



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Genworth Life and Annuity Insurance Company

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 65536 Employer's ID Number 54-0283385

Organized under the Laws of Virginia, State of Domicile or Port of Entry VA

Country of Domicile United States of America

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

Incorporated/Organized 03/21/1871 Commenced Business 04/01/1871

Statutory Home Office 6610 West Broad Street Richmond, VA, US 23230 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 6610 West Broad Street Richmond, VA, US 23230 (Street and Number) (City or Town, State, Country and Zip Code) 804-662-2400 (Area Code) (Telephone Number)

Mail Address 6604 West Broad Street Richmond, VA, US 23230 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6604 West Broad Street Richmond, VA, US 23230 (Street and Number) (City or Town, State, Country and Zip Code) 804-662-2400 (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Kathryn Howard 804-662-2722 (Name) (Area Code) (Telephone Number) ComplianceARCoegenworth@genworth.com 804-922-5547 (E-mail Address) (FAX Number)

OFFICERS

President & CEO Brian Keith Haendiges Treasurer Lisa Jones Baldyga Secretary Vidal Joaquin Torres Jr Controller Keith Allen Willingham

OTHER

Vidal Joaquin Torres Jr, SVP & General Counsel Thomas Joseph McInerney, Sr Vice President Angela Rene Simmons, SVP & Chief Financial Officer Michael Powers, SVP & Chief Information Officer Gregory Scott Karawan, Sr Vice President Kelly Alison Saltzgaber #, SVP & Chief Investment Officer Jerome Thomas Upton #, Sr Vice President

DIRECTORS OR TRUSTEES

Gregory Scott Karawan Thomas Joseph McInerney Brian Keith Haendiges Eleanor Lynne Kitzman James Joseph Buddle Jose Daniel Saenz Kelly Alison Saltzgaber # Jerome Thomas Upton #

State of Virginia SS: County of Powhatan

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.

Signatures of Brian Haendiges, Vidal J. Torres Jr., and Keith Willingham with dates.

Brian Keith Haendiges President & CEO

Vidal Joaquin Torres Jr. SVP & Secretary

Keith Allen Willingham Vice President & Controller

Subscribed and sworn to before me this 5th day of April, 2025

Signature of Kathryn R. Howard

day 2023

Kathryn Howard

April 30, 2025

- 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.....

Notary Public stamp for Kathryn Ruth Howard, Registration # 7564584, Commonwealth of Virginia, My commission expires the 30 day of Apr 2025

