

**QUARTERLY STATEMENT**

**OF THE**

**Penn Insurance and Annuity Company of New York**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
MARCH 31, 2026**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2026**



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2026

OF THE CONDITION AND AFFAIRS OF THE

Penn Insurance and Annuity Company of New York

NAIC Group Code 0850 0850 NAIC Company Code 13588 Employer's ID Number 13-4337991

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

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

Incorporated/Organized 03/01/2007 Commenced Business 01/23/2009

Statutory Home Office 162 Prospect Hill Road Brewster, NY, US 10509

Main Administrative Office 161 Washington Street, Suite 1111 Conshohocken, PA, US 19428

Mail Address The Penn Insurance and Annuity Company of New York Philadelphia, PA, US 19172

Primary Location of Books and Records 161 Washington Street, Suite 1111 Conshohocken, PA, US 19428

Internet Website Address www.pennmutual.com

Statutory Statement Contact Allan Joseph Cherry 215-956-8124

OFFICERS

Chairman, President and Chief Executive Officer David Michael O'Malley Chief Financial Officer and Treasurer Richard Matthew Klenk

OTHER

Gregory Joseph Driscoll, Chief Information Officer Raymond Gerard Caucci, Chief Product Officer and Illustration Actuary Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary

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 of Pennsylvania County of Montgomery SS

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.

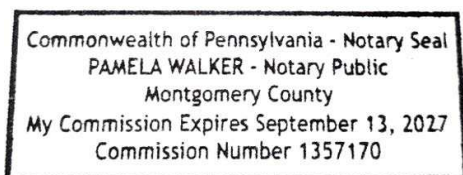
Signature of David Michael O'Malley, Chairman, President and Chief Executive Officer

Signature of Richard Matthew Klenk, Chief Financial Officer and Treasurer

Signature of Ann-Marie Mason, Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this 6th day of May, 2026 Pamela Walker

- 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.....



STATEMENT AS OF MARCH 31, 2026 OF THE Penn Insurance and Annuity Company of New York

**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 .....	353,481,192	0	353,481,192	334,825,576
2. Stocks:				
2.1 Preferred stocks .....	122,240	0	122,240	379,208
2.2 Common stocks .....	10,269,940	0	10,269,940	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 (\$ ..... 716,680 ), cash equivalents (\$ ..... 11,606,658 ) and short-term investments (\$ ..... 4,997,724 ) .....	17,321,062	0	17,321,062	21,883,551
6. Contract loans (including \$ .....0 premium notes) .....	1,020,672	0	1,020,672	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) .....	382,215,106	0	382,215,106	368,929,917
13. Title plants less \$ .....0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	3,258,099	0	3,258,099	3,211,261
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	209,248	38,259	170,989	311,778
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	1,842,324	0	1,842,324	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 .....	75,000	0	75,000	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 ....	0	0	0	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 .....	0	0	0	10
24. Health care (\$ .....0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	2,416,064	93,838	2,322,226	2,481,998
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	390,015,841	132,097	389,883,744	386,382,507
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	390,015,841	132,097	389,883,744	386,382,507
<b>DETAILS OF WRITE-INS</b>				
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 .....	2,321,982	0	2,321,982	2,481,998
2502. Other assets .....	1,460	1,216	244	0
2503. Agent Receivables .....	92,622	92,622	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)	2,416,064	93,838	2,322,226	2,481,998

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....312,699,868 less \$ .....0 included in Line 6.3 (including \$ .....0 Modco Reserve) .....	312,699,868	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).....	118,235	123,377
4. Contract claims:		
4.1 Life .....	933,930	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 .....	75,039	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 \$ .....496,204 ceded .....	496,204	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 .....	51,691	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 \$ .....(18,257) on realized capital gains (losses) .....	664,268	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 .....	(243)	1,918
18. Amounts held for agents' account, including \$ .....0 agents' credit balances .....	0	0
19. Remittances and items not allocated .....	215,826	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 .....	3,304,626	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 .....	83,261	144,063
24.05 Drafts outstanding .....	150,207	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 .....	0	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 .....	229,150	46,058
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	319,022,062	316,611,223
27. From Separate Accounts Statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	319,022,062	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 .....	2,321,982	2,481,998
35. Unassigned funds (surplus) .....	15,885,184	14,634,770
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 29 \$ .....0 ) .....	0	0
36.2 .....0 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) .....	68,861,682	67,771,284
38. Totals of Lines 29, 30 and 37 .....	70,861,682	69,771,284
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	389,883,744	386,382,507
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed funds for escheat .....	223,742	29,107
2502. Interest payable on death claims .....	5,408	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) .....	229,150	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 .....	2,321,982	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) .....	2,321,982	2,481,998

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	5,153,803	4,881,480	26,117,087
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	4,619,440	4,143,167	17,103,658
4. Amortization of Interest Maintenance Reserve (IMR)	(156,999)	(237,896)	(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	4,879,091	5,117,444	19,360,878
9. Totals (Lines 1 to 8.3)	14,495,335	13,904,195	61,627,742
10. Death benefits	565,578	1,968,018	4,347,384
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	28,498,861	21,972,893	93,964,557
13. Disability benefits and benefits under accident and health contracts	44,810	42,009	178,435
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	3,395,698	5,935,618	14,847,953
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	(431)	18,894	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	2,319,868	(1,153,712)	4,652,551
20. Totals (Lines 10 to 19)	34,824,384	28,783,720	118,068,895
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	511,783	302,954	1,658,547
22. Commissions and expense allowances on reinsurance assumed	120,657	599,764	2,033,349
23. General insurance expenses and fraternal expenses	775,844	669,830	2,862,595
24. Insurance taxes, licenses and fees, excluding federal income taxes	15,566	23,838	104,957
25. Increase in loading on deferred and uncollected premiums	(44,689)	(57,275)	23,662
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	(23,849,109)	(20,316,502)	(82,247,524)
28. Totals (Lines 20 to 27)	12,354,436	10,006,329	42,504,481
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,140,899	3,897,866	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)	2,140,899	3,897,866	19,123,261
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	753,734	795,554	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)	1,387,165	3,102,312	14,605,810
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (19,060) (excluding taxes of \$ 0 transferred to the IMR)	7,008	41,324	(2,047)
35. Net income (Line 33 plus Line 34)	1,394,173	3,143,636	14,603,763
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	69,771,283	55,266,727	55,266,727
37. Net income (Line 35)	1,394,173	3,143,636	14,603,763
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0	(631,132)	177,931	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	5,418	15,591	(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	321,938	(116,103)	(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)	1,090,397	3,221,055	14,504,556
55. Capital and surplus, as of statement date (Lines 36 + 54)	70,861,680	58,487,782	69,771,283
<b>DETAILS OF WRITE-INS</b>			
08.301. Fee income from reinsurance assumed	4,879,089	5,117,413	19,360,760
08.302. Miscellaneous income	2	31	118
08.303. ....	0	0	0
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)	4,879,091	5,117,444	19,360,878
2701. Modco adjustment on reinsurance assumed	(23,849,109)	(20,316,502)	(82,247,524)
2702. ....	0	0	0
2703. ....	0	0	0
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)	(23,849,109)	(20,316,502)	(82,247,524)
5301. ....	0	0	0
5302. ....	0	0	0
5303. ....	0	0	0
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 MARCH 31, 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	12,672,969	2,270,401	28,010,927
2. Net investment income .....	4,500,055	4,071,394	16,425,760
3. Miscellaneous income .....	4,758,131	5,117,444	19,604,196
4. Total (Lines 1 to 3) .....	21,931,155	11,459,239	64,040,883
5. Benefit and loss related payments .....	27,862,903	(1,055,232)	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 .....	(19,972,221)	1,612,196	(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) .....	0	0	3,256,120
10. Total (Lines 5 through 9) .....	7,890,682	556,964	44,136,554
11. Net cash from operations (Line 4 minus Line 10) .....	14,040,473	10,902,275	19,904,329
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	20,550,328	16,027,968	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 .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	20,803,184	16,027,968	64,103,612
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	39,129,576	22,529,784	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	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	39,129,576	22,529,784	80,373,072
14. Net increase/(decrease) in contract loans and premium notes .....	88,102	31,108	135,570
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(18,414,494)	(6,532,924)	(16,405,030)
<b>Cash from Financing and Miscellaneous Sources</b>			
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 .....	(5,142)	(3,618)	(26,613)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(183,325)	748,226	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) .....	(188,467)	744,608	234,505
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(4,562,488)	5,113,959	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) .....	17,321,062	23,263,705	21,883,550
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001. Modified coinsurance – premiums assumed .....	2,894,477	2,641,856	10,202,381
20.0002. Modified coinsurance – claims assumed .....	28,666,344	22,958,358	26,459,700
20.0003. Modified coinsurance – surrenders assumed .....	2,656,749	0	0
20.0004. Modified coinsurance – disability benefits assumed .....	44,810	0	0
20.0005. Modified coinsurance – modco adjustment on reinsurance ceded .....	23,849,109	20,316,502	21,633,989

