

QUARTERLY STATEMENT

OF THE

Penn Insurance and Annuity Company of New York

TO THE

Insurance Department

OF THE

STATE OF

New York

**FOR THE QUARTER ENDED
JUNE 30, 2026**

☒ LIFE, ACCIDENT AND HEALTH

☐ FRATERNAL BENEFIT SOCIETIES

2026



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Penn Insurance and Annuity Company of New York

NAIC Group Code08500850NAIC Company Code13588Employer's ID Number13-4337991

(Current)(Prior)

Organized under the Laws ofNew York, State of Domicile or Port of EntryNY

Country of DomicileUnited States of America

Licensed as business type:Life, Accident and Health [X] Fraternal Benefit Societies []

Incorporated/Organized03/01/2007Commenced Business01/23/2009

Statutory Home Office162 Prospect Hill RoadBrewster, NY, US 10509

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office161 Washington Street, Suite 1111

(Street and Number)

Conshohocken, PA, US 19428215-956-8618

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail AddressThe Penn Insurance and Annuity Company of New YorkPhiladelphia, PA, US 19172

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records161 Washington Street, Suite 1111

(Street and Number)

Conshohocken, PA, US 19428215-956-7486

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.pennmutual.com

Statutory Statement ContactAllan Joseph Cherry215-956-8124

(Name)(Area Code) (Telephone Number)

cherry.allan@pennmutual.com215-956-8749

(E-mail Address)(FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer	David Michael O'Malley	Chief Financial Officer and Treasurer	Richard Matthew Klenk
Chief Operating Officer	Stephen Charles Kennedy	Chief Legal Officer and Corporate Secretary	Ann-Marie Mason

OTHER

Gregory Joseph Driscoll, Chief Information Officer	Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary
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DIRECTORS OR TRUSTEES

David Michael O'Malley	Stephen Charles Kennedy	Jennifer Lynn Dorfmeister
Victoria Marie Robinson	Richard Matthew Klenk	Justin Mark Wyant
Michael Vitas Kane		

State ofPennsylvaniaSS

County ofMontgomery

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) that 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.

David Michael O'Malley	Richard Matthew Klenk	Ann-Marie Mason
Chairman, President and Chief Executive Officer	Chief Financial Officer and Treasurer	Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this8-3-2026

day of

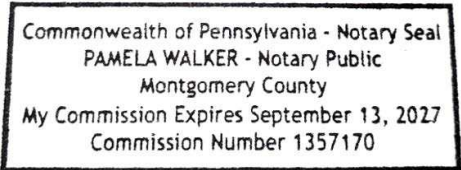
a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....



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	362,227,454	0	362,227,454	334,825,576
2. Stocks:				
2.1 Preferred stocks	122,240	0	122,240	379,208
2.2 Common stocks	10,932,040	0	10,932,040	10,909,012
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$ 688,525), cash equivalents (\$ 7,146,790) and short-term investments (\$4,998,664)	12,833,979	0	12,833,979	21,883,551
6. Contract loans (including \$0 premium notes)	1,034,609	0	1,034,609	932,570
7. Derivatives	0	0	0	0
8. Other invested assets	0	0	0	0
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	387,150,322	0	387,150,322	368,929,917
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	3,689,478	0	3,689,478	3,211,261
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	135,795	35,661	100,134	311,778
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	2,029,440	0	2,029,440	1,921,204
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	369,923	0	369,923	9,455,130
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	268,193	0	268,193	71,209
18.2 Net deferred tax asset	0	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	1,295	0	1,295	10
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	2,232,080	64,284	2,167,796	2,481,998
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	395,876,526	99,945	395,776,581	386,382,507
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	395,876,526	99,945	395,776,581	386,382,507
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Admitted disallowed IMR	2,164,980	0	2,164,980	2,481,998
2502. Other assets	4,031	1,215	2,816	0
2503. Agent Receivables	63,069	63,069	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,232,080	64,284	2,167,796	2,481,998

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$309,431,018 less \$0 included in Line 6.3 (including \$0 Modco Reserve)	309,431,018	310,381,501
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$0 Modco Reserve).....	113,029	123,377
4. Contract claims:		
4.1 Life	912,303	1,162,465
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$0 and coupons \$0 due and unpaid	0	0
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 \$0 Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$0 Modco) ...	0	0
6.3 Coupons and similar benefits (including \$0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$0 discount; including \$0 accident and health premiums	74,571	122,654
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$0 accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$0 assumed and \$5,471,684 ceded	5,471,684	208,851
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$0 , accident and health \$0 and deposit-type contract funds \$0	0	0
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	52,500	113,620
13. Transfers to Separate Accounts due or accrued (net) (including \$0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	0	0
15.1 Current federal and foreign income taxes, including \$ (18,254) on realized capital gains (losses)	0	1
15.2 Net deferred tax liability	0	0
16. Unearned investment income	0	0
17. Amounts withheld or retained by reporting entity as agent or trustee	0	1,918
18. Amounts held for agents' account, including \$0 agents' credit balances	0	0
19. Remittances and items not allocated	134,050	187,926
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$0 and interest thereon \$0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	3,797,150	3,626,565
24.02 Reinsurance in unauthorized and certified (\$0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	49,421	144,063
24.05 Drafts outstanding	490,814	492,224
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	1,000,000	0
24.10 Payable for securities lending	0	0
24.11 Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	246,322	46,058
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	321,772,862	316,611,223
27. From Separate Accounts Statement	0	0
28. Total liabilities (Lines 26 and 27)	321,772,862	316,611,223
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	50,654,516	50,654,516
34. Aggregate write-ins for special surplus funds	2,164,980	2,481,998
35. Unassigned funds (surplus)	19,184,223	14,634,770
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 29 \$0)	0	0
36.20 shares preferred (value included in Line 30 \$0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	72,003,719	67,771,284
38. Totals of Lines 29, 30 and 37	74,003,719	69,771,284
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	395,776,581	386,382,507
DETAILS OF WRITE-INS		
2501. Unclaimed funds for escheat	242,012	29,107
2502. Interest payable on death claims	4,310	16,951
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	246,322	46,058
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Admitted disallowed IMR	2,164,980	2,481,998
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,164,980	2,481,998

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	9,704,409	9,033,264	26,117,087
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	9,253,962	8,395,190	17,103,658
4. Amortization of Interest Maintenance Reserve (IMR)	(313,996)	(477,344)	(953,881)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	9,367,349	9,869,341	19,360,878
9. Totals (Lines 1 to 8.3)	28,011,724	26,820,451	61,627,742
10. Death benefits	3,025,761	2,763,708	4,347,384
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	50,854,629	48,506,987	93,964,557
13. Disability benefits and benefits under accident and health contracts	95,998	84,565	178,435
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	5,573,540	8,997,654	14,847,953
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	34,823	42,047	78,015
18. Payments on supplementary contracts with life contingencies	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(947,543)	(3,865,282)	4,652,551
20. Totals (Lines 10 to 19)	58,637,208	56,529,679	118,068,895
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	875,267	682,778	1,658,547
22. Commissions and expense allowances on reinsurance assumed	175,596	1,203,227	2,033,349
23. General insurance expenses and fraternal expenses	1,529,194	1,386,940	2,862,595
24. Insurance taxes, licenses and fees, excluding federal income taxes	46,627	49,280	104,957
25. Increase in loading on deferred and uncollected premiums	72,407	12,602	23,662
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	(39,775,596)	(43,720,697)	(82,247,524)
28. Totals (Lines 20 to 27)	21,560,703	16,143,809	42,504,481
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,451,021	10,676,642	19,123,261
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	6,451,021	10,676,642	19,123,261
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,126,076	1,919,620	4,517,451
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)	4,324,945	8,757,022	14,605,810
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$0 (excluding taxes of \$0 transferred to the IMR)	7,006	14,560	(2,047)
35. Net income (Line 33 plus Line 34)	4,331,951	8,771,582	14,603,763
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	69,771,283	55,266,727	55,266,727
37. Net income (Line 35)	4,331,951	8,771,582	14,603,763
38. Change in net unrealized capital gains (losses) less capital gains tax of \$0	33,501	(277,965)	995,579
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	0	0	0
41. Change in nonadmitted assets	37,568	13,780	(16,486)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(170,584)	46,639	(1,078,300)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (stock dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (stock dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	4,232,436	8,554,036	14,504,556
55. Capital and surplus, as of statement date (Lines 36 + 54)	74,003,719	63,820,763	69,771,283
DETAILS OF WRITE-INS			
08.301. Fee income from reinsurance assumed	9,367,346	9,869,291	19,360,760
08.302. Miscellaneous income	3	50	118
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	9,367,349	9,869,341	19,360,878
2701. Modco adjustment on reinsurance assumed	(39,775,596)	(43,720,697)	(82,247,524)
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(39,775,596)	(43,720,697)	(82,247,524)
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