Notary Stamp: 20230505 07:47:47 PST 2C30B9F 997BF

Notarial act performed by audio-visual communication

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 9,656,655,826 | | 9,656,655,826 | 9,787,820,756 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 15,103,038 | 500,000 | 14,603,038 | 14,411,150 |
| 2.2 Common stocks | 173,391,298 | 4,103,869 | 169,287,429 | 163,383,113 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 1,729,125,120 | | 1,729,125,120 | 1,745,517,181 |
| 3.2 Other than first liens..... | | | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ encumbrances) | 11,566,870 | | 11,566,870 | 11,739,370 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | | | 0 | 0 |
| 4.3 Properties held for sale (less \$ encumbrances) | | | 0 | 0 |
| 5. Cash (\$(81,858,008)), cash equivalents (\$195,935,290) and short-term investments (\$) | 114,077,282 | | 114,077,282 | 215,285,443 |
| 6. Contract loans (including \$ premium notes) | 447,645,953 | 5,509,521 | 442,136,432 | 441,413,709 |
| 7. Derivatives | 10,964,942 | | 10,964,942 | 8,200,308 |
| 8. Other invested assets | 142,868,617 | 24,983 | 142,843,634 | 141,459,896 |
| 9. Receivables for securities | 7,557,996 | 1,140,642 | 6,417,354 | 9,504,812 |
| 10. Securities lending reinvested collateral assets | | | 0 | 0 |
| 11. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) | 12,308,956,942 | 11,279,015 | 12,297,677,927 | 12,538,735,738 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | 0 | 0 |
| 14. Investment income due and accrued | 122,813,703 | | 122,813,703 | 118,833,536 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 63,484,707 | | 63,484,707 | 63,963,150 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 279,504,850 | | 279,504,850 | 283,593,257 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 109,718,013 | 28,041,508 | 81,676,505 | 51,422,427 |
| 16.2 Funds held by or deposited with reinsured companies | 350,162,626 | | 350,162,626 | 350,162,626 |
| 16.3 Other amounts receivable under reinsurance contracts | 60,019,084 | | 60,019,084 | 15,405,794 |
| 17. Amounts receivable relating to uninsured plans | | | 0 | 0 |
| 18.1 Current federal and foreign income tax recoverable and interest thereon | | | 0 | 0 |
| 18.2 Net deferred tax asset | 476,315,426 | 394,243,041 | 82,072,385 | 100,704,190 |
| 19. Guaranty funds receivable or on deposit | 6,461,222 | 0 | 6,461,222 | 6,459,736 |
| 20. Electronic data processing equipment and software | 1,032,260 | 1,032,260 | 0 | 0 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 67,749 | 67,749 | 0 | 0 |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | 0 | 0 |
| 23. Receivables from parent, subsidiaries and affiliates | | | 0 | 128,174 |
| 24. Health care (\$) and other amounts receivable | | | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets | 21,554,021 | 11,097,848 | 10,456,173 | 10,714,655 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 13,800,090,603 | 445,761,421 | 13,354,329,182 | 13,540,123,283 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 4,190,433,947 | | 4,190,433,947 | 4,135,323,264 |
| 28. Total (Lines 26 and 27) | 17,990,524,550 | 445,761,421 | 17,544,763,129 | 17,675,446,547 |
| DETAILS OF WRITE-INS | | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 0 | 0 | 0 | 0 |
| 2501. Miscellaneous receivables | 6,287,465 | 42,689 | 6,244,776 | 6,469,338 |
| 2502. Premium tax refunds receivable | 2,378,451 | 0 | 2,378,451 | 2,398,616 |
| 2503. Business services agreement receivable | 1,832,946 | 0 | 1,832,946 | 1,846,701 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 11,055,159 | 11,055,159 | 0 | 0 |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 21,554,021 | 11,097,848 | 10,456,173 | 10,714,655 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ 9,917,291,846 less \$ included in Line 6.3 (including \$ 723,874,045 Modco Reserve) | 9,917,291,846 | 10,061,322,840 |
| 2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve) | 528,460 | 528,460 |
| 3. Liability for deposit-type contracts (including \$ Modco Reserve)..... | 492,621,061 | 561,614,244 |
| 4. Contract claims: | | |
| 4.1 Life | 92,499,295 | 102,075,176 |
| 4.2 Accident and health | | |
| 5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid | 279,018 | 281,578 |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco) | | |
| 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) | | |
| 6.3 Coupons and similar benefits (including \$ Modco) | | |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 1,996 accident and health premiums | 6,226,995 | 5,134,591 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | | |
| 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act | | |
| 9.3 Other amounts payable on reinsurance, including \$ 4,183,272 assumed and \$ 154,076,885 ceded | 158,260,157 | 153,765,199 |
| 9.4 Interest Maintenance Reserve | 39,550,985 | 42,762,385 |
| 10. Commissions to agents due or accrued-life and annuity contracts \$6 , accident and health \$ 169 and deposit-type contract funds \$ | 175 | 4,619 |
| 11. Commissions and expense allowances payable on reinsurance assumed | 81,367 | 84,680 |
| 12. General expenses due or accrued | 886,363 | 1,477,291 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ 49,553 accrued for expense allowances recognized in reserves, net of reinsured allowances) | (9,195,257) | (8,390,224) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 6,144,350 | 7,550,433 |
| 15.1 Current federal and foreign income taxes, including \$ (595,891) on realized capital gains (losses) | 16,179,537 | 20,287,905 |
| 15.2 Net deferred tax liability | | |
| 16. Unearned investment income | 6,458,908 | 5,311,074 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee | 18,871,839 | 17,843,753 |
| 18. Amounts held for agents' account, including \$ agents' credit balances | | |
| 19. Remittances and items not allocated | 20,946,106 | 19,705,523 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. Liability for benefits for employees and agents if not included above | | |
| 22. Borrowed money \$ and interest thereon \$ | | |
| 23. Dividends to stockholders declared and unpaid | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve | 117,523,205 | 109,544,601 |
| 24.02 Reinsurance in unauthorized and certified (\$) companies | 15,179,156 | 12,377,950 |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers | 1,153,583,969 | 1,164,731,714 |
| 24.04 Payable to parent, subsidiaries and affiliates | 7,843,540 | 10,176,531 |
| 24.05 Drafts outstanding | | |
| 24.06 Liability for amounts held under uninsured plans | | |
| 24.07 Funds held under coinsurance | 490,699,323 | 476,974,314 |
| 24.08 Derivatives | 721,500 | 565,000 |
| 24.09 Payable for securities | 1,229,576 | 64,000 |
| 24.10 Payable for securities lending | | |
| 24.11 Capital notes \$ and interest thereon \$ | | |
| 25. Aggregate write-ins for liabilities | 3,445,000 | 2,245,000 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 12,557,856,474 | 12,768,038,637 |
| 27. From Separate Accounts Statement | 4,190,433,947 | 4,135,323,264 |
| 28. Total liabilities (Lines 26 and 27) | 16,748,290,421 | 16,903,361,901 |
| 29. Common capital stock | 25,651,000 | 25,651,000 |
| 30. Preferred capital stock | | |
| 31. Aggregate write-ins for other than special surplus funds | 0 | 0 |
| 32. Surplus notes | | |
| 33. Gross paid in and contributed surplus | 1,456,618,456 | 1,456,618,456 |
| 34. Aggregate write-ins for special surplus funds | 0 | 0 |
| 35. Unassigned funds (surplus) | (685,796,748) | (710,184,810) |
| 36. Less treasury stock, at cost: | | |
| 36.1 shares common (value included in Line 29 \$) | | |
| 36.2 shares preferred (value included in Line 30 \$) | | |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) | 770,821,708 | 746,433,646 |
| 38. Totals of Lines 29, 30 and 37 | 796,472,708 | 772,084,646 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 17,544,763,129 | 17,675,446,547 |
| DETAILS OF WRITE-INS | | |
| 2501. Derivatives collateral | 3,445,000 | 2,245,000 |
| 2502. | | |
| 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) | 3,445,000 | 2,245,000 |
| 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. | | |
| 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) | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SUMMARY OF OPERATIONS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts | 37,849,407 | 30,172,689 | 180,497,012 |
| 2. Considerations for supplementary contracts with life contingencies | 5,631,952 | 7,751,098 | 26,547,265 |
| 3. Net investment income | 139,885,241 | 146,073,801 | 570,721,126 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 908,587 | 1,135,090 | 4,517,366 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | 0 |
| 6. Commissions and expense allowances on reinsurance ceded | 28,048,271 | 42,939,133 | 124,797,711 |
| 7. Reserve adjustments on reinsurance ceded | (22,238,834) | (23,470,000) | (89,289,376) |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 19,817,995 | 23,106,934 | 85,445,916 |
| 8.2 Charges and fees for deposit-type contracts | 1,130 | 1,275 | 9,611 |
| 8.3 Aggregate write-ins for miscellaneous income | 6,457,600 | 5,304,805 | 23,585,483 |
| 9. Totals (Lines 1 to 8.3) | 216,361,349 | 233,014,825 | 926,832,114 |
| 10. Death benefits | 98,310,075 | 116,175,166 | 388,094,815 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 304,781 | 346,514 | 1,786,453 |
| 12. Annuity benefits | 85,719,198 | 84,729,574 | 331,340,789 |
| 13. Disability benefits and benefits under accident and health contracts | 876,666 | 990,374 | 4,488,468 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | 0 |
| 15. Surrender benefits and withdrawals for life contracts | 159,026,782 | 165,135,649 | 586,320,318 |
| 16. Group conversions | | | 0 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 3,994,893 | 4,416,712 | 16,349,599 |
| 18. Payments on supplementary contracts with life contingencies | 4,925,298 | 4,456,504 | 19,046,397 |
| 19. Increase in aggregate reserves for life and accident and health contracts | (151,434,504) | (65,935,211) | (472,100,237) |
| 20. Totals (Lines 10 to 19) | 201,723,189 | 310,315,282 | 875,326,602 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 9,792,214 | 11,958,147 | 42,471,609 |
| 22. Commissions and expense allowances on reinsurance assumed | 12,259,460 | 12,276,263 | 47,741,152 |
| 23. General insurance expenses and fraternal expenses | 32,741,115 | 57,073,511 | 168,029,273 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 5,524,120 | 5,687,929 | 21,484,110 |
| 25. Increase in loading on deferred and uncollected premiums | 3,326,278 | (18,772,433) | 11,533,284 |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | (90,444,213) | (99,096,805) | (335,633,418) |
| 27. Aggregate write-ins for deductions | 11,645,240 | 11,802,260 | 47,510,965 |
| 28. Totals (Lines 20 to 27) | 186,567,403 | 291,244,154 | 878,463,577 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 29,793,946 | (58,229,329) | 48,368,537 |
| 30. Dividends to policyholders and refunds to members | | | 0 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 29,793,946 | (58,229,329) | 48,368,537 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | 11,841,078 | (15,971,964) | (32,059,869) |
| 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) | 17,952,868 | (42,257,365) | 80,428,406 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 18,752 (excluding taxes of \$ (612,140) transferred to the IMR) | (6,639,863) | (4,018,752) | (83,529,364) |
| 35. Net income (Line 33 plus Line 34) | 11,313,005 | (46,276,117) | (3,100,958) |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 772,084,646 | 864,579,614 | 864,579,614 |
| 37. Net income (Line 35) | 11,313,005 | (46,276,117) | (3,100,958) |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 1,467,051 | 11,174,853 | 24,848,338 | 160,383,513 |
| 39. Change in net unrealized foreign exchange capital gain (loss) | 543,500 | (591,750) | (1,211,000) |
| 40. Change in net deferred income tax | 9,215,801 | 3,550,494 | (13,399,358) |
| 41. Change in nonadmitted assets | (18,340,771) | (27,806,080) | (4,788,261) |
| 42. Change in liability for reinsurance in unauthorized and certified companies | (2,801,206) | 326 | (12,373,210) |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | | | 0 |
| 44. Change in asset valuation reserve | (7,978,604) | 6,436,625 | 5,047,352 |
| 45. Change in treasury stock | | | 0 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | | | 0 |
| 47. Other changes in surplus in Separate Accounts Statement | | | 0 |
| 48. Change in surplus notes | | | 0 |
| 49. Cumulative effect of changes in accounting principles | | | 0 |
| 50. Capital changes: | | | |
| 50.1 Paid in | | | 0 |
| 50.2 Transferred from surplus (Stock Dividend) | | | 0 |
| 50.3 Transferred to surplus | | | 0 |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | | 0 | 0 |
| 51.2 Transferred to capital (Stock Dividend) | | | 0 |
| 51.3 Transferred from capital | | | 0 |
| 51.4 Change in surplus as a result of reinsurance | (7,862,979) | (21,361,023) | (45,295,930) |
| 52. Dividends to stockholders | 0 | | 0 |
| 53. Aggregate write-ins for gains and losses in surplus | 29,124,463 | (50,626,525) | (177,757,116) |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 24,388,062 | (111,825,712) | (92,494,968) |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 796,472,708 | 752,753,902 | 772,084,646 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Fund manager rebates | 2,488,253 | 3,223,880 | 11,375,503 |
| 08.302. Interest income on funds withheld | 3,746,740 | 1,945,962 | 12,107,188 |
| 08.303. Miscellaneous income | 222,607 | 134,963 | 102,792 |
| 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) | 6,457,600 | 5,304,805 | 23,585,483 |
| 2701. Interest expense on funds withheld | 11,645,240 | 11,802,260 | 47,454,553 |
| 2702. Modco adjustment on reinsurance assumed | 0 | 0 | 56,412 |
| 2703. | | | 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) | 11,645,240 | 11,802,260 | 47,510,965 |
| 5301. Special tax allocation agreement with Genworth Financial | 0 | (50,626,525) | (177,757,116) |
| 5302. Prior period correction - Cross-entity term conversions, net of deferred tax of \$8,590,505 | 32,316,661 | 0 | 0 |
| 5303. Prior period correction - Incorrect coding for term conversion correction, net of deferred tax of \$848,559 | (3,192,198) | 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) | 29,124,463 | (50,626,525) | (177,757,116) |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations | | | |
| 1. Premiums collected net of reinsurance | 19,829,575 | 35,802,465 | 210,134,636 |
| 2. Net investment income | 132,855,029 | 138,659,416 | 559,139,274 |
| 3. Miscellaneous income | 24,223,183 | 26,521,124 | 116,253,415 |
| 4. Total (Lines 1 to 3) | 176,907,787 | 200,983,005 | 885,527,325 |
| 5. Benefit and loss related payments | 341,729,829 | 375,979,024 | 1,257,634,731 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (89,639,180) | (99,690,130) | (335,146,397) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions | 61,272,162 | 61,368,031 | 276,366,466 |
| 8. Dividends paid to policyholders | 2,560 | 1,785 | 2,761 |
| 9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) | 21,186,449 | 2,172,163 | (19,634,321) |
| 10. Total (Lines 5 through 9) | 334,551,820 | 339,830,873 | 1,179,223,240 |
| 11. Net cash from operations (Line 4 minus Line 10) | (157,644,033) | (138,847,868) | (293,695,915) |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 163,853,608 | 188,005,469 | 848,359,190 |
| 12.2 Stocks | 6,084,100 | 580,112 | 14,261,836 |
| 12.3 Mortgage loans | 16,391,815 | 39,047,950 | 219,424,388 |
| 12.4 Real estate | 0 | 0 | 2,247,715 |
| 12.5 Other invested assets | 37,889 | 36,520 | 1,152,768 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds | 1,981,483 | 3,531,421 | 18,004,932 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 188,348,895 | 231,201,472 | 1,103,450,829 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 31,407,090 | 75,441,520 | 276,319,753 |
| 13.2 Stocks | 153,528 | 299,368 | 1,347,356 |
| 13.3 Mortgage loans | 0 | 37,943,408 | 211,804,476 |
| 13.4 Real estate | 0 | 0 | 0 |
| 13.5 Other invested assets | 0 | 502,840 | 21,502,811 |
| 13.6 Miscellaneous applications | 1,334,521 | 40,562,615 | 73,000,182 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 32,895,139 | 154,749,751 | 583,974,578 |
| 14. Net increase (or decrease) in contract loans and premium notes | (81,266) | (11,622,020) | (21,298,180) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | 155,535,022 | 88,073,741 | 540,774,431 |
| Cash from Financing and Miscellaneous Sources | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock | 0 | 0 | 0 |
| 16.3 Borrowed funds | 0 | 0 | 0 |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (90,121,471) | (31,140,701) | (139,981,067) |
| 16.5 Dividends to stockholders | 0 | 0 | 0 |
| 16.6 Other cash provided (applied) | (8,977,679) | (35,288,252) | (61,120,618) |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | (99,099,150) | (66,428,953) | (201,101,685) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (101,208,161) | (117,203,080) | 45,976,831 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year | 215,285,443 | 169,308,612 | 169,308,612 |
| 19.2 End of period (Line 18 plus Line 19.1) | 114,077,282 | 52,105,532 | 215,285,443 |