**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 .....	3,968,792	3,732,797	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) .....	3,968,792	3,732,797	16,675,071
9. Deposit-type contracts .....	0	0	0
10. Total (Lines 8 and 9)	3,968,792	3,732,797	16,675,071

STATEMENT AS OF MARCH 31, 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
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,394,173	\$ 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	\$ 1,394,173	\$ 14,603,763
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 70,861,682	\$ 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	\$ 70,861,682	\$ 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.

## 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 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 March 31, 2026.

## (3) Recognized OTTI Securities

The Company did not recognize any other-than-temporary impairments on securities during the period ended March 31, 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	\$ 343,920
2. 12 Months or Longer	\$ 2,982,788

## b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 32,765,642
2. 12 Months or Longer	\$ 38,107,073

## (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.

**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	\$ 478,804	\$ -	\$ -	\$ -	\$ 478,804	\$ 478,691	\$ 113
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)	\$ 478,804	\$ -	\$ -	\$ -	\$ 478,804	\$ 478,691	\$ 113

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
			10	11			
Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Reported in General Interrogatories	Difference from Note and GI	GI Ref	
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	\$ -	\$ 478,804	0.123%	0.123%	\$ -	\$ -	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)	\$ -	\$ 478,804	0.123%	0.123%	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

**NOTES TO FINANCIAL STATEMENTS**

GI Reference	Difference between Note and GI (Per Column 13 above)	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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6	7	8	Percentage	
	Current Year								9	10
	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)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted 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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6	7	8	Percentage	
	Current Year								9	10
	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)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted 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.

**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 **
<b>General Account:</b>								
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
<b>Separate Account:</b>								
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.

**NOTES TO FINANCIAL STATEMENTS**

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
<b>General Account:</b>							
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%
<b>Separate Account:</b>							
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 Amount	2 % 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.

## 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
<b>a. Assets at fair value</b>					
Common stock - unaffiliated	\$ 10,269,940	\$ -	\$ -	\$ -	\$ 10,269,940
Asset-Backed Securities	\$ -	\$ 139,905	\$ -	\$ -	\$ 139,905
<b>Total assets at fair value/NAV</b>	<b>\$ 10,269,940</b>	<b>\$ 139,905</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 10,409,845</b>

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
<b>b. Liabilities at fair value</b>					
<b>Total liabilities at fair value</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

(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.

## 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)
Financial Assets:	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Issuer Credit Obligations	\$ 222,626,953	\$ 228,104,861	\$ -	\$ 222,626,953	\$ -	\$ -	\$ -
Asset-Backed Securities	\$ 122,588,566	\$ 125,376,331	\$ -	\$ 122,588,566	\$ -	\$ -	\$ -
Preferred stocks	\$ 128,800	\$ 122,240	\$ 128,800	\$ -	\$ -	\$ -	\$ -
Common stocks - unaffiliated	\$ 10,269,940	\$ 10,269,940	\$ 10,269,940	\$ -	\$ -	\$ -	\$ -
Cash, cash equivalents, and short-term investments	\$ 17,316,588	\$ 17,321,062	\$ 12,323,338	\$ 4,993,250	\$ -	\$ -	\$ -

## 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**
\$ 2,321,982	\$ 2,321,982	\$ -	\$ -

## (2) Net negative (disallowed) IMR admitted

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
\$ 2,321,982	\$ 2,321,982	\$ -	\$ -

## (3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	\$ 69,771,283
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	\$ -
c. EDP Equipment & Operating System Software (admitted)	\$ -
d. Net DTAs (admitted)	\$ -
e. Net Negative (disallowed) IMR (admitted)	\$ 2,481,998
f. Adjusted Capital & Surplus (a-(b+c+d+e))	\$ 67,289,285

STATEMENT AS OF MARCH 31, 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	3.5%

(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 MARCH 31, 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? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
 .....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.  
 .....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2025
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hornor Townsend & Kent, LLC .....	Horsham, PA .....	NO	NO	NO	YES
Penn Mutual Asset Management, LLC .....	Conshohocken, PA .....	NO	NO	NO	YES

## GENERAL INTERROGATORIES

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

### FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 0

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [  ] No [  ]
- 11.2 If yes, give full and complete information relating thereto: .....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 0
- 13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [  ] No [  ]
- 13.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>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 [  ]
- 14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [  ] No [  ] N/A [  ]
- If no, attach a description with this statement. ....
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 MARCH 31, 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 MARCH 31, 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 [  ]

STATEMENT AS OF MARCH 31, 2026 OF THE Penn Insurance and Annuity Company of New York  
**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

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 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