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	18,001,375	19,213,327	28,010,927
2. Net investment income	8,678,770	8,106,910	16,425,760
3. Miscellaneous income	9,637,221	10,118,911	19,604,196
4. Total (Lines 1 to 3)	36,317,366	37,439,148	64,040,883
5. Benefit and loss related payments	59,542,410	60,423,201	115,418,779
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	(42,553,587)	(37,893,306)	(74,538,345)
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	2,304,807	260,677	3,256,120
10. Total (Lines 5 through 9)	19,293,630	22,790,572	44,136,554
11. Net cash from operations (Line 4 minus Line 10)	17,023,736	14,648,576	19,904,329
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	33,438,507	28,297,276	64,103,612
12.2 Stocks	252,856	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	1,000,000	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,691,363	28,297,276	64,103,612
13. Cost of investments acquired (long-term only):			
13.1 Bonds	60,737,055	41,245,223	80,373,072
13.2 Stocks	0	0	0
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	57,019	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	60,737,055	41,302,242	80,373,072
14. Net increase/(decrease) in contract loans and premium notes	102,039	60,421	135,570
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(26,147,731)	(13,065,387)	(16,405,030)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,348)	(9,657)	(26,613)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	84,771	573,643	261,118
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	74,423	563,986	234,505
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) .	(9,049,572)	2,147,175	3,733,804
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	21,883,550	18,149,746	18,149,746
19.2 End of period (Line 18 plus Line 19.1)	12,833,978	20,296,921	21,883,550

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

20.0001. Modified coinsurance – premiums assumed	1,885,450	1,789,741	10,202,381
20.0002. Modified coinsurance – benefits assumed	28,943,687	25,193,937	26,459,700
20.0003. Modified coinsurance – modco adjustment on reinsurance ceded	15,926,487	23,404,195	21,633,989
20.0004. Modified coinsurance – surrenders assumed	1,051,202	0	0
20.0005. Modified coinsurance – disability benefits assumed	51,189	0	0

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	8,490,014	7,639,511	16,675,071
2. Group life	0	0	0
3. Individual annuities	0	0	0
4. Group annuities	0	0	0
5. Accident & health	0	0	0
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	8,490,014	7,639,511	16,675,071
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	8,490,014	7,639,511	16,675,071

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices
The financial statements of The Penn Insurance and Annuity Company of New York (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services.

The Company recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the 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 or permitted practices by the State of New York.

	SSAP #	F/S Page	F/S Line #		2026		2025
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$	4,331,951	\$	14,603,763
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:							
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	4,331,951	\$	14,603,763
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	74,003,719	\$	69,771,284
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	74,003,719	\$	69,771,284

B. Use of Estimates in the Preparation of the Financial Statements
The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy
Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Basis for Short-Term Investments
Short-term investments are stated in accordance with the guidance provided in SSAP No. 2R - Cash, Cash Equivalents, Drafts, and Short-Term Investments.
- (2) Basis for Bonds and Amortization Schedule
Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Basis for Common Stocks
Unaffiliated common stocks are held at fair value.
- (4) Basis for Preferred Stocks
Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32 - Preferred Stock.
- (5) Basis for Mortgage Loans
The Company does not own any mortgage loans on real estate.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair value. The retrospective adjustment method is used to value all securities.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities
The Company does not own any investments in subsidiaries, controlled or affiliated entities.
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities
The Company does not own any investments in joint ventures, partnerships or limited liability entities.
- (9) Accounting Policies for Derivatives
The Company does not own any derivatives.
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company does not utilize anticipated investment income as a factor in the premium deficiency calculation.
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
The liabilities for losses and loss/claim adjustment expenses for accident and health contracts are not applicable.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company has not modified its capitalization policy from the prior period.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Company does not own any pharmaceutical rebate receivables.

D. Going Concern
The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors
The Company did not have any material changes in accounting principles and/or correction of errors.

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

NOTE 3 Business Combinations and Goodwill

- A. Statutory Purchase Method
Not applicable - The Company did not have any business combinations nor resulting goodwill.

NOTE 4 Discontinued Operations

Not applicable - The Company had no discontinued operations.

NOTE 5 Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
No significant changes

- B. Debt Restructuring
No significant changes

- C. Reverse Mortgages
No significant changes

- D. Asset-Backed Securities
- (1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/asset-backed securities were obtained from the Company's investment advisor.
- (2) Securities with Recognized Other-Than-Temporary Impairment
The Company did not recognize any other-than-temporary impairments on loan-backed securities during the period ended June 30, 2026.
- (3) Recognized OTTI Securities
The Company did not recognize any other-than-temporary impairments on securities during the period ended June 30, 2026.

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized

- (4) interest related impairment remains):
- a) The aggregate amount of unrealized losses:
- | | | |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | 469,148 |
| 2. 12 Months or Longer | \$ | 2,890,099 |
- b)The aggregate related fair value of securities with unrealized losses:
- | | | |
|------------------------|----|------------|
| 1. Less than 12 Months | \$ | 48,223,809 |
| 2. 12 Months or Longer | \$ | 35,904,447 |

- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
In making impairment assessments, the Company considers past events, current conditions, and reasonable and supportable forecasts. In addition, the Company considers external investment advisor analyses, industry analyst reports and forecasts, sector credit ratings, the current financial condition of the guarantor of the security, and other market data that is relevant to the collectability of the security.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
Not applicable - The Company did not have any repurchase agreements during the statement period.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable - The Company did not have any repurchase agreements during the statement period.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable - The Company did not have any reverse repurchase agreements during the statement period.
- H. Repurchase Agreements Transactions Accounted for as a Sale
Not applicable - The Company did not have any repurchase agreements during the statement period.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not applicable - The Company did not have any reverse repurchase agreements during the statement period.
- J. Real Estate
Not applicable - The Company does not own any real estate.
- K. Investments in Tax Credit Structures (tax credit investments)
Not applicable - The Company does not own any tax credit structures or tax credit investments.