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

| | | | |
|--|--------------|--------------|---------------|
| 20.0001. Securities exchanges bond proceeds (Line 12.1) | (19,976,890) | (17,947,239) | (108,725,093) |
| 20.0002. Securities exchanges bonds acquired (Line 13.1) | (19,976,890) | (17,947,239) | (108,725,093) |
| 20.0003. Tax sharing agreement transfer of taxes payable (Line 9) | (5,830,391) | (3,135,172) | (22,559,219) |
| 20.0004. Tax sharing agreement transfer of taxes payable (Line 12.2) | (507,065) | (47,491,353) | (364,508,280) |
| 20.0005. Tax sharing agreement transfer of taxes payable (Line 13.2) | (6,337,456) | 0 | (209,310,383) |
| 20.0006. Tax sharing agreement transfer of taxes payable (Line 16.6) | 0 | 50,626,525 | (177,757,116) |
| 20.0007. Interest capitalization (Line 2) | (2,028,312) | (2,063,355) | (8,128,475) |
| 20.0008. Interest capitalization (Line 13.1) | (2,028,312) | (2,063,355) | (8,128,475) |

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. Industrial life | 10,811 | 12,015 | 40,423 |
| 2. Ordinary life insurance | 236,566,777 | 248,648,317 | 956,215,619 |
| 3. Ordinary individual annuities | 6,943,974 | 4,056,379 | 12,604,966 |
| 4. Credit life (group and individual) | | | 0 |
| 5. Group life insurance | 359,907 | 343,526 | 2,129,513 |
| 6. Group annuities | 140,208 | 145,235 | 459,349 |
| 7. A & H - group | 590 | 605 | 1,886 |
| 8. A & H - credit (group and individual) | | | 0 |
| 9. A & H - other | 8,037,933 | 7,730,467 | 31,023,005 |
| 10. Aggregate of all other lines of business | 0 | 0 | 0 |
| 11. Subtotal (Lines 1 through 10) | 252,060,200 | 260,936,544 | 1,002,474,761 |
| 12. Fraternal (Fraternal Benefit Societies Only) | | | 0 |
| 13. Subtotal (Lines 11 through 12) | 252,060,200 | 260,936,544 | 1,002,474,761 |
| 14. Deposit-type contracts | 0 | 0 | 0 |
| 15. Total (Lines 13 and 14) | 252,060,200 | 260,936,544 | 1,002,474,761 |
| DETAILS OF WRITE-INS | | | |
| 1001. | | | |
| 1002. | | | |
| 1003. | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page | 0 | 0 | 0 |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | 0 | 0 | 0 |

NOTES TO THE FINANCIAL STATEMENTS

| Note# | Description | Page # |
|-------|--|--------|
| 1 | Summary of Significant Accounting Policies and Going Concern | 7. 1 |
| 2 | Accounting Changes and Corrections of Errors | 7. 1 |
| 3 | Business Combinations and Goodwill | 7. 1 |
| 4 | Discontinued Operations | 7. 1 |
| 5 | Investments | 7. 2 |
| 6 | Joint Ventures, Partnerships and Limited Liability Companies | 7. 2 |
| 7 | Investment Income | 7. 3 |
| 8 | Derivative Instruments | 7. 3 |
| 9 | Income Taxes | 7. 3 |
| 10 | Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties | 7. 3 |
| 11 | Debt | 7. 4 |
| 12 | Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans | 7. 6 |
| 13 | Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations | 7. 6 |
| 14 | Liabilities, Contingencies and Assessments | 7. 6 |
| 15 | Leases | 7. 6 |
| 16 | Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk | 7. 6 |
| 17 | Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities | 7. 6 |
| 18 | Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans | 7. 6 |
| 19 | Direct Premium Written/Produced by Managing General Agents/Third Party Administrators | 7. 6 |
| 20 | Fair Value Measurements | 7. 6 |
| 21 | Other Items | 7. 10 |
| 22 | Events Subsequent | 7. 10 |
| 23 | Reinsurance | 7. 10 |
| 24 | Retrospectively Rated Contracts & Contracts Subject to Redetermination | 7. 10 |
| 25 | Change in Incurred Losses and Loss Adjustment Expenses | 7. 10 |
| 26 | Intercompany Pooling Arrangements | 7. 10 |
| 27 | Structured Settlements | 7. 10 |
| 28 | Health Care Receivables | 7. 10 |
| 29 | Participating Policies | 7. 10 |
| 30 | Premium Deficiency Reserves | 7. 10 |
| 31 | Reserves for Life Contracts and Annuity Contracts | 7. 10 |
| 32 | Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics | 7. 10 |
| 33 | Analysis of Life Actuarial Reserves by Withdrawal Characteristics | 7. 10 |
| 34 | Premiums and Annuity Considerations Deferred and Uncollected | 7. 11 |
| 35 | Separate Accounts | 7. 11 |
| 36 | Loss/Claim Adjustment Expenses | 7. 11 |

NOTES TO THE FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Genworth Life and Annuity Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the Commonwealth of Virginia State Corporation Commission Bureau of Insurance (the "Virginia Bureau").

The Commonwealth of Virginia requires insurance companies domiciled in the state to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Virginia Bureau.

A reconciliation of the Company's net income (loss) and capital and surplus between NAIC SAP and practices prescribed or permitted by the Virginia Bureau is shown below:

| | SSAP # | F/S Page | F/S Line # | March 31, 2023 | December 31, 2022 |
|---|--------|----------|------------|-----------------------|-----------------------|
| NET INCOME (LOSS) | | | | | |
| (1) Company state basis (Page 4, Line 35, Columns 1&2) | XXX | XXX | XXX | \$ 11,313,005 | \$ (3,100,958) |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP: | | | | — | — |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP: | | | | — | — |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | <u>\$ 11,313,005</u> | <u>\$ (3,100,958)</u> |
| SURPLUS | | | | | |
| (5) Company state basis (Page 3, Line 38, Columns 1&2) | XXX | XXX | XXX | \$ 796,472,708 | \$ 772,084,646 |
| (6) State Prescribed Practices that increase/(decrease) NAIC SAP: | | | | — | — |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP: | | | | — | — |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | <u>\$ 796,472,708</u> | <u>\$ 772,084,646</u> |

C. Accounting Policy

(6) Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities except for securities for which the Company recorded other-than-temporary impairment ("OTTI") charges. For impaired securities, the Company stops amortization until the security begins performing as anticipated, at which time the Company applies the prospective methodology for amortization.

D. Going Concern

The Company's management does not have any doubts about the Company's ability to continue as a going concern within one year from the date the statutory financial statements were issued.

Note 2 - Accounting Changes and Corrections of Errors

Corrections of Errors

During 2023, the Company recorded a prior period correction related to historical reinsurance impacts on cross-entity term conversions. To record this correction, the Company recorded a reinsurance receivable from Genworth Life Insurance Company ("GLIC") of \$40,907,166 and decreased net deferred tax assets by \$8,590,505, with an offsetting decrease of \$32,316,661 to unassigned deficit, in accordance with Statutory Statements Statement of Statutory Accounting Principles ("SSAP") No. 3, *Accounting Changes and Corrections of Errors*.

During 2023, the Company also recorded a prior period correction related to incorrect coding of a correction to term conversions. To record this correction, the Company recorded a reinsurance receivable from GLIC of \$3,363,410, increased the aggregate reserves for life contracts by \$7,404,167 and increased net deferred tax assets by \$848,599, with an offsetting increase of \$3,192,198 to unassigned deficit, in accordance with SSAP No. 3.

Note 3 - Business Combinations and Goodwill

None

Note 4 - Discontinued Operations

None

NOTES TO THE FINANCIAL STATEMENTS

Note 5 - Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/asset-backed structured securities were obtained from third-party providers, broker dealer research reports or internal estimates.
- (2) The Company had no loaned-backed securities with recognized OTTI where the Company had the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of March 31, 2023.
- (3) The Company had no loan-backed securities which recognized OTTI as of March 31, 2023.
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) as of March 31, 2023:

a. The aggregate amount of unrealized losses:

| | | | | |
|----|---------------------|--|----|------------|
| 1. | Less than 12 months | | \$ | 30,078,114 |
| 2. | 12 months or longer | | | 73,878,174 |

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

| | | | | |
|----|---------------------|--|----|-------------|
| 1. | Less than 12 months | | \$ | 494,835,575 |
| 2. | 12 months or longer | | | 464,549,972 |

- (5) The Company regularly evaluates securities in an unrealized loss position for OTTI. For debt securities, the Company considers all available information relevant to the collectability of the security, including information about past events, current conditions, and reasonable and supportable forecasts, when developing the estimate of cash flows expected to be collected. More specifically for mortgage-backed and asset-backed securities, the Company also utilizes performance indicators of the underlying assets including defaults or delinquency rates, loans to collateral value ratio, third-party credit enhancements, current levels of subordination, vintage and other relevant characteristics of the security or underlying assets to develop the Company's estimate of cash flows. Estimating the cash flows expected to be collected is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. Where possible, this data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

J. Real Estate

None

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

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

None

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

The Company has special tax sharing agreements with River Lake Insurance Company VI ("RLIC VI") and River Lake Insurance Company X ("RLIC X"). Under these special tax sharing agreements, the Company is obligated to receive or make payments on behalf of these companies for Federal income tax amounts receivable or payable by those companies pursuant to the Tax Allocation Agreement. The tax payments made by the Company on behalf of these companies are accounted for as deemed capital contributions. The tax payments received by the Company on behalf of these companies are accounted for as deemed dividends. As of March 31, 2023, the Company recorded the following related to these agreements:

| | <u>Tax receivable (payable)</u> | <u>Common stock increase (decrease)</u> |
|----------------------|-------------------------------------|---|
| RLIC VI ¹ | \$ (6,337,456) | \$ 6,337,456 |
| RLIC X ¹ | 507,065 | (507,065) |

¹The Company carries RLIC VI and RLIC X at zero; therefore, the change in common stock of affiliates ultimately impacts unassigned surplus.