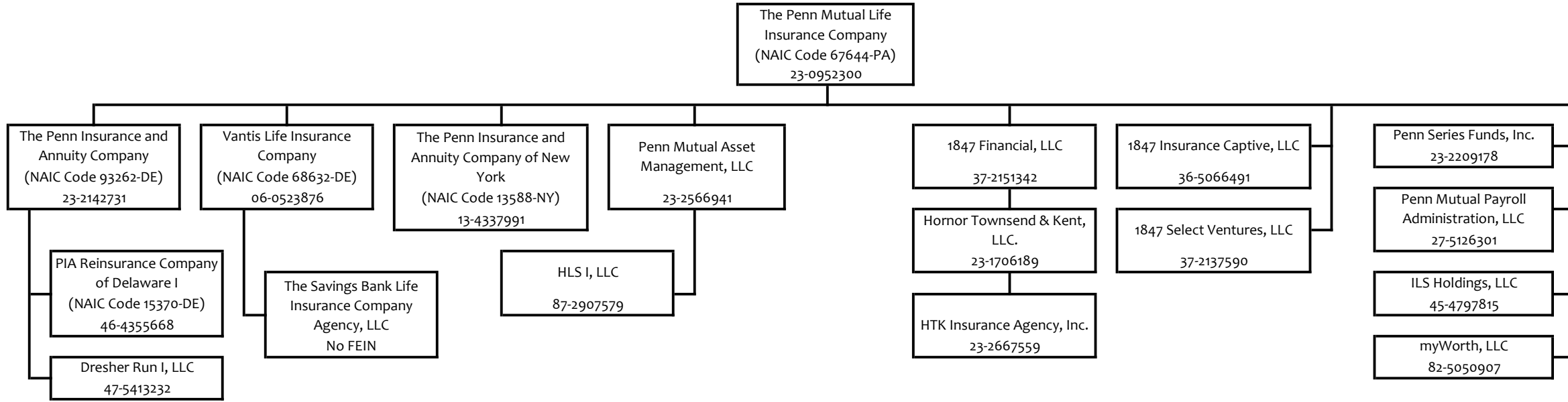
States, Etc.	1 Active Status (a)	Life Contracts		Direct Business Only			7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5		
1. Alabama	AL	N	408	0	0	0	408	0
2. Alaska	AK	N	0	0	0	0	0	0
3. Arizona	AZ	N	16,366	0	0	0	16,366	0
4. Arkansas	AR	N	371	0	0	0	371	0
5. California	CA	N	3,282	0	0	0	3,282	0
6. Colorado	CO	N	743	0	0	0	743	0
7. Connecticut	CT	N	10,280	0	0	0	10,280	0
8. Delaware	DE	N	778	0	0	0	778	0
9. District of Columbia	DC	N	0	0	0	0	0	0
10. Florida	FL	N	21,169	0	0	0	21,169	0
11. Georgia	GA	N	5,043	0	0	0	5,043	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	385	0	0	0	385	0
15. Indiana	IN	N	216	0	0	0	216	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	186	0	0	0	186	0
19. Louisiana	LA	N	90	0	0	0	90	0
20. Maine	ME	N	0	0	0	0	0	0
21. Maryland	MD	N	2,972	0	0	0	2,972	0
22. Massachusetts	MA	N	531	0	0	0	531	0
23. Michigan	MI	N	2,997	0	0	0	2,997	0
24. Minnesota	MN	N	1,669	0	0	0	1,669	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	0	0	0	0	0	0
30. New Hampshire	NH	N	2,103	0	0	0	2,103	0
31. New Jersey	NJ	N	279	0	0	0	279	0
32. New Mexico	NM	N	19,667	0	0	0	19,667	0
33. New York	NY	L	0	0	0	0	0	0
34. North Carolina	NC	N	4,110,680	0	0	0	4,110,680	0
35. North Dakota	ND	N	5,137	0	0	0	5,137	0
36. Ohio	OH	N	0	0	0	0	0	0
37. Oklahoma	OK	N	320	0	0	0	320	0
38. Oregon	OR	N	609	0	0	0	609	0
39. Pennsylvania	PA	N	0	0	0	0	0	0
40. Rhode Island	RI	N	17,312	0	0	0	17,312	0
41. South Carolina	SC	N	0	0	0	0	0	0
42. South Dakota	SD	N	2,549	0	0	0	2,549	0
43. Tennessee	TN	N	0	0	0	0	0	0
44. Texas	TX	N	289	0	0	0	289	0
45. Utah	UT	N	2,787	0	0	0	2,787	0
46. Vermont	VT	N	192	0	0	0	192	0
47. Virginia	VA	N	682	0	0	0	682	0
48. Washington	WA	N	3,977	0	0	0	3,977	0
49. West Virginia	WV	N	227	0	0	0	227	0
50. Wisconsin	WI	N	0	0	0	0	0	0
51. Wyoming	WY	N	1,023	0	0	0	1,023	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	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	1,335	0	0	0	1,335	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		4,236,708	0	0	0	4,236,708	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		4,236,708	0	0	0	4,236,708	0
96. Plus reinsurance assumed	XXX		1,957,535	936,942	0	0	2,894,477	0
97. Totals (all business)	XXX		6,194,243	936,942	0	0	7,131,185	0
98. Less reinsurance ceded	XXX		1,709,466	0	0	0	1,709,466	0
99. Totals (all business) less reinsurance ceded	XXX		4,484,777	936,942	0	0	5,421,719	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



STATEMENT AS OF MARCH 31, 2026 OF THE Penn Insurance and Annuity Company of New York

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0850	The Penn Mutual Life Insurance Company	67644	23-0952300				The Penn Mutual Life Insurance Company	PA	UDP			0.000		NO	
.0850	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	IA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
.0850	The Penn Mutual Life Insurance Company	15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	IA	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
.0850	The Penn Mutual Life Insurance Company		23-1706189				Hornor Townsend & Kent, LLC	DE	NIA	1847 Financial, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		23-2667559				HTK Insurance Agency, Inc.	DE	NIA	Hornor Townsend & Kent, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		23-2566941				Penn Mutual Asset Management, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		45-4797815				ILS Holdings, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		82-5050907				myWorth, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		47-5413232				Dresher Run I, LLC	DE	NIA	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		87-2907579				HLS I, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company	68632	06-0523876				Vantis Life Insurance Company	DE	IA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
.0850	The Penn Mutual Life Insurance Company	13588	13-4337991				The Penn Insurance and Annuity Company of New York	NY	RE	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
.0850	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company Agency, LLC	CT	NIA	Vantis Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		36-5066491				1847 Insurance Captive, LLC	DE	IA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		37-2137590				1847 Select Ventures, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
.0850	The Penn Mutual Life Insurance Company		37-2151342				1847 Financial, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	

**NONE**

Asterisk	
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# 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**