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Collateral held under security lending agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Subject to repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Subject to reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Subject to dollar repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Placed under option contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. FHLB capital stock	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. On deposit with states	\$ 478,932	\$ -	\$ -	\$ -	\$ 478,932	\$ 478,691	\$ 241
k. On deposit with other regulatory bodies	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
m. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Other restricted assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Collateral assets received and on balance sheet	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
p. Assets held under modco reinsurance agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
q. Assets held under funds withheld reinsurance agreements	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
r. Total restricted assets (Sum of a through q)	\$ 478,932	\$ -	\$ -	\$ -	\$ 478,932	\$ 478,691	\$ 241

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8 Total Non- admitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage		12 Reported in General Interroga- tories	13 Difference from Note and GI	14 GI Ref
			10 Gross (Admitted & Non- admitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	25.04 + 25.05
c. Subject to repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.21
d. Subject to reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.22
e. Subject to dollar repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.23
f. Subject to dollar reverse repurchase agreements	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.24
g. Placed under option contracts	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.26
i. FHLB capital stock	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.27
j. On deposit with states	\$ -	\$ 478,932	0.121%	0.121%	\$ -	\$ -	26.28
k. On deposit with other regulatory bodies	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.31
m. Pledged as collateral not captured in other categories	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.30
n. Other restricted assets	\$ -	\$ -	0.000%	0.000%	\$ -	\$ -	26.32
o. Collateral assets received and on balance sheet	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	\$ -	\$ -	0.000%	0.000%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ -	\$ 478,932	0.121%	0.121%	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

	Difference between Note and GI (Per Column 13 above)	
GI Reference		Explanation
25.04 + 25.05	\$ -	
26.21	\$ -	
26.22	\$ -	
26.23	\$ -	
26.24	\$ -	
26.25	\$ -	
26.26	\$ -	
26.27	\$ -	
26.28	\$ -	
26.29	\$ -	
26.31	\$ -	
26.30	\$ -	
26.32	\$ -	

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets
Total (c)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
Amount of Total pledged under derivative contracts	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	XXX	XXX

- (a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets
Total (c)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	XXX	XXX

- (a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

4. Collateral Received and Assets Held under Modco/Funds Withheld (FWH) Reinsurance Agreements Reflected as Assets Within the Reporting Entity's Financial Statements

Assets	1 (BACV) Collateral ***	2 (BACV) Modco ****	3 (BACV) FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
b. Schedule D, Part 1, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
c. Schedule D, Part 1, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
d. Schedule D, Part 2, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
e. Schedule D, Part 2, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
f. Schedule B	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
g. Schedule A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
h. Schedule BA, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
i. Schedule DL, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
j. Other	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
n. Schedule D, Part 1, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
o. Schedule D, Part 1, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
p. Schedule D, Part 2, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
q. Schedule D, Part 2, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
r. Schedule B	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
s. Schedule A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
t. Schedule BA, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
u. Schedule DL, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
v. Other	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0.000%	0.000%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

- * k=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)
w=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)
- ** k=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)
w=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 3)
- *** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.
- **** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.
- ***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Schedule D, Part 1, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
c. Schedule D, Part 1, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
d. Schedule D, Part 2, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Schedule D, Part 2, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
f. Schedule B	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
g. Schedule A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
h. Schedule BA, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
i. Schedule DL, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
j. Other	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
l. Percentage to Total FWH Assets (including Modco)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Schedule D, Part 1, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
o. Schedule D, Part 1, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
p. Schedule D, Part 2, Section 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
q. Schedule D, Part 2, Section 2	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
r. Schedule B	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
s. Schedule A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
t. Schedule BA, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
u. Schedule DL, Part 1	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
v. Other	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
x. Percentage to Total FWH Assets (including Modco)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

	1	2
	Amount	% of Liability to Total Liabilities #
y. Recognized Obligation to Return Collateral Asset (General Account)	\$ -	0.000%
z. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ -	0.000%
aa. Recognized Obligation for Modco assets (General Account)	\$ -	0.000%
bb. Recognized Obligation for Modco assets (Separate Account)	\$ -	0.000%
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	\$ -	0.000%
dd. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	\$ -	0.000%
# y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)		
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)		

5. Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.)

	Collateral Held	Modco	FWH
a. Securities Lending	\$ -	\$ -	\$ -
b. Repo / repurchase Agreements	\$ -	\$ -	\$ -
c. Placed under option contracts	\$ -	\$ -	\$ -
d. On deposit with states	\$ -	\$ -	\$ -
e. On deposit with other regulatory bodies	\$ -	\$ -	\$ -
f. Pledged as collateral to FHLB (including assets backing funding agreements)	\$ -	\$ -	\$ -
g. Pledged as collateral not captured in other categories	\$ -	\$ -	\$ -
h. Total (a+b+c+d+e+f+g)	\$ -	\$ -	\$ -

- M. Working Capital Finance Investments
No significant changes
- N. Offsetting and Netting of Assets and Liabilities
Not applicable - The Company does not offset or net its assets and liabilities.
- O. 5GI Securities
Not applicable - The Company does not own any 5GI securities.
- P. Short Sales
Not applicable - The Company does not participate in short sales.
- Q. Prepayment Penalty and Acceleration Fees
The Company did not recognize any prepayment penalty or acceleration fees during the statement period.
- R. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable
- S. Aggregate Collateral Loans by Qualifying Investment Collateral
Not applicable - The Company does not maintain any collateral loans.

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

- A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership
Not applicable
- B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies
Not applicable

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

No significant changes

NOTE 9 Income Taxes

No significant changes

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

A. No Significant Information to Report,

NOTE 11 Debt

The Company does not maintain any debt.

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

Not applicable - The Company does not have such plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable - The Company does not maintain any financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

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

- A. Transfers of Receivables Reported as Sales
Not applicable - There have been no transfers of receivable reporting as sales during the reporting period.
- B. Transfer and Servicing of Financial Assets
Not applicable - There have been no transfers of receivable reporting as sales during the reporting period.
- C. Wash Sales
Not applicable - The Company did not sell any NAIC designation 3 or below, or unrated securities during the reporting period and reacquired within 30 days of the sale date.

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

Not applicable - The Company does not maintain any uninsured plans or partially insured plans.

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

No significant changes

NOTE 20 Fair Value Measurements

- A.
- (1) Fair Value Measurements at Reporting Date
The Company's financial assets have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100-Fair Value Measurements. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. The following are the levels of the hierarchy and a brief description of the type of valuation inputs that are used to establish each level:

Pricing Level 1 – Valuations based on unadjusted quoted prices in active markets for identical assets that the Company's pricing sources have the ability to access. Since the valuations are based on quoted prices that are readily and regularly available in an active market, valuation of these securities does not entail a significant amount or degree of judgment.

Pricing Level 2 - Valuations based upon quoted prices for similar assets in active markets, quoted prices for identical or similar assets in inactive markets; or valuations based on models where the significant inputs are observable (e.g. interest rates, yield curves, prepayment speeds, default rates, loss severities) or can be corroborated by observable market data.

Pricing Level 3 – Valuations that are derived from techniques in which one or more of the significant inputs are unobservable, including broker quotes which are non-binding.

The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common stock - unaffiliated	\$ 10,932,040	\$ -	\$ -	\$ -	\$ 10,932,040
Bonds	\$ -	\$ 141,135	\$ -	\$ -	\$ 141,135
Total assets at fair value/NAV	\$ 10,932,040	\$ 141,135	\$ -	\$ -	\$ 11,073,175
b. Liabilities at fair value					
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

- (2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
There are no financial instruments currently assigned to Level 3.

- (3) Policies when Transfers Between Levels are Recognized
The Company's policy is to recognize transfers in and transfers out at the end of the reporting period.

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
The levels of hierarchy and a brief description of the type of valuation inputs is included above.