The Company also has a Special Tax Allocation Agreement with Genworth Financial, Inc. ("Genworth") whereby the Company agreed to settle intercompany taxes under the terms of the overall Tax Allocation Agreement of the Genworth Consolidated Group as if the Company and RLIC VI and RLIC X continued to calculate tax reserves under Model Regulation 830 for U.S. federal income tax purposes, notwithstanding that the consolidated group filed its U.S. federal income tax return limiting the tax reserve based upon the Net GAAP Liability shown on the statutory annual statements of RLIC VI and RLIC X. The purpose of the Special Tax Allocation Agreement between the Company and Genworth is to defer the recognition of tax expense and related intercompany tax settlements by the Company until the time at which the Company would have recognized the expense absent the change in the Permitted Practices for RLIC VI and RLIC X. As of March 31, 2023, the Company did not record an amount related to this agreement.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

On January 6, 2023, RLIC VI returned contributed capital to the Company of \$5,000,000 in cash.

NOTES TO THE FINANCIAL STATEMENTS

Note 11 - Debt

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

- (1) The Company is a member of Federal Home Loan Bank of Atlanta ("FHLB Atlanta"). Through its membership, the Company has periodically issued funding agreements to FHLB Atlanta. As of March 31, 2023, the amount of funding agreements outstanding with FHLB Atlanta was \$100,000,000 which related to the total liabilities of \$100,199,100, of which \$199,100 was accrued interest. As of December 31, 2022, the amount of funding agreements outstanding with FHLB Atlanta was \$150,000,000 which related to total liabilities of \$150,287,000, of which \$287,000 was accrued interest. The Company uses these funds for liquidity management and asset-liability management in an investment spread strategy, consistent with its other investment spread programs. The Company records the funds under SSAP No. 52, *Deposit Type Contracts*, consistent with its accounting for other deposit type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB Atlanta for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The tables below indicate the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of March 31, 2023 and December 31, 2022. The Company has determined the actual or estimated maximum borrowing capacity in accordance with FHLB Atlanta regulatory and or specific borrowing limits.
- (2) The tables below indicate the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of March 31, 2023 and December 31, 2022.

FHLB Capital Stock

a. Aggregate totals

1. As of March 31, 2023:

| | 1 Total (2+3) | 2 General account | 3 Separate account |
|---|------------------|----------------------|-----------------------|
| (a) Membership stock – Class A | \$ — | \$ — | \$ — |
| (b) Membership stock – Class B | 8,837,800 | 8,837,800 | — |
| (c) Activity stock | 4,250,000 | 4,250,000 | — |
| (d) Excess stock | — | — | — |
| (e) Aggregate total (a+b+c+d) | 13,087,800 | 13,087,800 | — |
| (f) Actual or estimated borrowing capacity as determined by the insurer | 750,000,000 | XXX | XXX |

2. As of December 31, 2022:

| | 1 Total (2+3) | 2 General account | 3 Separate account |
|---|------------------|----------------------|-----------------------|
| (a) Membership stock – Class A | \$ — | \$ — | \$ — |
| (b) Membership stock – Class B | 9,921,900 | 9,921,900 | — |
| (c) Activity stock | 6,375,000 | 6,375,000 | — |
| (d) Excess stock | — | — | — |
| (e) Aggregate total (a+b+c+d) | 16,296,900 | 16,296,900 | — |
| (f) Actual or estimated borrowing capacity as determined by the insurer | 750,000,000 | XXX | XXX |

b. Membership stock (Class A and B) eligible and not eligible for redemption as of March 31, 2023:

| Membership stock | 1 Current year total (2+3+4+5+6) | 2 Not eligible for redemption | Eligible for redemption | | | |
|------------------|--|----------------------------------|-------------------------|-----------------------------------|-----------------------------|-------------------|
| | | | 3 Less than 6 months | 4 6 months to less than 1 year | 5 1 to less than 3 years | 6 3 to 5 years |
| 1. Class A | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| 2. Class B | 8,837,800 | 8,837,800 | — | — | — | — |

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount pledged as of March 31, 2023 and December 31, 2022:

| | Fair value | Carrying value | Aggregate total borrowing |
|--|----------------|----------------|---------------------------|
| 1. Current year total general and separate accounts total collateral pledged (Lines 2+3) | \$ 289,283,553 | \$ 284,801,036 | \$ 100,000,000 |
| 2. Current year general account total collateral pledged | 289,283,553 | 284,801,036 | 100,000,000 |
| 3. Current year separate accounts total collateral pledged | — | — | — |
| 4. Prior year-end total general and separate accounts total collateral pledged | 281,377,688 | 286,456,854 | 150,000,000 |

b. Maximum amount pledged during reporting period ending March 31, 2023 and December 31, 2022:

| | Fair value | Carrying value | Amount borrowed at time of maximum collateral |
|--|----------------|----------------|---|
| 1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3) | \$ 291,923,445 | \$ 285,747,310 | \$ 100,000,000 |
| 2. Current year general account maximum collateral pledged | 291,923,445 | 285,747,310 | 100,000,000 |
| 3. Current year separate accounts maximum collateral pledged | — | — | — |
| 4. Prior year-end total general and separate accounts maximum collateral pledged | 510,230,158 | 404,235,991 | 150,000,000 |

(4) Borrowing from FHLB

a. Amount as of the reporting date

1. As of March 31, 2023:

| | 1 Total (2+3) | 2 General account | 3 Separate accounts | 4 Funding agreements reserves established |
|------------------------------------|-----------------------|-------------------------|---------------------------|---|
| (a) Debt | \$ — | \$ — | \$ — | XXX |
| (b) Funding agreements | 100,000,000 | 100,000,000 | — | \$ 100,199,100 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate total (a+b+c) | \$ 100,000,000 | \$ 100,000,000 | \$ — | \$ 100,199,100 |

2. As of December 31, 2022:

| | 1 Total (2+3) | 2 General account | 3 Separate accounts | 4 Funding agreements reserves established |
|------------------------------------|-----------------------|-------------------------|---------------------------|---|
| (a) Debt | \$ — | \$ — | \$ — | XXX |
| (b) Funding agreements | 150,000,000 | 150,000,000 | — | \$ 150,287,000 |
| (c) Other | — | — | — | XXX |
| (d) Aggregate total (a+b+c) | \$ 150,000,000 | \$ 150,000,000 | \$ — | \$ 150,287,000 |

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum amount during reporting period ending March 31, 2023:

| | 1 Total (2+3) | 2 General account | 3 Separate accounts |
|---|-----------------------|-----------------------|------------------------|
| 1. Debt | \$ — | \$ — | \$ — |
| 2. Funding agreements | 100,000,000 | 100,000,000 | — |
| 3. Other | — | — | — |
| 4. Aggregate total (Lines 1+2+3) | \$ 100,000,000 | \$ 100,000,000 | \$ — |

c. FHLB – Prepayment obligations

| | Does the company have prepayment obligations under the following arrangements (YES/NO)? |
|-----------------------|---|
| 1. Debt | NO |
| 2. Funding agreements | NO |
| 3. Other | NO |

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

The Company has no employees; however, it is allocated costs for services provided by employees of affiliated companies.

A. Defined Benefit Plan

The Company does not have any employees.

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

No significant change.

Note 14 - Liabilities, Contingencies and Assessments

In January 2021, the Company was named as a defendant in a putative class action lawsuit pending in the United States District Court for the District of Oregon captioned *Patsy H. McMillan, Individually and On Behalf Of All Others Similarly Situated, v. Genworth Life and Annuity Insurance Company*. Plaintiff seeks to represent life insurance policyholders, alleging that the Company impermissibly calculated cost of insurance rates to be higher than that permitted by her policy. The complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of \$5,000,000. On February 10, 2023, the parties reached an agreement in principle to settle the action for an immaterial amount. On April 14, 2023, the action was dismissed on stipulation.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

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

None

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

None

Note 20 - Fair Value Measurements

All assets and liabilities carried at fair value are classified and disclosed in one of the following three categories:

- Level 1—Quoted prices for identical instruments in active markets.
- Level 2—Quoted prices for similar instruments in active markets; quoted prices for identical or similar

NOTES TO THE FINANCIAL STATEMENTS

instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

- Level 3—Instruments whose significant value drivers are unobservable.

Refer to No. 4 below for discussion of valuation techniques.