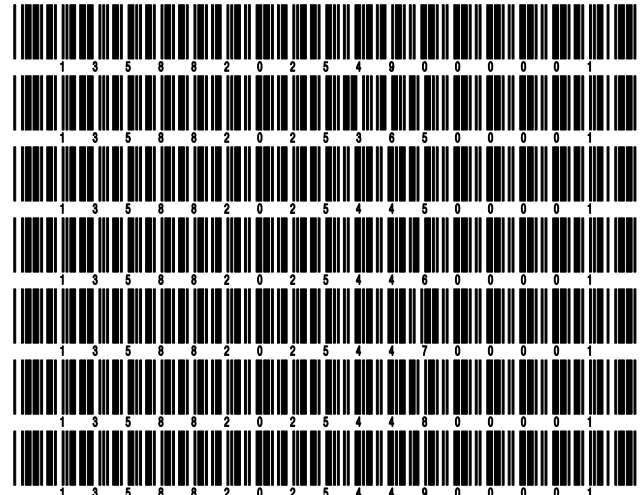
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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]



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

STATEMENT AS OF MARCH 31, 2026 OF THE Penn Insurance and Annuity Company of New York

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. 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)		

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
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)		

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
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)		

**NONE**

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	346,113,799	328,723,015
2. Cost of bonds and stocks acquired .....	39,129,576	80,373,072
3. Accrual of discount .....	422,491	1,799,395
4. Unrealized valuation increase/(decrease) .....	(631,132)	995,578
5. Total gain (loss) on disposals .....	(8,232)	(85,161)
6. Deduct consideration for bonds and stocks disposed of .....	20,803,184	64,129,821
7. Deduct amortization of premium .....	349,944	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 .....	0	26,209
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	363,873,374	346,113,799
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	363,873,374	346,113,799

STATEMENT AS OF MARCH 31, 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
<b>ISSUER CREDIT OBLIGATIONS (ICO)</b>								
1. NAIC 1 (a) .....	98,984,517	16,706,355	16,391,666	(1,976,241)	97,322,965	0	0	98,984,517
2. NAIC 2 (a) .....	115,863,689	18,886,736	2,968,341	1,512,513	133,294,597	0	0	115,863,689
3. NAIC 3 (a) .....	1,985,688	0	0	499,335	2,485,023	0	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	216,833,894	35,593,091	19,360,007	35,607	233,102,585	0	0	216,833,894
<b>ASSET-BACKED SECURITIES (ABS)</b>								
8. NAIC 1 .....	116,146,386	8,533,556	9,356,962	1,076,785	116,399,765	0	0	116,146,386
9. NAIC 2 .....	10,987,430	0	1,753,825	(994,943)	8,238,662	0	0	10,987,430
10. NAIC 3 .....	673,402	0	75,714	312	598,000	0	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	0	0	139,906	0	0	139,906
14. Total ABS	127,947,124	8,533,556	11,186,501	82,154	125,376,333	0	0	127,947,124
<b>PREFERRED STOCK</b>								
15. NAIC 1 .....	0	0	0	0	0	0	0	0
16. NAIC 2 .....	122,240	0	0	0	122,240	0	0	122,240
17. NAIC 3 .....	0	0	0	0	0	0	0	0
18. NAIC 4 .....	256,968	0	264,908	7,940	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	379,208	0	264,908	7,940	122,240	0	0	379,208
22. Total ICO, ABS & Preferred Stock	345,160,226	44,126,647	30,811,416	125,701	358,601,158	0	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 \$ 4,997,724 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

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**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	4,997,724	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 .....	45,213	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) .....	4,997,724	9,955,441
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,997,724	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 .....	30,195,240	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 .....	29,932,962	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) .....	11,606,658	11,344,380
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	11,606,658	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 MARCH 31, 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
68609N-BB-6	STATE OF OREGON HOUSING & COMMUNITY SERV	02/04/2026	MERRILL LYNCH PIERCE		1,000,000	1,000,000	0	1.C FE
0059999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				1,000,000	1,000,000	0	XXX
02079K-BP-1	ALPHABET INC	02/09/2026	BANC/AMERICA SECUR.L		996,560	1,000,000	0	1.C FE
03028P-AF-3	AMERICAN TRANSMISSION CO LLC	03/05/2026	WELLS FARGO SECS LLC		1,245,525	1,250,000	0	1.G FE
03073E-BF-1	CENCORA INC	02/10/2026	JPM SECURITIES-FIXED		994,560	1,000,000	0	2.A FE
12189L-BN-0	BURLINGTON NORTHERN SANTA FE LLC	01/20/2026	JPM SECURITIES-FIXED		990,190	1,000,000	7,092	1.F FE
16411R-AQ-2	CHENIERE ENERGY INC	03/05/2026	VARIOUS		995,801	1,000,000	0	2.B FE
21987B-BQ-0	CORP NACIONAL DEL COBRE DE CHILE	01/27/2026	PIERPONT SECURITIES		1,000,000	1,000,000	0	2.B FE
24703D-BH-3	DELL INTERNATIONAL LLC / EMC CORP	03/18/2026	MORGAN STANLEY & CO		817,764	1,200,000	10,810	2.B FE
278058-EA-6	EATON CORP	03/04/2026	CITIGROUP GLOBAL MKT		993,570	1,000,000	0	1.G FE
31428X-DW-3	FEDEX CORP	03/18/2026	JPM SECURITIES-FIXED		921,010	1,000,000	18,083	2.B FE
337738-AV-0	FISERV INC	01/29/2026	PERSHING & COMPANY		987,788	1,250,000	4,431	2.B FE
361448-BR-3	GATX CORP	03/18/2026	CITIGROUP GLOBAL MKT		1,003,100	1,000,000	17,478	2.A FE
36264F-AN-1	HALEON US CAPITAL LLC	03/18/2026	BARCLAYS CAPITAL FIX		883,798	1,150,000	22,361	2.A FE
375558-CA-9	GILEAD SCIENCES INC	01/22/2026	JPM SECURITIES-FIXED		998,790	1,000,000	15,108	1.G FE
548661-EJ-2	LOWE'S COS INC	03/17/2026	GOLDMAN SACHS & CO		962,663	1,250,000	24,644	2.A FE
571748-CD-2	MARSH & MCLENNAN COS INC	01/20/2026	GOLDMAN SACHS & CO		965,360	1,000,000	18,900	1.G FE
615369-AT-2	MOODY'S CORP	02/19/2026	MERRILL LYNCH PIERCE		1,040,940	1,500,000	12,188	2.A FE
63111X-AK-7	NASDAQ INC	01/22/2026	MERRILL LYNCH PIERCE		1,045,570	1,000,000	26,114	2.A FE
639057-AI-8	NATWEST GROUP PLC	02/26/2026	WELLS FARGO SECS LLC		1,000,000	1,000,000	0	2.A FE
68389X-CQ-6	ORACLE CORP	02/03/2026	GOLDMAN SACHS & CO		429,980	500,000	13,721	2.B FE
68902V-AM-9	OTIS WORLDWIDE CORP	01/23/2026	VARIOUS		893,513	1,250,000	18,795	2.B FE
694308-LB-1	PACIFIC GAS AND ELECTRIC CO	02/18/2026	WELLS FARGO SECS LLC		994,510	1,000,000	0	2.A FE
754730-AK-5	RAYMOND JAMES FINANCIAL INC	01/28/2026	JPM SECURITIES-FIXED		984,660	1,000,000	21,658	1.G FE
797440-CJ-1	SAN DIEGO GAS & ELECTRIC CO	03/16/2026	BANC/AMERICA SECUR.L		993,920	1,000,000	0	1.F FE
842587-EJ-2	SOUTHERN CO/THE	03/16/2026	JPM SECURITIES-FIXED		1,000,000	1,000,000	0	2.C FE
86562M-EG-1	SUMITOMO MITSUI FINANCIAL GROUP INC	01/21/2026	MERRILL LYNCH PIERCE		997,480	1,000,000	1,083	1.G FE
87264A-DB-8	T-MOBILE USA INC	03/18/2026	JPM SECURITIES-FIXED		964,710	1,000,000	10,222	2.A FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	01/21/2026	RBC CAPITAL MARKETS		1,011,180	1,500,000	1,720	2.A FE
87612G-AU-5	TARGA RESOURCES CORP	02/25/2026	WELLS FARGO SECS LLC		999,750	1,000,000	0	2.B FE
89417E-AU-3	TRAVELERS COS INC/THE	01/23/2026	JPM SECURITIES-FIXED		1,543,230	1,500,000	475	1.F FE
980236-AS-2	WOODSIDE FINANCE LTD	03/18/2026	VARIOUS		940,100	1,000,000	1,108	2.A FE
0089999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				29,596,022	32,350,000	245,991	XXX
0489999999	Total - issuer credit obligations (unaffiliated)				30,596,022	33,350,000	245,991	XXX
0499999999	Total - issuer credit obligations (affiliated)				0	0	0	XXX
0509999997	Total - issuer credit obligations - Part 3				30,596,022	33,350,000	245,991	XXX
0509999998	Total - issuer credit obligations - Part 5				XXX	XXX	XXX	XXX
0509999999	Total - issuer credit obligations				30,596,022	33,350,000	245,991	XXX
38381S-GB-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	02/03/2026	NOMURA SECURITIES IN		3,988,750	4,000,000	2,778	1.A
38384T-JL-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	01/28/2026	NOMURA SECURITIES IN		1,930,366	2,110,500	235	1.A
1029999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)				5,919,116	6,110,500	3,013	XXX
14016T-AN-9	CAPITAL FOUR US CLO I LTD	01/16/2026	MORGAN STANLEY & CO		1,500,000	1,500,000	0	1.C FE
77588P-AQ-5	ROMARK CLO V LTD	01/08/2026	WELLS FARGO SECS LLC		1,114,440	1,110,000	15,127	1.C FE
1099999999	Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				2,614,440	2,610,000	15,127	XXX
1889999999	Total - asset-backed securities (unaffiliated)				8,533,556	8,720,500	18,140	XXX
1899999999	Total - asset-backed securities (affiliated)				0	0	0	XXX
1909999997	Total - asset-backed securities - Part 3				8,533,556	8,720,500	18,140	XXX
1909999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX
1909999999	Total - asset-backed securities				8,533,556	8,720,500	18,140	XXX
2009999999	Total - issuer credit obligations and asset-backed securities				39,129,578	42,070,500	264,131	XXX
4509999997	Total - preferred stocks - Part 3				0	XXX	0	XXX
4509999998	Total - preferred stocks - Part 5				XXX	XXX	XXX	XXX