(5) Fair Value Disclosures
The Company does not maintain any derivative assets or liabilities.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
As of March 31, 2026, the Company maintained no bonds rated NAIC 6.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 354,893,011	\$ 362,227,454	\$ -	\$ 354,893,011	\$ -	\$ -	\$ -
Preferred Stocks	\$ 128,800	\$ 122,240	\$ 128,800	\$ -	\$ -	\$ -	\$ -
Common Stocks-Unaffiliated	\$ 10,932,040	\$ 10,932,040	\$ 10,932,040	\$ -	\$ -	\$ -	\$ -
Cash, cash equivalents, and short-term investments	\$ 12,830,816	\$ 12,833,980	\$ 7,835,316	\$ 4,995,500	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value
Not applicable

E. NAV Practical Expedient Investments
Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
None

B. Troubled Debt Restructuring: Debtors
The Company did not recognize a troubled debt restructuring.

C. Other Disclosures
None

D. Business Interruption Insurance Recoveries
Company input

E. State Transferable and Non-transferable Tax Credits
None

F. Subprime Mortgage Related Risk Exposure

(1) Company input
The Company's exposure to subprime mortgage related risk represents potential unrealized losses due to changes in asset values. The Company continuously monitors and assesses its investments to ensure the quality and risk exposure inherent in the investment portfolio.

(2) Direct exposure through investments in subprime mortgage loans.
The Company maintains no investments in subprime mortgage loans.

(3) Direct exposure through other investments.
The Company maintains no direct exposure through other investments.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.
The Company maintains no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty Insurance Coverage.

G. Retained Assets
The

H. Insurance-Linked Securities (ILS) Contracts
The Company does not maintain any insurance-linked securities (ILS) contracts.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
Not applicable

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

(1) Net negative (disallowed) IMR

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
\$ 2,164,980	\$ 2,164,980	\$ -	\$ -

(2) Net negative (disallowed) IMR admitted

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
\$ 2,164,980	\$ 2,164,980	\$ -	\$ -

(3) Calculated adjusted capital and surplus

a. Prior Period General Account Capital & Surplus	Total
From Prior Period SAP Financials	\$ 67,289,285
b. Net Positive Goodwill (admitted)	\$ -
c. EDP Equipment & Operating System Software (admitted)	\$ -
d. Net DTAs (admitted)	\$ -
e. Net Negative (disallowed) IMR (admitted)	\$ 2,321,982
f. Adjusted Capital & Surplus (a-(b+c+d+e))	\$ 64,967,303

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

NOTES TO FINANCIAL STATEMENTS

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	3.3%

(5) Allocated gains/losses to IMR from derivatives:

a. General Account				
	Gains		Losses	
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$	-	\$	-
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	\$	-	\$	-
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	\$	-	\$	-
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period				
Total (5a4=5a1+5a2-5a3)	\$	-	\$	-
b. Separate Account - Insulated				
	Gains		Losses	
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$	-	\$	-
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	\$	-	\$	-
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	\$	-	\$	-
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period				
Total (5b4=5b1+5b2-5b3)	\$	-	\$	-
c. Separate Account - Non-Insulated				
	Gains		Losses	
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	\$	-	\$	-
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	\$	-	\$	-
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	\$	-	\$	-
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period				
Total (5c4=5c1+5c2-5c3)	\$	-	\$	-

NOTE 22 Events Subsequent

The Company has evaluated events subsequent to this reporting period, and has determined that there were no significant events requiring recognition in the financial statements.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable - The Company does not maintain retrospectively rated contracts or contracts subject to redetermination.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable - There have been no changes in the provision for incurred loss and loss adjustment expenses attributable to insured events or prior years.

NOTE 26 Intercompany Pooling Arrangements

Not applicable - The Company does not maintain any intercompany pooling arrangements.

NOTE 27 Structured Settlements

Not applicable - The Company has not recognized any structured settlements.

NOTE 28 Health Care Receivables

Not applicable - The Company does not maintain any health care receivables

NOTE 29 Participating Policies

Not applicable - The Company does not write any participating policies.

NOTE 30 Premium Deficiency Reserves

The Company does not maintain any liabilities pertaining to premium deficiency reserves.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

Not applicable - The Company does not maintain any separate accounts.

NOTE 36 Loss/Claim Adjustment Expenses

Not applicable

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No []

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [] No [X]

3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [] No [X] N/A []

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2025

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.

12/31/2020

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).

05/05/2022

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 [X] No [] N/A []

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Hornor Townsend & Kent, LLC	Horsham, PA	NO	NO	NO	YES
Penn Mutual Asset Management, LLC	Conshohocken, PA	NO	NO	NO	YES
MylWorth, LLC	Conshohocken, PA	NO	NO	NO	YES

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

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?
(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.

Yes [X] No []

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:\$.....

1,295

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:

\$.....

0

13.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [] No [X]

13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$0	\$0
13.22 Preferred Stock	\$0	\$0
13.23 Common Stock	\$0	\$0
13.24 Short-Term Investments	\$0	\$0
13.25 Mortgage Loans on Real Estate	\$0	\$0
13.26 All Other	\$0	\$0
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$0	\$0
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$0	\$0

14.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]

14.2

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

15.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$0

15.2

Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$0

15.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

GENERAL INTERROGATORIES

16. 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 []
- 16.1 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
Bank of New York Mellon	101 Barclay Street, New York, NY 10286

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. 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
Penn Mutual Asset Management, LLC	A.....

- 16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A []
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X] N/A []

- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4
Central Registration Depository Number	Name of Firm or Individual	Registered With	Investment Management Agreement (IMA) Filed
107518	Penn Mutual Asset Management, LLC	Securities and Exchange Commission	DS.....

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:
.....
18. 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 [] No [X]

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

GENERAL INTERROGATORIES

19.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?

Yes [☐] No [☒]

20.

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 [☒]

8.3

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

\$

0

1.12

Residential Mortgages

\$

0

1.13

Commercial Mortgages

\$

0

1.14

Total Mortgages in Good Standing

\$

0

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

0

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

0

1.32

Residential Mortgages

\$

0

1.33

Commercial Mortgages

\$

0

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

0

1.42

Residential Mortgages

\$

0

1.43

Commercial Mortgages

\$

0

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

0

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

0

1.62

Residential Mortgages

\$

0

1.63

Commercial Mortgages

\$

0

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

0.000

%

2.2

A&H cost containment percent

0.000

%

2.3

A&H expense percent excluding cost containment expenses

0.000

%

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

\$

0

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

\$

0

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[]

No

[X]

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

[X]

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

[X]

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

[X]