A. Fair Value Classifications

- (1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of March 31, 2023:

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net asset value (NAV) | Total |
|--|-------------------------|----------------------|----------------------|-----------------------|-------------------------|
| a. Assets at fair value | | | | | |
| Bonds | | | | | |
| Commercial mortgage backed | \$ — | \$ 125,673 | \$ — | \$ — | \$ 125,673 |
| Total bonds | — | 125,673 | — | — | 125,673 |
| Perpetual Preferred Stock | | | | | |
| Industrial and miscellaneous | — | 13,384,150 | 1,218,888 | — | 14,603,038 |
| Total preferred stock | — | 13,384,150 | 1,218,888 | — | 14,603,038 |
| Common stocks | | | | | |
| Industrial and miscellaneous | 27,873,269 | — | 15,212,800 | — | 43,086,069 |
| Total common stock | 27,873,269 | — | 15,212,800 | — | 43,086,069 |
| Cash equivalents | | | | | |
| Money market mutual funds | 195,935,290 | — | — | — | 195,935,290 |
| Total cash equivalents | 195,935,290 | — | — | — | 195,935,290 |
| Derivative assets | | | | | |
| Equity index options | — | — | 9,724,442 | — | 9,724,442 |
| Total derivatives | — | — | 9,724,442 | — | 9,724,442 |
| Separate account assets | 4,177,224,431 | 13,005,149 | — | — | 4,190,229,580 |
| Total assets at fair value/NAV | \$ 4,401,032,990 | \$ 26,514,972 | \$ 26,156,130 | \$ — | \$ 4,453,704,092 |

The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2022:

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net asset value (NAV) | Total |
|--|-------------------------|----------------------|----------------------|-----------------------|-------------------------|
| a. Assets at fair value | | | | | |
| Bonds | | | | | |
| Commercial mortgage backed | \$ — | \$ 128,820 | \$ — | \$ — | \$ 128,820 |
| Total bonds | — | 128,820 | — | — | 128,820 |
| Perpetual Preferred Stock | | | | | |
| Industrial and miscellaneous | — | 13,159,540 | 1,251,610 | — | 14,411,150 |
| Total preferred stock | — | 13,159,540 | 1,251,610 | — | 14,411,150 |
| Common stocks | | | | | |
| Industrial and miscellaneous | 28,391,856 | — | 16,296,900 | — | 44,688,756 |
| Total common stock | 28,391,856 | — | 16,296,900 | — | 44,688,756 |
| Cash equivalents | | | | | |
| Money market mutual funds | 276,750,696 | — | — | — | 276,750,696 |
| Total cash equivalents | 276,750,696 | — | — | — | 276,750,696 |
| Derivative assets | | | | | |
| Equity index options | — | — | 5,717,961 | — | 5,717,961 |
| Total derivatives | — | — | 5,717,961 | — | 5,717,961 |
| Separate account assets | 4,115,661,400 | 7,534,214 | — | — | 4,123,195,614 |
| Total assets at fair value/NAV | \$ 4,420,803,952 | \$ 20,822,574 | \$ 23,266,471 | \$ — | \$ 4,464,892,997 |

- (2) Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of March 31, 2023:

| Description | Beginning balance as of January 1, 2023 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in net income | Total gains and (losses) included in surplus | Purchases | Issuances | Sales | Settlements | Ending balance as of March 31, 2023 |
|----------------------------|---|------------------------|--------------------------|---|--|---------------------|-------------|-----------------------|-------------|-------------------------------------|
| a. Assets: | | | | | | | | | | |
| Preferred and Common stock | \$ 17,548,510 | \$ — | \$ — | \$ — | \$ (32,722) | \$ — | \$ — | \$ (1,084,100) | \$ — | \$ 16,431,688 |
| Derivatives | 5,717,961 | — | — | (4,041,127) | 5,344,255 | 2,720,654 | — | (17,301) | — | 9,724,442 |
| Total Assets | \$ 23,266,471 | \$ — | \$ — | \$ (4,041,127) | \$ 5,311,533 | \$ 2,720,654 | \$ — | \$ (1,101,401) | \$ — | \$ 26,156,130 |

NOTES TO THE FINANCIAL STATEMENTS

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2022:

| Description | Beginning balance as of January 1, 2022 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in net loss | Total gains and (losses) included in surplus | Purchases | Issuances | Sales | Settlements | Ending balance as of December 31, 2022 |
|-----------------------------|---|------------------------|--------------------------|---|--|----------------------|-------------|------------------------|-----------------------|--|
| a. Assets: | | | | | | | | | | |
| Preferred and common stocks | \$ 17,890,296 | \$ — | \$ — | \$ 16,841 | \$ (426,904) | \$ 750,000 | \$ — | \$ (681,723) | \$ — | \$ 17,548,510 |
| Derivatives | 41,863,747 | — | — | (2,942,789) | (17,128,418) | 13,409,563 | — | (29,484,142) | — | 5,717,961 |
| Separate account assets | 1,041,760 | — | — | — | (41,760) | — | — | — | (1,000,000) | — |
| Total Assets | \$ 60,795,803 | \$ — | \$ — | \$ (2,925,948) | \$ (17,597,082) | \$ 14,159,563 | \$ — | \$ (30,165,865) | \$ (1,000,000) | \$ 23,266,471 |

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net income (loss) or change in net unrealized capital gains (losses) based on the appropriate accounting treatment for the instrument.

Purchases, sales, issuances and settlements represent the activity that occurred during the period that results in a change of the asset or liability but does not represent changes in fair value for the instruments held at the beginning of the period. Such activity primarily consists of purchases and settlements of derivative instruments.

There were no gains or losses for the year included in net income (loss) attributable to unrealized gains (losses) related to assets still held as of the reporting date.

(3) Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

(4) Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

The valuation of cross currency swaps is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve and foreign currency exchange rates, both of which are considered an observable input, and results in the derivative being classified as Level 2.

The valuation of equity index options is determined using an income approach. The primary inputs into the valuation represent forward interest rate volatility and time value component associated with the optionality in the derivative, which are considered significant unobservable inputs in most instances. The equity index volatility surface is determined based on market information that is not readily observable and is developed based upon inputs received from several third-party sources. Accordingly, these options are classified as Level 3.

The fair value of financial futures is based on the closing exchange prices. Accordingly, these financial futures are classified as Level 1.

The fair value of the majority of separate account assets is based on the quoted prices of the underlying fund investments and, therefore represents Level 1 pricing. The remaining separate account assets represent Level 2 and 3 pricing, as defined above.

NOTES TO THE FINANCIAL STATEMENTS

C. Aggregate Fair Value of All Financial Instruments

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of March 31, 2023:

| Type of financial instrument | Aggregate fair value | Admitted assets | Level 1 | Level 2 | Level 3 | Net asset value (NAV) | Not practicable (Carrying value) |
|------------------------------|----------------------|------------------|---------------|------------------|----------------|-----------------------|----------------------------------|
| Bonds | \$ 8,979,335,001 | \$ 9,656,655,826 | \$ — | \$ 8,231,643,451 | \$ 747,691,550 | \$ — | \$ — |
| Preferred and common stocks | 57,689,107 | 57,689,107 | 27,873,269 | 13,384,150 | 16,431,688 | — | — |
| Separate account assets | 4,190,229,580 | 4,190,229,580 | 4,177,224,431 | 13,005,149 | — | — | — |
| Mortgage loans | 1,585,979,602 | 1,729,125,120 | — | — | 1,585,979,602 | — | — |
| Cash equivalents | 195,935,290 | 195,935,290 | 195,935,290 | — | — | — | — |
| Other invested assets | 114,425,827 | 126,564,740 | — | 114,425,827 | — | — | — |
| Derivative assets | 13,325,670 | 10,964,942 | — | 3,601,228 | 9,724,442 | — | — |
| Derivative liabilities | 255,529 | — | — | 255,529 | — | — | — |

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of December 31, 2022:

| Type of financial instrument | Aggregate fair value | Admitted assets | Level 1 | Level 2 | Level 3 | Net asset value (NAV) | Not practicable (Carrying value) |
|------------------------------|----------------------|------------------|---------------|------------------|----------------|-----------------------|----------------------------------|
| Bonds | \$ 8,873,164,056 | \$ 9,787,820,756 | \$ — | \$ 8,113,847,002 | \$ 759,317,054 | \$ — | \$ — |
| Preferred and common stocks | 59,099,906 | 59,099,906 | 28,391,856 | 13,159,540 | 17,548,510 | — | — |
| Separate account assets | 4,128,368,315 | 4,128,368,315 | 4,115,661,400 | 12,706,915 | — | — | — |
| Mortgage loans | 1,577,694,885 | 1,745,517,181 | — | — | 1,577,694,885 | — | — |
| Cash equivalents | 276,750,696 | 276,750,696 | 276,750,696 | — | — | — | — |
| Other invested assets | 111,864,807 | 125,090,443 | — | 111,864,807 | — | — | — |
| Derivative assets | 9,507,210 | 7,345,462 | — | 3,789,249 | 5,717,961 | — | — |
| Derivative liabilities | 209,955 | — | — | 209,955 | — | — | — |

D. None

E. None

NOTES TO THE FINANCIAL STATEMENTS

Note 21 - Other Items

C. Other Disclosures

As of March 31, 2023, the Company continued to closely monitor its exposure to the regional banks and commercial real estate in its investment portfolio. The Company had no direct exposure to Silicon Valley Bank or Signature Bank; however, it held \$7,316,906 in First Republic Bank investment securities as of March 31, 2023. Given the financial distress and significant credit deterioration of First Republic Bank that led to its receivership by the Federal Deposit Insurance Corporation, the Company sold its investment holdings in the troubled bank and will record a loss from the sale in the second quarter of 2023.

Note 22 - Events Subsequent

In April 2023, the Company received \$44,270,576 in cash from GLIC to settle the reinsurance receivables discussed in Note 2.

There were no other material events that occurred subsequent to March 31, 2023. Subsequent events have been considered through May 11, 2023, the date on which the statutory financial statements were issued.

