		74,811,411	(12,404,350)	2,547,060	73,217,981	(16,712,155)		12,301,011	12,301,011
NATWEST MARKETS PLC	Y	Y	10,895,000		11,457,842	(1,390,319)		11,457,842	(1,390,319)		1,625,596	798,119
SOCIETE GENERALE	Y	Y	193,170,000		139,283,344	(96,441,421)		257,949,127	(100,255,674)		45,708,776	
TORONTO DOMINION BANK	Y	Y			3,051,592	(21,329,913)		3,051,592	(17,874,198)		5,417,995	
UBS AG, LONDON	Y	Y	16,330,000		25,851,794	(8,449,494)	1,072,300	24,093,953	(7,961,726)		12,536,551	12,536,551
WELLS FARGO BANK, N.A.	Y	Y	34,320,000		101,702,004	(11,641,575)	55,740,429	103,207,015	(80,811,686)		21,601,560	21,601,560
0299999999. Total NAIC 1 Designation			602,030,670		844,403,022	(500,967,011)	64,079,333	1,076,135,718	(701,729,107)	1,399,086	281,786,036	115,070,511
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			178,752,767		519,483,407	(328,179,820)	14,924,193	527,214,381	(369,359,966)		981,521,633	979,148,261
0999999999 - Gross Totals			780,783,437		1,363,907,039	(829,185,972)	79,024,135	1,603,370,709	(1,071,128,214)	1,419,695	1,263,385,814	1,094,296,916
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,363,907,039	(829,185,972)						

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STATEMENT AS OF JUNE 30, 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	65GSEF7VJP5170UK5573	Cash Collateral	33,390,000		38,030,000		V
CREDIT SUISSE INTERNATIONAL	Cash	ES8DKGMJYYJLNBC3868	Cash Collateral	1,460,000		1,750,000		V
JP MORGAN CHASE	Cash	7H6GLXDRUGOFU57RNE97	Cash Collateral	105,230,000		79,260,000		V
TORONTO DOMINION BANK	Cash	PT30B789TSUIDF371261	Cash Collateral	13,040,000		8,960,000		V
CME	Cash	549300HN4UKV1E2R3U73	Cash Collateral	93,370,002		90,797,018		I
RBC CAPITAL MARKETS LLC	Cash	549300LC02FLSSVFFR64	Cash Collateral	5,688,005		6,425,702		I
CBT	Cash	549300EX04Q2JBFQT027	Cash Collateral	79,555		15,361,407		V
JP MORGAN CHASE	Treasury	7H6GLXDRUGOFU57RNE97	TREASURY NOTE	1,285,338	4,320,100	2,335,042	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	415,761	1,397,400	755,303	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	720,249	2,420,800	1,308,459	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	368,455	1,238,400	669,363	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	558,395	1,876,800	1,014,423	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	458,784	1,542,000	833,462	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	428,496	1,440,200	778,438	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	453,815	1,525,300	824,435	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	258,400	868,500	469,429	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	375,477	1,262,000	682,120	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	471,309	1,584,100	856,216	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	501,746	1,686,400	911,510	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	527,988	1,774,600	959,183	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	293,330	985,800	532,885	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	471,875	1,586,000	857,244	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	405,110	1,361,600	735,953	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	582,524	1,957,900	1,058,257	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	454,886	1,528,900	826,380	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	514,837	1,730,400	935,292	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	266,404	895,400	483,970	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	384,938	1,293,800	699,307	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	766,990	2,577,900	1,393,372	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	425,580	1,430,400	773,141	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	297,436	999,700	540,345	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	497,640	1,672,600	904,050	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	270,123	907,900	490,726	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	355,661	1,195,400	646,121	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	427,484	1,436,800	776,600	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	293,687	987,100	533,534	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	355,423	1,194,600	645,688	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	533,611	1,793,500	969,398	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	259,888	873,500	472,132	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	458,843	1,542,200	833,569	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	380,713	1,279,600	691,632	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	356,048	1,196,700	646,824	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	727,716	2,445,900	1,322,024	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	1,800,443	6,051,400	3,270,821	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	2,904,826	9,763,300	5,277,127	12/15/2051	I