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
Total	0

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

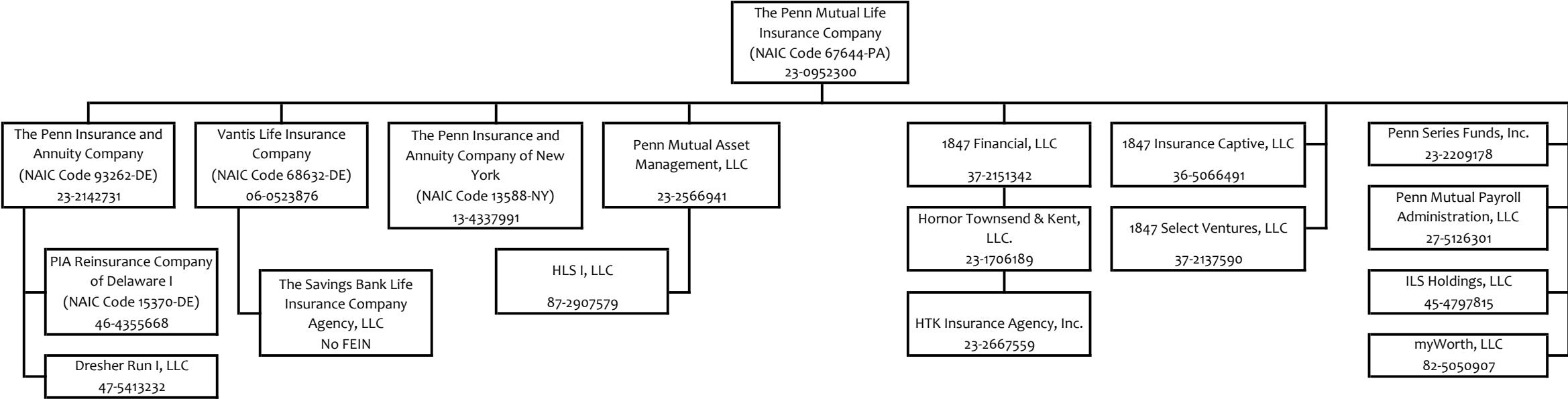
Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
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	N.	815	0	0	0	815	0
2.	Alaska	AK	N.	0	0	0	0	0	0
3.	Arizona	AZ	N.	27,052	0	0	0	27,052	0
4.	Arkansas	AR	N.	741	0	0	0	741	0
5.	California	CA	N.	7,965	0	0	0	7,965	0
6.	Colorado	CO	N.	1,485	0	0	0	1,485	0
7.	Connecticut	CT	N.	18,810	0	0	0	18,810	0
8.	Delaware	DE	N.	956	0	0	0	956	0
9.	District of Columbia	DC	N.	0	0	0	0	0	0
10.	Florida	FL	N.	42,184	0	0	0	42,184	0
11.	Georgia	GA	N.	10,300	0	0	0	10,300	0
12.	Hawaii	HI	N.	0	0	0	0	0	0
13.	Idaho	ID	N.	0	0	0	0	0	0
14.	Illinois	IL	N.	769	0	0	0	769	0
15.	Indiana	IN	N.	433	0	0	0	433	0
16.	Iowa	IA	N.	54	0	0	0	54	0
17.	Kansas	KS	N.	0	0	0	0	0	0
18.	Kentucky	KY	N.	371	0	0	0	371	0
19.	Louisiana	LA	N.	180	0	0	0	180	0
20.	Maine	ME	N.	0	0	0	0	0	0
21.	Maryland	MD	N.	3,874	0	0	0	3,874	0
22.	Massachusetts	MA	N.	57,206	0	0	0	57,206	0
23.	Michigan	MI	N.	3,386	0	0	0	3,386	0
24.	Minnesota	MN	N.	3,423	0	0	0	3,423	0
25.	Mississippi	MS	N.	0	0	0	0	0	0
26.	Missouri	MO	N.	0	0	0	0	0	0
27.	Montana	MT	N.	0	0	0	0	0	0
28.	Nebraska	NE	N.	0	0	0	0	0	0
29.	Nevada	NV	N.	4,967	0	0	0	4,967	0
30.	New Hampshire	NH	N.	733	0	0	0	733	0
31.	New Jersey	NJ	N.	49,125	0	0	0	49,125	0
32.	New Mexico	NM	N.	0	0	0	0	0	0
33.	New York	NY	L.	8,205,305	0	0	0	8,205,305	0
34.	North Carolina	NC	N.	11,325	0	0	0	11,325	0
35.	North Dakota	ND	N.	0	0	0	0	0	0
36.	Ohio	OH	N.	639	0	0	0	639	0
37.	Oklahoma	OK	N.	1,124	0	0	0	1,124	0
38.	Oregon	OR	N.	0	0	0	0	0	0
39.	Pennsylvania	PA	N.	35,554	0	0	0	35,554	0
40.	Rhode Island	RI	N.	0	0	0	0	0	0
41.	South Carolina	SC	N.	7,742	0	0	0	7,742	0
42.	South Dakota	SD	N.	0	0	0	0	0	0
43.	Tennessee	TN	N.	6,869	0	0	0	6,869	0
44.	Texas	TX	N.	10,001	0	0	0	10,001	0
45.	Utah	UT	N.	383	0	0	0	383	0
46.	Vermont	VT	N.	869	0	0	0	869	0
47.	Virginia	VA	N.	7,764	0	0	0	7,764	0
48.	Washington	WA	N.	453	0	0	0	453	0
49.	West Virginia	WV	N.	0	0	0	0	0	0
50.	Wisconsin	WI	N.	1,384	0	0	0	1,384	0
51.	Wyoming	WY	N.	0	0	0	0	0	0
52.	American Samoa	AS	N.	0	0	0	0	0	0
53.	Guam	GU	N.	0	0	0	0	0	0
54.	Puerto Rico	PR	N.	2,460	0	0	0	2,460	0
55.	U.S. Virgin Islands	VI	N.	0	0	0	0	0	0
56.	Northern Mariana Islands	MP	N.	0	0	0	0	0	0
57.	Canada	CAN	N.	0	0	0	0	0	0
58.	Aggregate other alien	OT	XXX	0	0	0	0	0	0
59.	Subtotal	XXX		8,526,701	0	0	0	8,526,701	0
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		0	0	0	0	0	0
94.	Aggregate or other amounts not allocable by state	XXX		0	0	0	0	0	0
95.	Totals (direct business)	XXX		8,526,701	0	0	0	8,526,701	0
96.	Plus reinsurance assumed	XXX		3,496,632	1,283,295	0	0	4,779,927	0
97.	Totals (all business)	XXX		12,023,333	1,283,295	0	0	13,306,628	0
98.	Less reinsurance ceded	XXX		3,565,531	0	0	0	3,565,531	0
99.	Totals (all business) less reinsurance ceded	XXX		8,457,802	1,283,295	0	0	9,741,097	0
DETAILS OF WRITE-INS									
58001.		XXX							
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	0	0	0	0	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	1	4. Q - Qualified - Qualified or accredited reinsurer.....	0
2. R - Registered - Non-domiciled RRGs.....	0	5. N - None of the above - Not allowed to write business in the state.....	56
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0		

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



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

Asterisk	

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

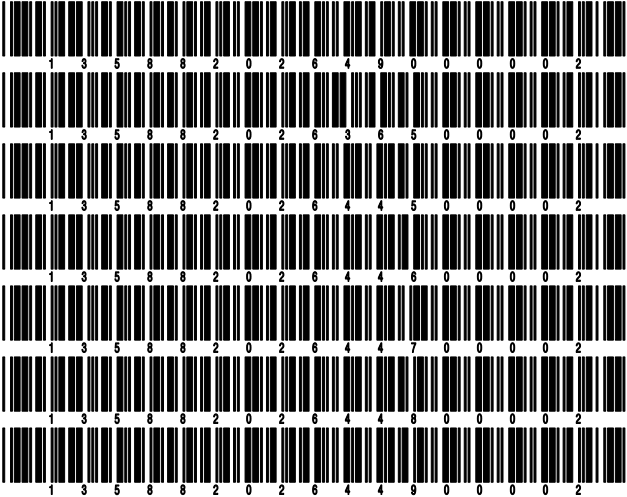
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



NONE

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest paid and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)		
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium, depreciation and proportional amortization		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	346,113,799	328,723,015
2. Cost of bonds and stocks acquired	60,737,055	80,373,072
3. Accrual of discount	805,803	1,799,395
4. Unrealized valuation increase/(decrease)	33,501	995,578
5. Total gain (loss) on disposals	(8,228)	(85,161)
6. Deduct consideration for bonds and stocks disposed of	33,691,372	64,129,821
7. Deduct amortization of premium	708,828	1,588,488
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9	26,209
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	373,281,739	346,113,799
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	373,281,739	346,113,799