Note 23 - Reinsurance

On March 6, 2019, Scottish Re US Inc. ("Scottish Re"), a reinsurance company domiciled in Delaware, was ordered into receivership for the purposes of rehabilitation by the Court of Chancery of the State of Delaware. On May 3, 2023, the Receiver concluded that Scottish Re should be liquidated and expects to file a petition to liquidate within 45 days. Total ceded reserves to Scottish Re were \$13,022,056 as of March 31, 2023. As of March 31, 2023, reinsurance recoverable included \$29,941,609 related to Scottish Re, but the Company nonadmitted \$28,005,051 for amounts over 90 days past due and recorded an unauthorized reinsurance liability of \$15,165,260. The Company will continue to monitor the developments related to the rehabilitation.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

None

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of December 31, 2022 were \$368,094 for the Company's accident and health line of business. As of March 31, 2023, \$28,727 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$368,079 as of March 31, 2023. Therefore, there has been \$28,712 of unfavorable prior year development from December 31, 2022 to March 31, 2023. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

As of March 31, 2023, the Company did not have any retrospectively rated policies.

- B. The Company did not have any significant changes in methodologies or assumptions used to calculate the liability for unpaid claims and claim adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

None

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

None

Note 29 - Participating Policies

None

Note 30 - Premium Deficiency Reserves

None

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

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 [X] No []
- 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. 0001276520
- 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 |
|---------------------|------------------------|------------------------|
| N/A | | |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.
.....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018
- 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. 12/31/2018
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/04/2020
- 6.4 By what department or departments?
Virginia
- 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 [X] No [] N/A []
- 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 |
|-------------------------------|-----------------------------|----------|----------|-----------|-----------|
| Capital Brokerage Corporation | Richmond, VA | | | | ...YES... |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
.....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 15,148,197
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | \$ 500,000 | \$ 500,000 |
| 14.23 Common Stock | \$ 123,275,392 | \$ 130,305,229 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 25,058 | \$ 24,983 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 123,800,450 | \$ 130,830,212 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
.....
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 0
- 16.3 Total payable for securities lending reported on the liability page. \$ 0

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1 Name of Custodian(s) | 2 Custodian Address |
|---|--|
| The Bank of New York Mellon | One Wall Street New York, NY 10286 |
| Federal Home Loan Bank of Atlanta | 1475 Peachtree Street, N.E. Atlanta, GA 30309 |

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|--------------|------------------|------------------------------|
| N/A | | |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No []

- 17.4 If yes, give full information relating thereto:

| 1 Old Custodian | 2 New Custodian | 3 Date of Change | 4 Reason |
|--------------------|--------------------|---------------------|-------------|
| N/A | | | |

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

| 1 Name of Firm or Individual | 2 Affiliation |
|---|------------------|
| Western Asset Management Company, LLC | U..... |
| Managed Internally | I..... |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No []

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No []

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1 | 2 | 3 | 4 | 5 |
|--|---|-------------------------------|-----------------|---|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| 110441 | Western Asset Management Company, LLC | 549300C5A561UXU1CN46 | SEC | NO..... |

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

- 18.2 If no, list exceptions:

See attached

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

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

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

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

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

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

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

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

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

General Interrogatories 18.2 Attachment

| CUSIP | Description | Sec Type | Coupon Rate | Maturity Date | Book Value | NAIC | Acquired Date |
|-----------|----------------------|----------|-------------|---------------|---------------|------|---------------|
| G4162#AD7 | SOUTHERN WATER MIDCO | CORP | 5.04 | 11/29/2023 | \$ 15,000,000 | 2.C | 11/29/2018 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages\$.....
- 1.12 Residential Mortgages\$.....
- 1.13 Commercial Mortgages\$..... 1,729,125,120
- 1.14 Total Mortgages in Good Standing\$..... 1,729,125,120
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms.....\$.....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages\$.....
- 1.32 Residential Mortgages\$.....
- 1.33 Commercial Mortgages\$.....
- 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\$.....
- 1.42 Residential Mortgages\$.....
- 1.43 Commercial Mortgages\$.....
- 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)\$..... 1,729,125,120
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages\$.....
- 1.62 Residential Mortgages\$.....
- 1.63 Commercial Mortgages\$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate\$..... 0
2. Operating Percentages:
- 2.1 A&H loss percent 578.000 %
- 2.2 A&H cost containment percent 53.500 %
- 2.3 A&H expense percent excluding cost containment expenses 8,938.100 %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date\$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

| Date | Outstanding Lien Amount |
|-------|-------------------------|
| | |

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| | 1 | Life Contracts | | Direct Business Only | | | 7 |
|--|-------------------|-------------------------|------------------------|---|----------------------|---------------------------|------------------------|
| | | 2 | 3 | 4 | 5 | 6 | |
| States, Etc. | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. Alabama | AL | 2,977,307 | 20,702 | 5,067 | 0 | 3,003,076 | |
| 2. Alaska | AK | 237,475 | 0 | 1,628 | 0 | 239,103 | |
| 3. Arizona | AZ | 4,172,228 | 60,318 | 27,900 | 0 | 4,260,446 | |
| 4. Arkansas | AR | 1,366,638 | 18,217 | 13,048 | 0 | 1,397,903 | |
| 5. California | CA | 26,574,218 | 200,604 | 187,370 | 0 | 26,962,192 | |
| 6. Colorado | CO | 4,534,558 | 30,278 | 17,899 | 0 | 4,582,735 | |
| 7. Connecticut | CT | 4,683,805 | 34,763 | 25,582 | 0 | 4,744,150 | |
| 8. Delaware | DE | 664,946 | 0 | 21,620 | 0 | 686,566 | |
| 9. District of Columbia | DC | 435,914 | 150 | 0 | 0 | 436,064 | |
| 10. Florida | FL | 14,527,185 | 144,659 | 735,989 | 0 | 15,407,833 | |
| 11. Georgia | GA | 7,976,708 | 411,098 | 28,521 | 0 | 8,416,327 | |
| 12. Hawaii | HI | 1,346,784 | 12,008 | 1,990 | 0 | 1,360,782 | |
| 13. Idaho | ID | 1,356,828 | 750 | 194 | 0 | 1,357,772 | |
| 14. Illinois | IL | 8,507,236 | 29,074 | 43,434 | 0 | 8,579,744 | |
| 15. Indiana | IN | 3,694,315 | 18,250 | 26,308 | 0 | 3,738,873 | |
| 16. Iowa | IA | 2,786,091 | 850 | 4,687 | 0 | 2,791,628 | |
| 17. Kansas | KS | 3,351,726 | 5,941 | 22,253 | 0 | 3,379,920 | |
| 18. Kentucky | KY | 2,200,720 | 3,678,876 | 3,123 | 0 | 5,882,719 | |
| 19. Louisiana | LA | 2,943,869 | 16,326 | 9,119 | 0 | 2,969,314 | |
| 20. Maine | ME | 1,529,276 | 2,884 | 10,662 | 0 | 1,542,822 | |
| 21. Maryland | MD | 5,567,672 | 43,842 | 39,852 | 0 | 5,651,366 | |
| 22. Massachusetts | MA | 6,750,549 | 178,123 | 24,256 | 0 | 6,952,928 | |
| 23. Michigan | MI | 6,643,316 | 125,905 | 52,894 | 0 | 6,822,115 | |
| 24. Minnesota | MN | 9,053,586 | 7,750 | 15,305 | 0 | 9,076,641 | |
| 25. Mississippi | MS | 2,036,228 | 2,163 | 5,116 | 0 | 2,043,507 | |
| 26. Missouri | MO | 4,843,262 | 659,934 | 25,028 | 0 | 5,528,224 | |
| 27. Montana | MT | 859,955 | 793 | 72,171 | 0 | 932,919 | |
| 28. Nebraska | NE | 2,591,358 | 125,923 | 90,658 | 0 | 2,807,939 | |
| 29. Nevada | NV | 1,571,692 | 1,800 | 16,318 | 0 | 1,589,810 | |
| 30. New Hampshire | NH | 1,676,928 | 18,000 | 115,511 | 0 | 1,810,439 | |
| 31. New Jersey | NJ | 8,126,012 | 403,956 | 4,697,507 | 0 | 13,227,475 | |
| 32. New Mexico | NM | 1,015,820 | 30 | 702 | 0 | 1,016,552 | |
| 33. New York | NY | 2,288,934 | 49,941 | 49,610 | 0 | 2,388,485 | |
| 34. North Carolina | NC | 9,356,342 | 45,048 | 51,215 | 0 | 9,452,605 | |
| 35. North Dakota | ND | 1,045,368 | 300 | 23,389 | 0 | 1,069,057 | |
| 36. Ohio | OH | 10,172,335 | 45,614 | 85,526 | 0 | 10,303,475 | |
| 37. Oklahoma | OK | 1,751,061 | 11,933 | 3,817 | 0 | 1,766,811 | |
| 38. Oregon | OR | 2,487,881 | 8,476 | 24,518 | 0 | 2,520,875 | |
| 39. Pennsylvania | PA | 11,270,706 | 104,151 | 224,769 | 0 | 11,599,626 | |
| 40. Rhode Island | RI | 930,160 | 12,749 | 12,643 | 0 | 955,552 | |
| 41. South Carolina | SC | 5,197,439 | 8,334 | 41,684 | 0 | 5,247,457 | |
| 42. South Dakota | SD | 1,033,400 | 0 | 28,654 | 0 | 1,062,054 | |
| 43. Tennessee | TN | 5,618,723 | 17,750 | 9,067 | 0 | 5,645,540 | |
| 44. Texas | TX | 15,293,213 | 237,128 | 75,932 | 0 | 15,606,273 | |
| 45. Utah | UT | 2,397,972 | 25,577 | 60,154 | 0 | 2,483,703 | |
| 46. Vermont | VT | 683,848 | 0 | 932,232 | 0 | 1,616,080 | |
| 47. Virginia | VA | 10,407,953 | 84,097 | 28,516 | 0 | 10,520,566 | |
| 48. Washington | WA | 5,682,217 | 99,504 | 34,838 | 0 | 5,816,559 | |
| 49. West Virginia | WV | 878,980 | 780 | 5,053 | 0 | 884,813 | |
| 50. Wisconsin | WI | 4,033,200 | 77,333 | 10,137 | 0 | 4,120,670 | |
| 51. Wyoming | WY | 393,158 | 1,500 | 30,035 | 0 | 424,693 | |
| 52. American Samoa | AS | 1,727 | 0 | 0 | 0 | 1,727 | |
| 53. Guam | GU | 10,777 | 0 | 0 | 0 | 10,777 | |
| 54. Puerto Rico | PR | 9,989 | 0 | 0 | 0 | 9,989 | |
| 55. U.S. Virgin Islands | VI | 13,034 | 0 | 0 | 0 | 13,034 | |
| 56. Northern Mariana Islands | MP | 2,658 | 0 | 0 | 0 | 2,658 | |
| 57. Canada | CAN | 4,662 | 0 | 0 | 0 | 4,662 | |
| 58. Aggregate Other Aliens | OT | 14,934 | 0 | 935 | 0 | 15,869 | 0 |
| 59. Subtotal | XXX | 237,584,876 | 7,084,182 | 8,074,436 | 0 | 252,743,494 | 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 | 925,833 | 0 | 85,310 | 0 | 1,011,143 | 0 |
| 94. Aggregate or other amounts not allocable by State | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | XXX | 238,510,709 | 7,084,182 | 8,159,746 | 0 | 253,754,637 | 0 |
| 96. Plus Reinsurance Assumed | XXX | 59,676,017 | 1,907,235 | 51,748 | 0 | 61,635,000 | 0 |
| 97. Totals (All Business) | XXX | 298,186,726 | 8,991,417 | 8,211,494 | 0 | 315,389,637 | 0 |
| 98. Less Reinsurance Ceded | XXX | 266,778,137 | 384,788 | 8,204,420 | 0 | 275,367,345 | 0 |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 31,408,589 | 8,606,629 | 7,074 | 0 | 40,022,292 | 0 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. ZZZ-Other Alien | XXX | 14,934 | 0 | 935 | 0 | 15,869 | 0 |
| 58002. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58003. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 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 | 14,934 | 0 | 935 | 0 | 15,869 | 0 |
| 9401. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9402. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9403. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 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 |