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STATEMENT AS OF MARCH 31, 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 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
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				39,129,578	XXX	264,131	XXX

STATEMENT AS OF MARCH 31, 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
..283062-EJ-2	EL DORADO IRRIGATION DISTRICT .....	03/01/2026	MATURITY .....		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	7,973	03/01/2026	1.D FE
..647201-3M-2	NEW MEXICO MORTGAGE FINANCE AUTHORITY .....	03/01/2026	CALL 100 .....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	287	09/01/2040	1.B FE
..915137-5F-6	BOARD OF REGENTS OF THE UNIVERSITY OF TE .....	02/17/2026	CALL 100 .....		1,509,000	1,509,000	1,503,024	1,503,296	0	5,704	0	5,704	0	1,509,000	0	0	0	39,166	08/15/2042	1.A FE
..917437-SU-0	UTAH HOUSING CORP .....	01/01/2026	CALL 100 .....		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,295	07/01/2045	1.C FE
<b>0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue</b>					<b>3,094,000</b>	<b>3,094,000</b>	<b>3,088,024</b>	<b>3,088,296</b>	0	<b>5,704</b>	0	<b>5,704</b>	0	<b>3,094,000</b>	0	0	0	<b>49,721</b>	<b>XXX</b>	<b>XXX</b>
..023608-AG-7	AMEREN CORP .....	02/15/2026	MATURITY .....		500,000	500,000	482,595	499,662	0	338	0	338	0	500,000	0	0	0	9,125	02/15/2026	2.A FE
..124857-AQ-6	PARAMOUNT GLOBAL .....	01/15/2026	MATURITY .....		500,000	500,000	563,465	500,000	0	0	0	0	0	500,000	0	0	0	10,000	01/15/2026	2.C FE
..13648T-AB-3	CANADIAN PACIFIC RAILWAY CO .....	03/19/2026	JPM SECURITIES-FIXED .....		997,280	1,000,000	951,261	993,026	0	3,577	0	3,577	0	996,603	0	677	677	9,375	06/01/2026	2.A FE
..172967-KJ-9	CITIGROUP INC .....	03/09/2026	MATURITY .....		175,000	175,000	201,766	175,936	0	(936)	0	(936)	0	175,000	0	0	0	4,025	03/09/2026	2.B FE
..172967-PF-2	CITIGROUP INC .....	03/19/2026	BARCLAYS CAPITAL FIX .....		1,519,080	1,500,000	1,519,365	1,514,812	0	(956)	0	(956)	0	1,513,856	0	5,224	5,224	46,566	02/13/2030	1.G FE
..2027AO-HT-9	COMMONWEALTH BANK OF AUSTRALIA .....	03/19/2026	MERRILL LYNCH PIERCE .....		498,725	500,000	460,935	497,831	0	1,237	0	1,237	0	499,068	0	(343)	(343)	4,829	05/18/2026	1.D FE
..219350-AR-6	CORNING INC .....	03/18/2026	MERRILL LYNCH PIERCE .....		505,000	500,000	627,505	510,303	0	(3,565)	0	(3,565)	0	506,738	0	(1,738)	(1,738)	21,549	08/15/2036	2.A FE
..24703T-AD-8	DELL INTERNATIONAL LLC / EMC CORP .....	03/16/2026	CALL 100 .....		72,000	72,000	74,690	72,135	0	(135)	0	(135)	0	72,000	0	0	0	1,096	06/15/2026	2.B FE
..25466A-AE-1	CAPITAL ONE NA .....	03/13/2026	MATURITY .....		150,000	150,000	149,553	149,983	0	17	0	17	0	150,000	0	0	0	3,188	03/13/2026	2.A FE
..524901-AV-7	LEGG MASON INC .....	03/15/2026	MATURITY .....		500,000	500,000	513,460	500,385	0	(385)	0	(385)	0	500,000	0	0	0	11,875	03/15/2026	1.F FE
..540424-AS-7	LOEWS INC .....	03/19/2026	CALL 100 .....		70,000	70,000	69,849	69,993	0	7	0	7	0	70,000	0	0	0	1,225	04/01/2026	1.G FE
..74005P-BO-6	LINDE INC/CT .....	01/30/2026	MATURITY .....		140,000	140,000	142,976	140,000	0	0	0	0	0	140,000	0	0	0	2,240	01/30/2026	1.F FE
..785592-AV-8	SABINE PASS LIQUEFACTION LLC .....	02/25/2026	CALL 100 .....		68,000	68,000	73,029	68,000	0	0	0	0	0	68,000	0	0	0	610	06/30/2026	2.A FE
<b>0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)</b>					<b>5,695,085</b>	<b>5,675,000</b>	<b>5,830,449</b>	<b>5,692,066</b>	0	<b>(801)</b>	0	<b>(801)</b>	0	<b>5,691,265</b>	0	<b>3,820</b>	<b>3,820</b>	<b>125,703</b>	<b>XXX</b>	<b>XXX</b>
..00908P-AA-5	AIR CANADA 2017-1 CLASS AA PASS THROUGH .....	01/15/2026	SINKING PAYMENT .....		12,800	12,800	12,800	12,800	0	0	0	0	0	12,800	0	0	0	211	01/15/2030	1.C FE
..02377B-AB-2	AMERICAN AIRLINES 2015-2 CLASS AA PASS T .....	03/22/2026	SINKING PAYMENT .....		23,702	23,702	22,071	22,738	0	132	0	132	0	23,702	0	0	0	427	09/22/2027	1.F FE
..11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR .....	03/20/2026	SINKING PAYMENT .....		51,544	51,544	47,962	48,716	0	216	0	216	0	51,544	0	0	0	490	09/20/2031	1.C FE
..11043X-AB-9	BRITISH AIRWAYS 2019-1 CLASS A PASS THRO .....	03/15/2026	SINKING PAYMENT .....		13,994	13,994	13,994	13,994	0	0	0	0	0	13,994	0	0	0	117	06/15/2029	1.G FE