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	97,322,965	3,296,380	1,273,547	1,966,497	97,322,965	101,312,295	0	98,984,517
2. NAIC 2 (a)	133,294,597	3,049,520	1,512,654	(1,977,022)	133,294,597	132,854,441	0	115,863,689
3. NAIC 3 (a)	2,485,023	472,498	482,494	2,164	2,485,023	2,477,191	0	1,985,688
4. NAIC 4 (a)	0	0	0	0	0	0	0	0
5. NAIC 5 (a)	0	0	0	0	0	0	0	0
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total ICO	233,102,585	6,818,398	3,268,695	(8,361)	233,102,585	236,643,927	0	216,833,894
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	116,399,765	11,789,079	9,573,405	33,100	116,399,765	118,648,539	0	116,146,386
9. NAIC 2	8,238,662	3,000,000	5,010	58,553	8,238,662	11,292,205	0	10,987,430
10. NAIC 3	598,000	0	39,762	(57,924)	598,000	500,314	0	673,402
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	139,906	0	1,303	2,534	139,906	141,137	0	139,906
14. Total ABS	125,376,333	14,789,079	9,619,480	36,263	125,376,333	130,582,195	0	127,947,124
PREFERRED STOCK								
15. NAIC 1	0	0	0	0	0	0	0	0
16. NAIC 2	122,240	0	0	0	122,240	122,240	0	122,240
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	256,968
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	122,240	0	0	0	122,240	122,240	0	379,208
22. Total ICO, ABS & Preferred Stock	358,601,158	21,607,477	12,888,175	27,902	358,601,158	367,348,362	0	345,160,226

(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 \$ 4,998,664 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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	4,998,664	xxx	4,997,070	87,500	67,788

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	9,955,441	4,927,545
2. Cost of short-term investments acquired	4,997,070	14,816,583
3. Accrual of discount	46,153	211,313
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	10,000,000	10,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,998,664	9,955,441
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,998,664	9,955,441

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of
Derivatives

N O N E

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	11,344,380	12,673,107
2. Cost of cash equivalents acquired	43,967,442	65,378,808
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	48,165,031	66,707,535
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,146,791	11,344,380
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,146,791	11,344,380