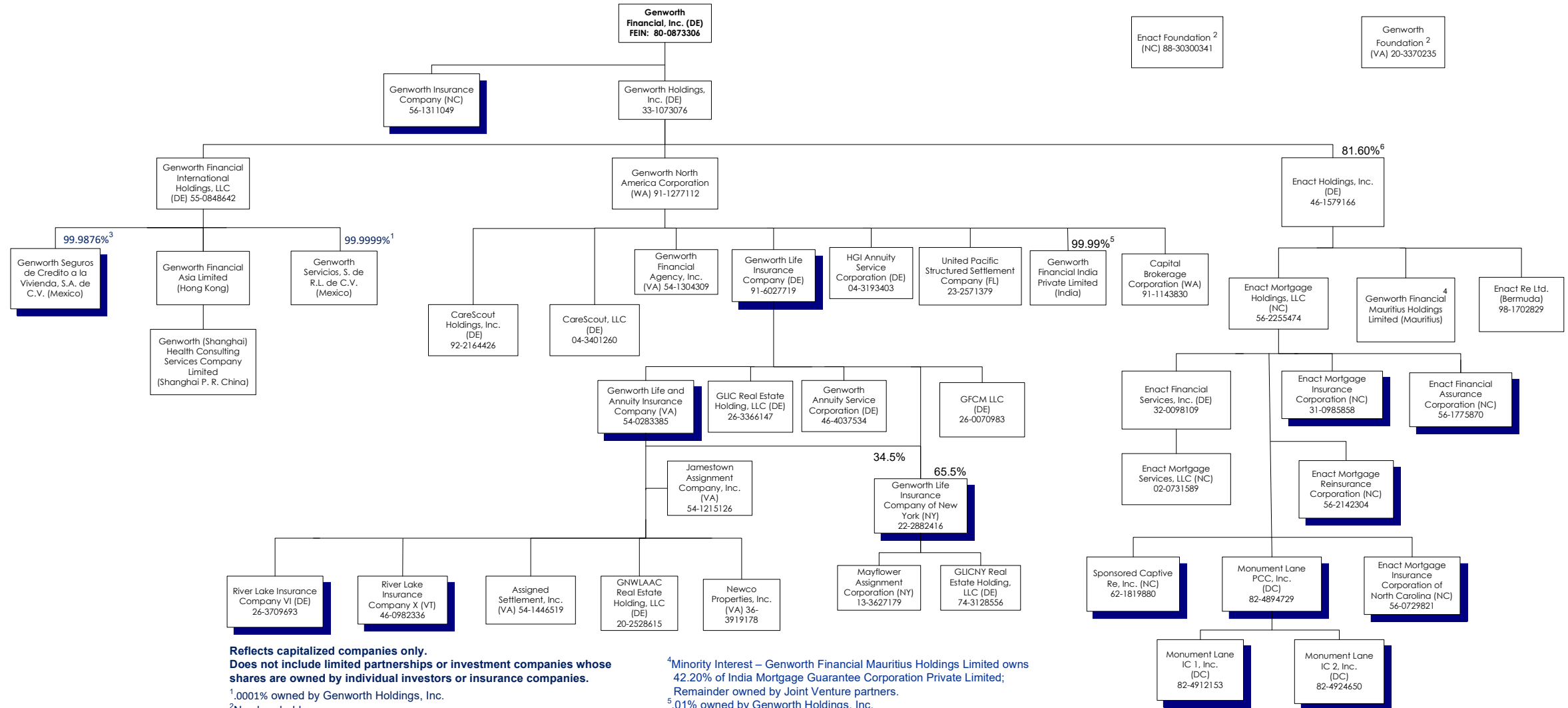
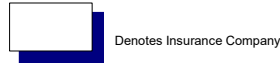
(a) Active Status Counts:

- | | |
|--|--|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50 | 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..... 7 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 | |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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

Genworth Financial, Inc.
Global Organizational Chart
As of March 31, 2023
Common Stock Ownership Only - 100% unless otherwise indicated



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

¹0.0001% owned by Genworth Holdings, Inc.
²No shareholders.
³0.0124% owned by Genworth Holdings, Inc.