..90381G-AA-7	UNITED AIRLINES 2020-1 CLASS A PASS THRO .....	01/15/2026	SINKING PAYMENT .....		14,452	14,452	15,951	15,098	0	(16)	0	(16)	0	14,452	0	0	0	212	10/15/2027	1.E FE
..90382V-AA-3	UNITED AIRLINES 2020-1 CLASS B PASS THRO .....	01/15/2026	MATURITY .....		458,250	458,250	450,803	456,850	0	1,400	0	1,400	0	458,250	0	0	0	5,585	01/15/2026	1.G FE
<b>0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)</b>					<b>574,742</b>	<b>574,742</b>	<b>563,581</b>	<b>570,196</b>	0	<b>1,732</b>	0	<b>1,732</b>	0	<b>574,742</b>	0	0	0	<b>7,042</b>	<b>XXX</b>	<b>XXX</b>
<b>0489999999. Total - issuer credit obligations (unaffiliated)</b>					<b>9,363,827</b>	<b>9,343,742</b>	<b>9,482,054</b>	<b>9,350,558</b>	0	<b>6,635</b>	0	<b>6,635</b>	0	<b>9,360,007</b>	0	<b>3,820</b>	<b>3,820</b>	<b>182,466</b>	<b>XXX</b>	<b>XXX</b>
<b>0499999999. Total - issuer credit obligations (affiliated)</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	0	<b>0</b>	0	<b>0</b>	0	<b>0</b>	0	0	0	<b>0</b>	<b>XXX</b>	<b>XXX</b>
<b>0509999997. Total - issuer credit obligations - Part 4</b>					<b>9,363,827</b>	<b>9,343,742</b>	<b>9,482,054</b>	<b>9,350,558</b>	0	<b>6,635</b>	0	<b>6,635</b>	0	<b>9,360,007</b>	0	<b>3,820</b>	<b>3,820</b>	<b>182,466</b>	<b>XXX</b>	<b>XXX</b>
<b>0509999998. Total - issuer credit obligations - Part 5</b>					<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>
<b>0509999999. Total - issuer credit obligations</b>					<b>9,363,827</b>	<b>9,343,742</b>	<b>9,482,054</b>	<b>9,350,558</b>	0	<b>6,635</b>	0	<b>6,635</b>	0	<b>9,360,007</b>	0	<b>3,820</b>	<b>3,820</b>	<b>182,466</b>	<b>XXX</b>	<b>XXX</b>
..38384J-MQ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		176,239	176,239	182,793	180,630	0	(4,391)	0	(4,391)	0	176,239	0	0	0	2,055	02/01/2054	1.A
..38384N-LS-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		297,714	297,714	297,342	297,606	0	109	0	109	0	297,714	0	0	0	2,856	02/01/2048	1.A
..38384W-14-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		324,851	324,851	315,511	318,346	0	6,505	0	6,505	0	324,851	0	0	0	2,377	09/01/2052	1.A
..38384X-MH-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		108,323	108,323	104,583	105,373	0	2,950	0	2,950	0	108,323	0	0	0	824	09/01/2054	1.A
..38384Y-V6-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		173,672	173,672	172,600	172,847	0	824	0	824	0	173,672	0	0	0	1,457	07/01/2052	1.A
..38384Z-FW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		163,345	163,345	159,746	160,373	0	2,972	0	2,972	0	163,345	0	0	0	1,276	10/01/2054	1.A
..38384A-GR-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		183,551	183,551	180,855	181,537	0	2,014	0	2,014	0	183,551	0	0	0	1,434	12/01/2051	1.A
..38385D-TK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		131,925	131,925	130,771	130,979	0	947	0	947	0	131,925	0	0	0	1,019	12/01/2052	1.A
<b>1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)</b>					<b>1,559,620</b>	<b>1,559,620</b>	<b>1,544,201</b>	<b>1,547,691</b>	0	<b>11,930</b>	0	<b>11,930</b>	0	<b>1,559,620</b>	0	0	0	<b>13,298</b>	<b>XXX</b>	<b>XXX</b>
..38378B-7P-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		241	241	244	241	0	0	0	0	0	241	0	0	0	1	05/01/2053	1.A
..38380R-SE-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION .....	03/01/2026	PAYDOWN .....		69,005	69,005	68,986	68,999	0	6	0	6	0	69,005	0	0	0	84	01/01/2061	1.A
<b>1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)</b>					<b>69,246</b>	<b>69,246</b>	<b>69,230</b>	<b>69,240</b>	0	<b>6</b>	0	<b>6</b>	0	<b>69,246</b>	0	0	0	<b>85</b>	<b>XXX</b>	<b>XXX</b>
..3137FH-PW-5	FREDDIE MAC REMICS .....	03/01/2026	PAYDOWN .....		39,995	39,995	37,345	37,783	0	2,211	0	2,211	0	39,995	0	0	0	211	10/01/2048	1.A
..3137HF-CV-5	FREDDIE MAC REMICS .....	03/01/2026	PAYDOWN .....		236,241	236,241	235,023	235,656	0	585	0	585	0	236,241	0	0	0	2,051	12/01/2049	1.A
..3137HF-VQ-5	FREDDIE MAC REMICS .....	03/01/2026	PAYDOWN .....		319,342	319,342	306,867	309,666	0	9,675	0	9,675	0	319,342	0	0	0	2,168	10/01/2054	1.A
<b>1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)</b>					<b>595,578</b>	<b>595,578</b>	<b>579,235</b>	<b>583,105</b>	0	<b>12,471</b>	0	<b>12,471</b>	0	<b>595,578</b>	0	0	0	<b>4,430</b>	<b>XXX</b>	<b>XXX</b>