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stocks Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
19075Q-AH-5	COBANK ACB	05/13/2026	VARIOUS		1,005,250	1,000,000	0	2.B FE
202712-BV-6	COMMONWEALTH BANK OF AUSTRALIA	04/22/2026	JPM SECURITIES-FIXED		1,043,950	1,000,000	6,486	1.F FE
254948-AP-7	DISCOVERY GLOBAL HOLDINGS INC	05/29/2026	EXCHANGE OFFER		472,498	500,000	4,167	3.B FE
256677-AP-0	DOLLAR GENERAL CORP	04/21/2026	MERRILL LYNCH PIERCE		1,029,270	1,000,000	16,199	2.B FE
44891A-EL-7	HYUNDAI CAPITAL AMERICA	04/01/2026	HSBC SECURITIES (USA)		1,001,580	1,000,000	0	1.G FE
60284M-AC-6	MINERA MEXICO SA DE CV	06/26/2026	BARCLAYS BANK PLC LO		1,015,000	1,000,000	21,406	2.A FE
79466L-AS-3	SALESFORCE INC	04/01/2026	MERRILL LYNCH PIERCE		1,250,850	1,250,000	3,233	1.F FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					6,818,398	6,750,000	51,491	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					6,818,398	6,750,000	51,491	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					6,818,398	6,750,000	51,491	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					6,818,398	6,750,000	51,491	XXX
3137HQ-WG-2	FREDDIE MAC REMICS	05/11/2026	GOLDMAN SACHS & CO		4,835,842	4,918,066	8,436	1.A
31418F-MJ-3	FANNIE MAE POOL	05/18/2026	INTL FCSTONE FINCL I		5,078,822	5,082,991	13,978	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					9,914,664	10,001,057	22,414	XXX
74334L-AE-5	PROGRESS RESIDENTIAL 2026-SFR3 TRUST	06/10/2026	GOLDMAN SACHS & CO		1,874,415	2,000,000	0	1.G FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,874,415	2,000,000	0	XXX
233046-BA-8	DB MASTER FINANCE LLC	05/29/2026	BARCLAYS CAPITAL FIX		2,000,000	2,000,000	0	2.B FE
47760Q-AJ-2	JIMMY JOHNS FUNDING LLC	06/18/2026	BARCLAYS CAPITAL FIX		1,000,000	1,000,000	0	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,000,000	3,000,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					14,789,079	15,001,057	22,414	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					14,789,079	15,001,057	22,414	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					14,789,079	15,001,057	22,414	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					21,607,477	21,751,057	73,905	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					21,607,477	XXX	73,905	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..543247-Z5-2	CITY OF LONGVIEW TX	06/01/2026	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,230	06/01/2026	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,230	XXX	XXX
..917437-SU-0	UTAH HOUSING CORP	04/01/2026	CALL 100		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	6,197	07/01/2045	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	6,197	XXX	XXX
..009280-AS-0	AIRCASLE LTD	05/13/2026	CALL 100		500,000	500,000	497,575	499,810	0	190	0	190	0	500,000	0	0	0	8,736	06/15/2026	2.B FE
..060516-FX-2	BANK OF AMERICA CORP	04/19/2026	MATURITY		25,000	25,000	24,604	24,984	0	16	0	16	0	25,000	0	0	0	438	04/19/2026	1.G FE
..428291-AN-8	HEXCEL CORP	05/28/2026	CALL 100.086		10,009	10,000	9,956	9,994	0	2	0	2	0	9,996	0	4	4	339	02/15/2027	3.A FE
..50077L-AD-8	KRAFT HEINZ FOODS CO	06/01/2026	MATURITY		500,000	500,000	482,340	499,027	0	973	0	973	0	500,000	0	0	0	7,500	06/01/2026	2.B FE
..55903V-BY-8	DISCOVERY GLOBAL HOLDINGS INC	05/29/2026	EXCHANGE OFFER		472,498	500,000	464,490	468,840	0	3,658	0	3,658	0	472,498	0	0	0	15,552	03/15/2029	3.B FE
..71644E-AE-2	SUNCOR ENERGY INC	06/15/2026	MATURITY		500,000	500,000	639,015	510,388	0	(10,388)	0	(10,388)	0	500,000	0	0	0	19,688	06/15/2026	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					2,007,507	2,035,000	2,117,980	2,013,043	0	(5,549)	0	(5,549)	0	2,007,494	0	4	4	52,253	XXX	XXX
..009090-AA-1	AIR CANADA 2020-2 CLASS A PASS THROUGH T	04/01/2026	SINKING PAYMENT		19,537	19,537	20,723	20,316	0	(67)	0	(67)	0	19,537	0	0	0	513	04/01/2029	1.F FE
..02376A-AA-7	AMERICAN AIRLINES 2017-2 CLASS AA PASS T	04/15/2026	SINKING PAYMENT		13,531	13,531	13,531	13,531	0	0	0	0	0	13,531	0	0	0	227	10/15/2029	1.E FE
..023770-AA-8	AMERICAN AIRLINES 2015-1 CLASS A PASS TH	05/01/2026	SINKING PAYMENT		12,654	12,654	12,654	12,654	0	0	0	0	0	12,654	0	0	0	214	05/01/2027	2.B FE
..11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR	06/20/2026	SINKING PAYMENT		52,033	52,033	48,418	49,179	0	467	0	467	0	52,033	0	0	0	989	09/20/2031	1.C FE
..11043X-AB-9	BRITISH AIRWAYS 2019-1 CLASS A PASS THRO	06/15/2026	SINKING PAYMENT		13,994	13,994	13,994	13,994	0	0	0	0	0	13,994	0	0	0	234	06/15/2029	1.G FE
..90831G-AA-7	UNITED AIRLINES 2020-1 CLASS A PASS THRO	04/15/2026	SINKING PAYMENT		14,452	14,452	15,951	15,098	0	(123)	0	(123)	0	14,452	0	0	0	425	10/15/2027	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					126,201	126,201	125,271	124,772	0	277	0	277	0	126,201	0	0	0	2,602	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					3,268,708	3,296,201	3,378,251	3,272,815	0	(5,272)	0	(5,272)	0	3,268,695	0	4	4	66,282	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					3,268,708	3,296,201	3,378,251	3,272,815	0	(5,272)	0	(5,272)	0	3,268,695	0	4	4	66,282	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					3,268,708	3,296,201	3,378,251	3,272,815	0	(5,272)	0	(5,272)	0	3,268,695	0	4	4	66,282	XXX	XXX
..38384J-MQ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		507,833	507,833	526,718	520,487	0	(12,654)	0	(12,654)	0	507,833	0	0	0	11,865	02/01/2054	1.A
..38384N-LS-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		246,238	246,238	245,931	246,149	0	90	0	90	0	246,238	0	0	0	5,729	02/01/2048	1.A
..38384W-M4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		380,835	380,835	369,886	373,209	0	7,626	0	7,626	0	380,835	0	0	0	6,957	09/01/2052	1.A
..38384X-MW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		110,910	110,910	107,080	107,889	0	3,021	0	3,021	0	110,910	0	0	0	2,049	09/01/2054	1.A
..38384Y-V6-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		191,132	191,132	189,952	190,224	0	907	0	907	0	191,132	0	0	0	3,826	07/01/2052	1.A
..38384Z-FW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		177,450	177,450	173,540	174,221	0	3,229	0	3,229	0	177,450	0	0	0	3,593	10/01/2054	1.A
..38384Y-GR-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		199,400	199,400	196,471	197,213	0	2,188	0	2,188	0	199,400	0	0	0	4,038	12/01/2051	1.A
..38385D-TK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		161,113	161,113	159,704	159,958	0	1,156	0	1,156	0	161,113	0	0	0	3,316	12/01/2052	1.A
0109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					1,974,911	1,974,911	1,969,282	1,969,350	0	5,563	0	5,563	0	1,974,911	0	0	0	41,373	XXX	XXX
..38378B-7P-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		6,040	6,040	6,100	6,041	0	(11)	0	(11)	0	6,040	0	0	0	43	05/01/2053	1.A
..38380R-SE-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		11,628	11,628	11,625	11,627	0	1	0	1	0	11,628	0	0	0	61	01/01/2061	1.A
0102999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					17,668	17,668	17,725	17,668	0	0	0	0	0	17,668	0	0	0	104	XXX	XXX
..3137FH-RW-5	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		34,559	34,559	32,269	32,648	0	1,911	0	1,911	0	34,559	0	0	0	504	10/01/2048	1.A
..3137HF-CV-5	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		222,466	222,466	221,919	221,915	0	551	0	551	0	222,466	0	0	0	4,681	12/01/2049	1.A
..3137HF-VQ-5	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		180,352	180,352	173,307	174,888	0	5,464	0	5,464	0	180,352	0	0	0	3,166	10/01/2054	1.A
..3137HQ-WG-2	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		42,926	42,926	42,208	42,098	0	718	0	718	0	42,926	0	0	0	170	04/01/2056	1.A
..31418F-MJ-3	FANNIE MAE POOL	06/01/2026	PAYDOWN		46,272	46,272	46,234	46,234	0	38	0	38	0	46,272	0	0	0	212	07/01/2055	1.A
0103999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					526,575	526,575	515,337	429,451	0	8,682	0	8,682	0	526,575	0	0	0	8,733	XXX	XXX
..3137BH-XL-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	64	0	0	0	0	0	0	0	0	0	0	8	04/01/2043	1.A
..3137F7-2N-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		23,061	23,061	19,634	20,965	0	2,096	0	2,096	0	23,061	0	0	0	86	07/01/2030	1.A FE