SOCIETE GENERALE	Treasury	02RNE81BXP4ROTDBPU41	TREASURY NOTE	1,896,097	6,372,900	3,444,593	12/15/2051	I
WELLS FARGO BANK, N.A.	Treasury	KB1H1DSPRFMYMCJFT09	TREASURY NOTE	444,116	1,492,700	806,815	12/15/2051	I
0199999999 - Total				275,908,484	79,490,600	283,549,310	XXX	XXX

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STATEMENT AS OF JUNE 30, 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)
BNP PARIBAS	Cash	ROMU/SFPUBMPC08K5P83	Cash Collateral	4,760,000		XXX		V
CREDIT AGRICOLE CIB	Cash	1VU7V7VQFKU00S21A208	Cash Collateral	10,470,000		XXX		V
CANADIAN IMPERIAL BANK OF COMMERCE	Cash	21G119DL770XHC3ZE78	Cash Collateral	1,560,000		XXX		V
CITIBANK, N.A.	Cash	E570DZVZ7FF32TIEFA76	Cash Collateral	155,000,826		XXX		V
GOLDMAN SACHS INTERNATIONAL	Cash	W22LROWP21HZNB6K528	Cash Collateral	15,340,000		XXX		V
HSBC BANK USA, N.A.	Cash	11E8VN30JCEQV1H4R804	Cash Collateral	520,000		XXX		V
MIZUHO CAPITAL MARKETS LLC	Cash	353800V2V8PUY9TK3E06	Cash Collateral	21,210,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES, INC	Cash	17331LVCZKQKX5T7XV54	Cash Collateral	11,850,000		XXX		V
MIZUHO CAPITAL MARKETS LLC	Cash	RB0PEZSDG0C3JS6CEU02	Cash Collateral	14,330,000		XXX		V
NOMURA GLOBAL FINANCIAL PRODUCTS INC	Cash	0ZV05H2G7GRS05BHJ91	Cash Collateral	10,080,000		XXX		V
ROYAL BANK OF CANADA	Cash	E571P3U3RH1GC71XB11	Cash Collateral	59,860,000		XXX		V
NATWEST MARKETS PLC	Cash	RR30W1CIWI1PCS8A4S074	Cash Collateral	10,895,000		XXX		V
SOCIETE GENERALE	Cash	02PNE81BXP4ROT8PU41	Cash Collateral	193,170,000		XXX		V
UBS AG, LONDON	Cash	BFM8T61CT2L1QCEMIK50	Cash Collateral	16,330,000		XXX		V
WELLS FARGO BANK, N.A.	Cash	KB1H1DSPRFMYMCUFXT09	Cash Collateral	34,320,000		XXX		V
CME	Cash	549300HN4UKV1E2R3U73	Cash Collateral	138,148,123		XXX		V
ROYAL BANK OF CANADA	Cash	549300L02FLSSVFFR64	Cash Collateral	40,604,644		XXX		V
BANK OF AMERICA NA	Fx Equity	B4TYDEB6GKMZ0031MB27	Foreign Equity	58,051	49,949	XXX	06/18/2031	I
BANK OF AMERICA NA	Fx Bond	B4TYDEB6GKMZ0031MB27	Foreign Bonds	149,271	149,285	XXX	03/15/2025	I
BANK OF AMERICA NA	Fx Bond	B4TYDEB6GKMZ0031MB27	Foreign Bonds	92	87	XXX	02/15/2043	I
BANK OF AMERICA NA	Fx Bond	B4TYDEB6GKMZ0031MB27	Foreign Bonds	78	74	XXX	08/15/2042	I
BANK OF AMERICA NA	US Equity	B4TYDEB6GKMZ0031MB27	US Equity	194,045	190,611	XXX	09/13/2024	I
JP MORGAN CHASE	US Treasury	7H6GLXDRUGGFU57RNE97	USTR Note	793,278	761,547	XXX	02/15/2050	I
JP MORGAN CHASE	US Treasury	7H6GLXDRUGGFU57RNE97	USTR Note	5,685,890	5,458,455	XXX	02/15/2044	I
SOCIETE GENERALE	Fx Bond	02PNE81BXP4ROT8PU41	Foreign Bonds	3,925,537	3,700,500	XXX	06/22/2032	I
SOCIETE GENERALE	Fx Bond	02PNE81BXP4ROT8PU41	Foreign Bonds	1,439,918	1,639,282	XXX	11/22/2027	I
SOCIETE GENERALE	Fx Bond	02PNE81BXP4ROT8PU41	Foreign Bonds	3,838,303	3,700,500	XXX	09/24/2027	I
SOCIETE GENERALE	Fx Bond	02PNE81BXP4ROT8PU41	Foreign Bonds	1,810,540	2,061,218	XXX	01/29/2027	I
SOCIETE GENERALE	Fx Bond	02PNE81BXP4ROT8PU41	Foreign Bonds	1,279,438	1,233,503	XXX	01/29/2027	I
SOCIETE GENERALE	Fx Equity	02PNE81BXP4ROT8PU41	Foreign Equity	5,155,928	3,700,499	XXX	01/29/2027	I
SOCIETE GENERALE	Fx Equity	02PNE81BXP4ROT8PU41	Foreign Equity	1,718,654	1,233,508	XXX	07/15/2027	I
SOCIETE GENERALE	Fx Equity	02PNE81BXP4ROT8PU41	Foreign Equity	5,155,928	3,700,499	XXX	07/15/2027	I
SOCIETE GENERALE	Fx Equity	02PNE81BXP4ROT8PU41	Foreign Equity	5,155,917	3,700,491	XXX	07/15/2027	I
WELLS FARGO BANK, N.A.	US Treasury	KB1H1DSPRFMYMCUFXT09	USTR Note	455	442	XXX	02/15/2052	I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	217,914	207,013	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	738	627	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	776,696	658,819	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	500,754	137	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	458,140	220,233	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	446,413	211	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	428,098	658,021	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	244,199	728,879	XXX		I
WELLS FARGO BANK, N.A.	Fx Equity	KB1H1DSPRFMYMCUFXT09	Foreign Equity	1,386,442	1,375,684	XXX		I
WELLS FARGO BANK, N.A.	US Equity	KB1H1DSPRFMYMCUFXT09	US Equity	775,264	658,975	XXX		I
WELLS FARGO BANK, N.A.	Fx Equity	KB1H1DSPRFMYMCUFXT09	Foreign Equity	668,937	660,975	XXX		I
BANK OF AMERICA NA	US Treasury Note	B4TYDEB6GKMZ0031MB27	USTR Note	14,994,774	17,757,000	XXX	12/31/2025	V
BANK OF AMERICA NA	US Treasury Note	B4TYDEB6GKMZ0031MB27	USTR Note	24,794,915	30,758,000	XXX	12/31/2025	V
MUFG SECURITIES EMEA PLC	US Treasury Note	353800V2V8PUY9TK3E06	USTR Note	4,627,184	4,575,000	XXX	12/31/2025	V
0299999999 - Total				824,848,851	89,540,024	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 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									