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STATEMENT AS OF MARCH 31, 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
..3137BH-XL-6 ..3137F7-2N-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS FREDDIE MAC MULTIFAMILY STRUCTURED PASS	03/01/2026 03/01/2026	PAYDOWN PAYDOWN		0 23,572	0 23,572	63 20,069	0 21,429	0 0	0 2,142	0 0	0 2,142	0 0	0 23,572	0 0	0 0	0 0	3 36	04/01/2043 07/01/2030	1.A 1.A FE
<b>1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)</b>					23,572	23,572	20,132	21,429	0	2,142	0	2,142	0	23,572	0	0	0	39	XXX	XXX
..12648A-BB-5 ..17323T-AF-7 ..36416U-BG-9 ..46644V-BS-4 ..67389M-AV-3 ..81746R-CB-3 ..92737D-AA-6	CSMC TRUST 2014-1VR1 CITIGROUP MORTGAGE LOAN TRUST 2015-PP2 GALTON FUNDING MORTGAGE TRUST 2017-1 JP MORGAN MORTGAGE TRUST 2015-4 OAKS MORTGAGE TRUST SERIES 2015-1 SEQUOIA MORTGAGE TRUST 2016-2 VINE 2024-SFR1 TRUST	03/01/2026 03/01/2026 03/01/2026 03/01/2026 03/01/2026 03/01/2026 03/01/2026	PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN		7,275 14,840 8,979 13,128 46,168 15,801 41,169	7,275 14,840 8,979 13,128 46,168 15,801 41,169	7,188 15,275 9,197 13,114 46,168 15,816 40,010	7,265 14,882 9,019 13,111 46,168 15,801 40,187	0 0 0 0 0 0 0	0 10 40 17 0 (1) 982	0 0 0 0 0 0 0	0 10 40 17 0 (1) 982	0 0 0 0 0 0 0	7,275 14,840 8,979 13,128 46,168 15,801 41,169	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	42 78 57 59 294 99 286	11/01/2043 01/01/2053 07/01/2056 06/01/2045 04/01/2046 08/01/2046 03/01/2041	1.A 1.A 1.A 1.A 1.A 1.A 1.A FE
<b>1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)</b>					147,360	147,360	147,544	146,433	0	927	0	927	0	147,360	0	0	0	915	XXX	XXX
..30288L-AQ-6 ..30289H-AE-1 ..36250G-AU-9 ..46596B-AG-0 ..61765L-AY-6	FREMF 2016-K53 MORTGAGE TRUST FREMF 2016-K55 MORTGAGE TRUST GS MORTGAGE SECURITIES TRUST 2015-GC30 JPMCC COMMERCIAL MORTGAGE SECURITIES TRU MORGAN STANLEY BANK OF AMERICA MERRILL L	01/01/2026 03/01/2026 03/01/2026 03/01/2026 01/01/2026	PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN		2,500,000 693,336 3,190 0 110,429	2,500,000 693,336 3,190 0 110,429	2,452,734 726,107 3,287 6,333 110,481	2,500,000 694,268 3,190 1,234 110,429	0 0 0 0 0	0 (932) 0 (81) 0	0 0 0 (81) 0	0 (932) 0 (81) 0	0 0 0 0 0	2,500,000 693,336 3,190 0 110,429	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	17,332 7,353 14 141 362	03/01/2049 04/01/2049 05/01/2050 09/01/2050 05/01/2048	1.A 1.A 1.A 1.A FE 1.A
<b>1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)</b>					3,306,955	3,306,955	3,298,942	3,309,121	0	(1,013)	0	(1,013)	0	3,306,955	0	0	0	25,202	XXX	XXX
..14016T-AC-3 ..67102S-AN-4 ..69355D-AL-1 ..83610H-AL-4 ..858102-AY-2 ..85816W-AE-4	CAPITAL FOUR US CLO 1 LTD OPC CLO 2014-5 LTD PPM CLO 2018-1 LTD SOUND POINT CLO VII-R LTD STEELE CREEK CLO 2016-1 LTD STEELE CREEK CLO 2014-1 LTD	02/02/2026 01/26/2026 01/15/2026 01/23/2026 03/16/2026 01/21/2026	PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN		1,500,000 582,306 214,744 106,462 47,577 95,054	1,500,000 582,306 214,744 106,462 47,577 95,054	1,502,250 583,761 214,637 106,462 47,577 94,757	1,502,131 583,105 214,744 106,462 47,577 94,990	0 0 0 0 0 0	0 (2,131) (799) 0 0 64	0 0 0 0 0 0	0 (2,131) (799) 0 0 0 64	0 0 0 0 0 0	1,500,000 582,306 214,744 106,462 47,577 95,054	0 0 0 0 0 0	0 0 0 0 0 0	26,334 8,125 3,302 1,412 678 1,368	01/18/2035 04/26/2031 07/15/2031 10/23/2031 06/15/2031 04/21/2031	1.C FE 1.A FE 1.A FE 1.A FE 1.A FE 1.A FE	
<b>1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)</b>					2,546,143	2,546,143	2,549,444	2,549,009	0	(2,866)	0	(2,866)	0	2,546,143	0	0	0	41,219	XXX	XXX
..12530M-AB-1 ..233046-AS-0 ..26833R-AA-6 ..35910E-AM-6 ..61946G-AB-9 ..63935B-AA-1 ..63940N-AC-4 ..63941M-AC-5 ..63941U-AA-1 ..63942B-AA-2 ..63942M-AA-8 ..78446J-AB-2 ..83208A-AE-3 ..83405N-AA-4 ..83715R-AG-7 ..86746F-AA-2 ..95058X-AR-9	CF HIPPOLYTA ISSUER LLC DB MASTER FINANCE LLC ECMC GROUP STUDENT LOAN TRUST 2021-1 FRONTIER ISSUER LLC MOSAIC SOLAR LOANS 2017-2 LLC NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS NAVIENT STUDENT LOAN TRUST 2017-1 NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS NAVIENT PRIVATE EDUCATION REF1 LOAN TRUS SLM STUDENT LOAN TRUST 2011-2 SMB PRIVATE EDUCATION LOAN TRUST 2021-C SOFI PROFESSIONAL LOAN PROGRAM 2021-B TR SOUTH CAROLINA STUDENT LOAN CORP SUNNOVA HESTIA II ISSUER LLC WENDY'S FUNDING LLC	03/15/2026 02/20/2026 03/25/2026 01/27/2026 03/20/2026 03/15/2026 03/25/2026 03/16/2026 03/15/2026 03/15/2026 03/15/2026 03/25/2026 03/15/2026 03/15/2026 03/02/2026 03/20/2026 03/15/2026	PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN PAYDOWN		18,787 1,325 53,815 1,750,000 6,406 91,516 15,998 59,847 86,031 226,840 77,044 14,121 186,698 46,513 101,348 14,505 2,500	18,787 1,325 53,815 1,750,000 6,406 91,516 15,998 59,847 86,031 226,840 77,044 14,121 186,698 46,513 101,348 14,505 2,500	18,778 1,164 47,425 1,749,680 6,405 85,754 16,435 59,732 78,295 206,487 71,085 14,545 181,074 40,414 101,512 14,504 2,500	18,785 1,190 50,099 1,749,725 6,406 89,322 16,172 59,837 82,995 216,351 73,630 14,240 184,197 42,594 101,512 14,504 2,500	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2 3,716 275 0 2,194 (174) 0 3,036 10,489 3,414 2,660 2,501 3,919 1,178 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2 3,716 275 0 2,194 (174) 10 3,036 10,489 3,414 2,660 2,501 3,919 1,178 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	18,787 1,325 53,815 1,750,000 6,406 91,516 15,998 59,847 86,031 226,840 77,044 14,121 186,698 46,513 101,348 14,505 2,500	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	64 9 129 125,097 50 198 125 460 166 314 285 1,314 725 89 1,134 147 34	07/15/2060 11/20/2051 11/25/2070 06/20/2054 06/22/2043 01/15/2069 07/26/2066 05/15/2068 09/16/2069 05/15/2069 07/15/2070 10/25/2034 01/15/2053 02/15/2047 08/01/2035 07/20/2051 12/15/2055	1.E FE 2.B FE 1.B FE 2.B FE 1.F FE 1.A FE 1.B FE 1.A FE 1.A FE 1.A FE 1.A FE 1.E FE 1.B FE 1.A FE 1.B FE 1.B FE 1.B FE 2.B FE	
<b>1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)</b>					2,753,294	2,753,294	2,696,068	2,724,059	0	33,355	0	33,355	0	2,753,294	0	0	0	129,130	XXX	XXX
..45783N-AA-5 ..88607A-AB-5 ..97063Q-AA-0	INSTAR LEASING III LLC THUNDERBOLT III AIRCRAFT LEASE LTD WILLIS ENGINE STRUCTURED TRUST III	03/15/2026 03/15/2026 03/15/2026	PAYDOWN PAYDOWN PAYDOWN		8,309 75,714 100,710	8,309 75,714 100,710	8,309 73,426 100,624	8,308 75,466 100,697	0 0 0	1 248 13	0 0 0	1 248 13	0 0 0	8,309 75,714 100,710	0 0 0	0 0 0	0 0 0	32 518 843	02/15/2054 11/15/2039 08/15/2042	1.F FE 3.C FE 1.F FE