0104999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					23,061	23,061	19,698	20,965	0	2,096	0	2,096	0	23,061	0	0	0	94	XXX	XXX
..12648A-BB-5	CSMC TRUST 2014-1V1R1	06/01/2026	PAYDOWN		6,828	6,828	6,746	6,818	0	10	0	10	0	6,828	0	0	0	102	11/01/2043	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2	06/01/2026	PAYDOWN		11,873	11,873	12,220	11,906	0	(33)	0	(33)	0	11,873	0	0	0	193	01/01/2053	1.A
..36416U-BG-9	GALTON FUNDING MORTGAGE TRUST 2017-1	06/01/2026	PAYDOWN		40,218	40,218	41,198	40,398	0	(181)	0	(181)	0	40,218	0	0	0	660	07/01/2056	1.A
..46644V-BS-4	JP MORGAN MORTGAGE TRUST 2015-4	06/01/2026	PAYDOWN		11,488	11,488	11,476	11,476	0	15	0	15	0	11,488	0	0	0	157	06/01/2045	1.A
..67389M-AV-3	OAKS MORTGAGE TRUST SERIES 2015-1	06/01/2026	PAYDOWN		49,580	49,580	50,412	49,580	0	0	0	0	0	49,580	0	0	0	897	04/01/2046	1.A
..81746R-CB-3	SEQUOIA MORTGAGE TRUST 2016-2	06/01/2026	PAYDOWN		8,360	8,360	8,368	8,360	0	0	0	0	0	8,360	0	0	0	129	08/01/2046	1.A
..92737D-AA-6	VINE 2024-SFR1 TRUST	06/01/2026	PAYDOWN		109,126	109,126	106,054	106,524	0	2,603	0	2,603	0	109,126	0	0	0	2,199	03/01/2041	1.A FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					237,473	237,473	236,474	235,060	0	2,414	0	2,414	0	237,473	0	0	0	4,337	XXX	XXX
..12591Q-AU-6	COMM 2014-UBS4 MORTGAGE TRUST	06/01/2026	PAYDOWN		157,390	157,390	165,826	157,390	0	0	0	0	0	157,390	0	0	0	5,566	08/01/2047	1.A
..30289H-AE-1	FREMIF 2016-K55 MORTGAGE TRUST	04/01/2026	PAYDOWN		56,664	56,664	59,342	56,740	0	(76)	0	(76)	0	56,664	0	0	0	798	04/01/2049	1.A
..30289H-AG-6	FREMIF 2016-K55 MORTGAGE TRUST	05/01/2026	PAYDOWN		1,595,000	1,595,000	1,576,309	1,590,198	0	4,803	0	4,803	0	1,595,000	0	0	0	22,906	04/01/2049	1.A
..30289U-AU-6	FREMIF 2016-K56 MORTGAGE TRUST	06/01/2026	PAYDOWN		1,082,000	1,082,000	1,170,589	1,089,339	0	(7,339)	0	(7,339)	0	1,082,000	0	0	0	21,378	06/01/2049	1.A
..30298F-AJ-3	FREMIF 2019-K735 MORTGAGE TRUST	05/01/2026	MATURITY		1,370,000	1,370,000	1,324,458	1,362,492	0	7,508	0	7,508	0	1,370,000	0	0	0	23,088	05/01/2026	1.A
..36250Q-AU-9	GS MORTGAGE SECURITIES TRUST 2015-GC30	06/01/2026	PAYDOWN		1,260	1,260	1,298	1,260	0	0	0	0	0	1,260	0	0	0	21	05/01/2050	1.A
..465968-AG-0	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		0	0	7,368	1,436	0	(389)	0	(389)	0	0	0	0	0	431	09/01/2050	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,262,314	4,262,314	4,305,190	4,258,855	0	4,507	0	4,507	0	4,262,314	0	0	0	74,188	XXX	XXX
..67102S-AN-4	OPC CLO 2014-5 LTD	04/27/2026	PAYDOWN		248,883	248,883	249,506	249,225	0	(342)	0	(342)	0	248,883	0	0	0	6,825	04/26/2031	1.A FE
..69355D-AL-1	PPM CLO 2018-1 LTD	04/13/2026	PAYDOWN		785,256	785,256	784,863	785,256	0	0	0	0	0	785,256	0	0	0	23,175	07/15/2031	1.A FE
..83610H-AL-4	SOUND POINT CLO VII-R LTD	04/23/2026	PAYDOWN		73,400	73,400	73,400	73,400	0	0	0	0	0	73,400	0	0	0	1,892	10/23/2031	1.A FE
..858102-AY-2	STEELE CREEK CLO 2016-1 LTD	06/15/2026	PAYDOWN		174,260	174,260	174,260	174,260	0	0	0	0	0	174,260	0	0	0	4,942	06/15/2031	1.A FE
..92916W-AE-9	VOYA CLO 2013-2 LTD	04/27/2026	PAYDOWN		199,598	199,598	199,598	199,598	0	0	0	0	0	199,598	0	0	0	5,474	04/25/2031	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					1,481,397	1,481,397	1,481,627	1,481,739	0	(342)	0	(342)	0	1,481,397	0	0	0	42,308	XXX	XXX
..12530M-AB-1	CF HIPPOLYTA ISSUER LLC	06/15/2026	PAYDOWN		19,333	19,333	19,332	19,331	0	2	0	2	0	19,333	0	0	0	160	07/15/2060	1.E FE
..233046-AS-0	DB MASTER FINANCE LLC	05/20/2026	PAYDOWN		1,325	1,325	1,164	1,190	0	135	0	135	0	1,325	0	0	0	18	11/20/2051	2.B FE
..26833R-AA-6	ECMC GROUP STUDENT LOAN TRUST 2021-1	06/25/2026	PAYDOWN		43,788	43,788	38,588	40,764	0	3,024	0	3,024	0	43,788	0	0	0	248	11/25/2070	1.B FE
..61946G-AB-9	MOSAIC SOLAR LOANS 2017-2 LLC	06/20/2026	PAYDOWN		6,422	6,422	6,420	6,422	0	0	0	0	0	6,422	0	0	0	126	06/22/2043	1.F FE
..63935B-AA-1	NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS	06/15/2026	PAYDOWN		88,462	88,462	82,893	86,341	0	2,121	0	2,121	0	88,462	0	0	0	483	01/15/2069	1.A FE
..63940N-AC-4	NAVIENT STUDENT LOAN TRUST 2017-1	06/25/2026	PAYDOWN		15,076	15,076	15,488	15,240	0	(164)	0	(164)	0	15,076	0	0	0	302	07/26/2066	1.B FE
..63941M-AC-5	NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS	06/15/2026	PAYDOWN		61,880	61,880	61,762	61,870	0	10	0	10	0	61,880	0	0	0	1,204	05/15/2068	1.A FE
..63941U-AA-1	NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS	06/15/2026	PAYDOWN		86,359	86,359	78,594	83,312	0	3,048	0	3,048	0	86,359	0	0	0	411	09/16/2069	1.A FE
..63942B-AA-2	NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS	06/15/2026	PAYDOWN		227,332	227,332	206,935	216,821	0	10,512	0	10,512	0	227,332	0	0	0	798	05/15/2069	1.A FE
..63942M-AA-8	NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS	06/15/2026	PAYDOWN		77,624	77,624	71,620	74,184	0	3,440	0	3,440	0	77,624	0	0	0	714	07/15/2070	1.A FE
..78446J-AB-2	SLM STUDENT LOAN TRUST 2011-2	06/25/2026	PAYDOWN		19,709	19,709	20,300	19,874	0	(165)	0	(165)	0	19,709	0	0	0	397	10/25/2034	1.B FE
..83208A-AE-3	SMB PRIVATE EDUCATION LOAN TRUST 2021-C	06/15/2026	PAYDOWN		197,938	197,938	191,976	195,286	0	2,651	0	2,651	0	197,938	0	0	0	1,877	01/15/2053	1.B FE
..83405N-AA-4	SOFI PROFESSIONAL LOAN PROGRAM 2021-B TR	06/15/2026	PAYDOWN		45,748	45,748	39,749	41,894	0	3,854	0	3,854	0	45,748	0	0	0	213	02/15/2047	1.A FE
..83715R-AG-7	SOUTH CAROLINA STUDENT LOAN CORP	06/01/2026	PAYDOWN		98,320	98,320	96,750	98,479	0	(159)	0	(159)	0	98,320	0	0	0	2,272	08/01/2035	1.A FE
..86746F-AA-2	SUNNOVA HESTIA II ISSUER LLC	06/20/2026	PAYDOWN		14,882	14,882	14,881	14,881	0	0	0	0	0	14,882	0	0	0	344	07/20/2051	1.B FE
..95058X-AR-9	WENDY'S FUNDING LLC	06/15/2026	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	68	12/15/2055	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,006,698	1,006,698	950,944	978,389	0	28,309	0	28,309	0	1,006,698	0	0	0	9,635	XXX	XXX
..45783N-AA-5	INSTAR LEASING III LLC	06/15/2026	PAYDOWN		8,722	8,722	8,717	8,721	0	1	0	1	0	8,722	0	0	0	84	02/15/2054	1.F FE
..59111R-AA-0	METAL 2017-1 LLC	06/15/2026	PAYDOWN		1,303	1,303	1,303	906	398	0	0	398	0	1,303	0	0	0	23	10/15/2042	6. FE
..88607A-AB-5	THUNDERBOLT III AIRCRAFT LEASE LTD	06/15/2026	PAYDOWN		40,947	40,947	39,710	40,814	0	134	0	134	0	40,947	0	0	0	716	11/15/2039	3.C FE
..97063Q-AA-0	WILLIS ENGINE STRUCTURED TRUST III	06/15/2026	PAYDOWN		38,411	38,411	38,378	38,406	0	5	0	5	0	38,411	0	0	0	756	08/15/2042	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					89,383	89,383	88,108	88,847	398	140	0	538	0	89,383	0	0	0	1,579	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					9,619,480	9,619,480	9,584,385	9,480,324	398	51,369	0	51,767	0	9,619,480	0	0	0	182,351	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					9,619,480	9,619,480	9,584,385	9,480,324	398	51,369	0	51,767	0	9,619,480	0	0	0	182,351	XXX	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company of New York

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					9,619,480	9,619,480	9,584,385	9,480,324	398	51,369	0	51,767	0	9,619,480	0	0	0	182,351	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					12,888,188	12,915,681	12,962,636	12,753,139	398	46,097	0	46,495	0	12,888,175	0	4	4	248,633	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals					12,888,188	XXX	12,962,636	12,753,139	398	46,097	0	46,495	0	12,888,175	0	4	4	248,633	XXX	XXX

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open
N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of New York Mellon New York, NY		0.000	0	0	103,680	103,680	103,680	XXX
JPMorgan Chase San Antonio, TX		0.000	0	0	250,511	202,184	275,240	XXX
PNC Bank Pittsburgh, PA		0.000	0	0	351,242	364,869	309,605	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - open depositories	XXX	XXX	0	0	705,433	670,733	688,525	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	0	0	705,433	670,733	688,525	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	0	0	0	XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total	XXX	XXX	0	0	705,433	670,733	688,525	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]