E05.1

STATEMENT AS OF MARCH 31, 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	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	
1719999999	Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				184,733	184,733	182,355	184,471	0	262	0	262	0	184,733	0	0	0	1,393	XXX	XXX	
1889999999	Total - asset-backed securities (unaffiliated)				11,186,501	11,186,501	11,087,151	11,134,558	0	57,214	0	57,214	0	11,186,501	0	0	0	215,711	XXX	XXX	
1899999999	Total - asset-backed securities (affiliated)				0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997	Total - asset-backed securities - Part 4				11,186,501	11,186,501	11,087,151	11,134,558	0	57,214	0	57,214	0	11,186,501	0	0	0	215,711	XXX	XXX	
1909999998	Total - asset-backed securities - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999	Total - asset-backed securities				11,186,501	11,186,501	11,087,151	11,134,558	0	57,214	0	57,214	0	11,186,501	0	0	0	215,711	XXX	XXX	
2009999999	Total - issuer credit obligations and asset-backed securities				20,550,328	20,530,243	20,569,205	20,485,116	0	63,849	0	63,849	0	20,546,508	0	3,820	3,820	398,177	XXX	XXX	
..464288-68-7	1SHARES PREFERRED AND INCOME SECURITIES .....	03/25/2026	WELLS FARGO SECS LLC .....	8,300,000	252,856	0	264,908	256,968	7,940	0	0	7,940	0	264,908	0	(12,052)	(12,052)	1,730	4.A	4.A	
4019999999	Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred				252,856	XXX	264,908	256,968	7,940	0	0	7,940	0	264,908	0	(12,052)	(12,052)	1,730	XXX	XXX	
4509999997	Total - preferred stocks - Part 4				252,856	XXX	264,908	256,968	7,940	0	0	7,940	0	264,908	0	(12,052)	(12,052)	1,730	XXX	XXX	
4509999998	Total - preferred stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999	Total - preferred stocks				252,856	XXX	264,908	256,968	7,940	0	0	7,940	0	264,908	0	(12,052)	(12,052)	1,730	XXX	XXX	
5989999997	Total - common stocks - Part 4				0	XXX	0	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	XXX
5989999999	Total - common stocks				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999	Total - preferred and common stocks				252,856	XXX	264,908	256,968	7,940	0	0	7,940	0	264,908	0	(12,052)	(12,052)	1,730	XXX	XXX	
6009999999	Totals				20,803,184	XXX	20,834,113	20,742,084	7,940	63,849	0	71,789	0	20,811,416	0	(8,232)	(8,232)	399,907	XXX	XXX	

E05.2

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**



STATEMENT AS OF MARCH 31, 2026 OF THE Penn Insurance and Annuity Company of New York

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
09248U-70-0	BLOCKCK LIQ FDFND-INST		03/31/2026	0.000		11,606,658	0	0
8309999999. Subtotal - all other money market mutual funds						11,606,658	0	0
8589999999. Total cash equivalents (unaffiliated)						11,606,658	0	0
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						11,606,658	0	0

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