⁴Minority Interest – Genworth Financial Mauritius Holdings Limited owns 42.20% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.
⁵0.01% owned by Genworth Holdings, Inc.
⁶~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|--------------------------|-------------------|------------|--------------|------------|--|--|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | * |
| | | 00000 | 54-1446519 | | | | Assigned Settlement, Inc. | VA | DS | Genworth Life and Annuity Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | YES | |
| | | 00000 | 91-1143830 | | | | Capital Brokerage Corporation | WA | NIA | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 04-3401260 | | | | CareScout, LLC | DE | NIA | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | | | | | | CareScout Holdings, Inc. | DE | NIA | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 37095 | 56-1775870 | | | | Enact Financial Assurance Corporation | NC | IA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 32-0098109 | | | | Enact Financial Services, Inc. | DE | NIA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 46-1579166 | | 0001823529 | NASDAQ | Enact Holdings, Inc. | DE | NIA | Genworth Holdings, Inc.1 | Ownership | 81.600 | Genworth Financial, Inc. | NO | 1 |
| | | 00000 | 46-1579166 | | 0001823529 | NASDAQ | Enact Holdings, Inc. | DE | NIA | Publicly Owned | Ownership | 18.400 | Genworth Financial, Inc. | NO | |
| | | 00000 | 56-2255474 | | | | Enact Mortgage Holdings, LLC | NC | NIA | Enact Holdings, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 38458 | 31-0985858 | | | | Enact Mortgage Insurance Corporation | NC | IA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | | | | | | Enact Mortgage Insurance Corporation of North Carolina | NC | IA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 16675 | 56-0729821 | | | | Enact Mortgage Reinsurance Corporation | NC | IA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 11049 | 56-2142304 | | | | Enact Mortgage Services, LLC | NC | NIA | Enact Financial Services, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 02-0731589 | | | | Enact Re Ltd. | BMJ | NIA | Enact Holdings, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 98-1702829 | | | | Genworth Annuity Service Corporation | DE | NIA | Genworth Life Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | YES | |
| | | 00000 | 46-4037534 | | | | Genworth Financial Agency, Inc. | VA | NIA | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 54-1304309 | | | | Genworth Financial Asia Limited | HKG | NIA | Genworth Financial International Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 80-0873306 | | 0001276520 | NYSE | Genworth Financial, Inc. | DE | UIP | Remainder publicly owned | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | | | | | Genworth Financial India Private Limited | IND | NIA | Genworth North America Corporation | Ownership | 99.990 | Genworth Financial, Inc. | NO | |
| | | 00000 | | | | | Genworth Financial India Private Limited | IND | NIA | Genworth Holdings, Inc. | Ownership | 0.010 | Genworth Financial, Inc. | NO | |
| | | 00000 | 55-0848642 | | | | Genworth Financial International Holdings, LLC | DE | NIA | Genworth Holdings, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | | | | | Genworth Financial Mauritius Holdings Limited | MUS | NIA | Enact Holdings, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 33-1073076 | | | | Genworth Holdings, Inc. | DE | UIP | Genworth Financial, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 94072 | 56-1311049 | | | | Genworth Insurance Company | NC | IA | Genworth Financial, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 65536 | 54-0283385 | | | | Genworth Life and Annuity Insurance Company | VA | RE | Genworth Life Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 70025 | 91-6027719 | | | | Genworth Life Insurance Company | DE | UDP | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 72990 | 22-2882416 | | | | Genworth Life Insurance Company of New York | NY | DS | Genworth Life Insurance Company | Ownership | 65.500 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 72990 | 22-2882416 | | | | Genworth Life Insurance Company of New York | NY | DS | Genworth Life and Annuity Insurance Company | Ownership | 34.500 | Genworth Financial, Inc. | NO | |
| | | 00000 | 91-1277112 | | | | Genworth North America Corporation | WA | UIP | Genworth Holdings, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | | | | | Genworth Seguros de Credito a la Vivienda, S.A. de C.V. | MEX | IA | Genworth Financial International Holdings, LLC | Ownership | 99.988 | Genworth Financial, Inc. | NO | |
| | | 00000 | | | | | Genworth Seguros de Credito a la Vivienda, S.A. de C.V. | MEX | IA | Genworth Holdings, Inc. | Ownership | 0.012 | Genworth Financial, Inc. | YES | |
| | | 00000 | | | | | Genworth Servicios, S. de R.L. de C.V. | MEX | NIA | Genworth Financial International Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | | | | | Genworth Servicios, S. de R.L. de C.V. | MEX | NIA | Genworth Holdings, Inc. | Ownership | 0.000 | Genworth Financial, Inc. | YES | |
| | | 00000 | | | | | Genworth (Shanghai) Health Consulting Services Company Limited | CHN | NIA | Genworth Financial Asia Limited | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 26-0070983 | | | | GFCM LLC | DE | NIA | Genworth Life Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 26-3366147 | | | | GLIC Real Estate Holding, LLC | DE | NIA | Genworth Life Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 74-3128556 | | | | GLICNY Real Estate Holding, LLC | DE | NIA | Genworth Life Insurance Company of New York | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 20-2528615 | | | | GNILAAC Real Estate Holding, LLC | DE | DS | Genworth Life and Annuity Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|--------------------------|-------------------|------------|--------------|-----|--|--|----------------------|----------------------------------|--|--|--|--|-------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | 00000 | 04-3193403 | | | | HGI Annuity Service Corporation | DE | NIA | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 97144 | 54-1215126 | | | | Jamestown Assignment Company, Inc. | VA | DS | Genworth Life and Annuity Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 13-3627179 | | | | Mayflower Assignment Corporation | NY | NIA | Genworth Life Insurance Company of New York | Ownership | 100.000 | Genworth Financial, Inc. | YES | |
| .4011 | Genworth Financial, Inc. | 00000 | 82-4894729 | | | | Monument Lane PCC, Inc. | DC | IA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 00000 | 82-4912153 | | | | Monument Lane IC 1, Inc. | DC | IA | Monument Lane PCC, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 00000 | 82-4924650 | | | | Monument Lane IC 2, Inc. | DC | IA | Monument Lane PCC, Inc. | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 36-3919178 | | | | Newco Properties, Inc. | VA | DS | Genworth Life and Annuity Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | YES | |
| .4011 | Genworth Financial, Inc. | 13569 | 26-3709693 | | | | River Lake Insurance Company VI | DE | DS | Genworth Life and Annuity Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 15139 | 46-0982336 | | | | River Lake Insurance Company X | VT | DS | Genworth Life and Annuity Insurance Company | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| .4011 | Genworth Financial, Inc. | 11365 | 62-1819880 | | | | Sponsored Captive Re, Inc. | NC | IA | Enact Mortgage Holdings, LLC | Ownership | 100.000 | Genworth Financial, Inc. | NO | |
| | | 00000 | 23-2571379 | | | | United Pacific Structured Settlement Company | FL | NIA | Genworth North America Corporation | Ownership | 100.000 | Genworth Financial, Inc. | NO | |

| Asterisk | Explanation |
|----------|---|
| | 1-9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | YES |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | NO |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | YES |
| 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

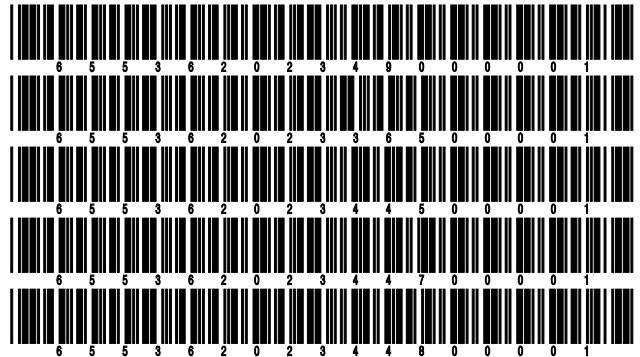
| | |
|--|-----|
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A.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

Explanation:

1. The company does not transact this type of business.
2. The company does not transact this type of business.
3. The company does not transact this type of business.
5. The company does not transact this type of business.
6. The company does not transact this type of business.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 2504. Prepaid expenses | 11,055,159 | 11,055,159 | 0 | 0 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 11,055,159 | 11,055,159 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year | 11,739,370 | 12,894,642 |
| 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 | | 0 |
| 4. Total gain (loss) on disposals | | 1,782,441 |
| 5. Deduct amounts received on disposals | | 2,247,715 |
| 6. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 7. Deduct current year's other than temporary impairment recognized | | 0 |
| 8. Deduct current year's depreciation | 172,500 | 689,998 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 11,566,870 | 11,739,370 |
| 10. Deduct total nonadmitted amounts | | 0 |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 11,566,870 | 11,739,370 |

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 | 1,745,517,181 | 1,753,138,113 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | 0 | 211,304,476 |
| 2.2 Additional investment made after acquisition | 0 | 500,000 |
| 3. Capitalized deferred interest and other | | 0 |
| 4. Accrual of discount | | 0 |
| 5. Unrealized valuation increase (decrease) | | 0 |
| 6. Total gain (loss) on disposals | | 0 |
| 7. Deduct amounts received on disposals | 16,391,815 | 219,424,388 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees | 246 | 1,020 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | 0 |
| 10. Deduct current year's other than temporary impairment recognized | | 0 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 1,729,125,120 | 1,745,517,181 |
| 12. Total valuation allowance | | |
| 13. Subtotal (Line 11 plus Line 12) | 1,729,125,120 | 1,745,517,181 |
| 14. Deduct total nonadmitted amounts | | 0 |
| 15. Statement value at end of current period (Line 13 minus Line 14) | 1,729,125,120 | 1,745,517,181 |

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 | 141,484,954 | 123,404,220 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition | | 10,500,000 |
| 2.2 Additional investment made after acquisition | | 11,002,811 |
| 3. Capitalized deferred interest and other | | 0 |
| 4. Accrual of discount | 11,035 | 37,717 |
| 5. Unrealized valuation increase (decrease) | 1,454,213 | (2,131,421) |
| 6. Total gain (loss) on disposals | | 0 |
| 7. Deduct amounts received on disposals | 37,889 | 1,152,768 |
| 8. Deduct amortization of premium and depreciation | 43,696 | 175,605 |
| 9. Total foreign exchange change in book/adjusted carrying value | | 0 |
| 10. Deduct current year's other than temporary impairment recognized | | 0 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 142,868,617 | 141,484,954 |
| 12. Deduct total nonadmitted amounts | 24,983 | 25,058 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 142,843,634 | 141,459,896 |

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 | 9,970,696,054 | 10,535,310,174 |
| 2. Cost of bonds and stocks acquired | 59,903,276 | 603,831,060 |
| 3. Accrual of discount | 4,160,148 | 20,586,753 |
| 4. Unrealized valuation increase (decrease) | 5,720,439 | 162,408,702 |
| 5. Total gain (loss) on disposals | (3,493,918) | (633,480) |
| 6. Deduct consideration for bonds and stocks disposed of | 190,567,561 | 1,339,232,292 |
| 7. Deduct amortization of premium | 1,957,674 | 13,741,756 |
| 8. Total foreign exchange change in book/adjusted carrying value | 543,500 | (1,211,000) |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 145,898 | 3,377,893 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 9,845,150,162 | 9,970,696,054 |
| 12. Deduct total nonadmitted amounts | 4,603,869 | 5,081,035 |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 9,840,546,293 | 9,965,615,019 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a) | 4,976,363,098 | 34,431,762 | 71,032,505 | 40,006,817 | 4,979,769,172 | 0 | 0 | 4,976,363,098 |
| 2. NAIC 2 (a) | 4,423,365,107 | 14,993,030 | 105,695,290 | (44,592,199) | 4,288,070,648 | 0 | 0 | 4,423,365,107 |
| 3. NAIC 3 (a) | 368,571,626 | 3,987,500 | 10,591,523 | (1,981,742) | 359,985,861 | 0 | 0 | 368,571,626 |
| 4. NAIC 4 (a) | 19,392,105 | 0 | 0 | 9,312,367 | 28,704,472 | 0 | 0 | 19,392,105 |
| 5. NAIC 5 (a) | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. NAIC 6 (a) | 128,820 | 0 | 5,098 | 1,951 | 125,673 | 0 | 0 | 128,820 |
| 7. Total Bonds | 9,787,820,756 | 53,412,292 | 187,324,416 | 2,747,194 | 9,656,655,826 | 0 | 0 | 9,787,820,756 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. NAIC 2 | 5,861,150 | 0 | 0 | 166,888 | 6,028,038 | 0 | 0 | 5,861,150 |
| 10. NAIC 3 | 8,550,000 | 0 | 0 | 25,000 | 8,575,000 | 0 | 0 | 8,550,000 |
| 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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Total Preferred Stock | 14,411,150 | 0 | 0 | 191,888 | 14,603,038 | 0 | 0 | 14,411,150 |
| 15. Total Bonds and Preferred Stock | 9,802,231,906 | 53,412,292 | 187,324,416 | 2,939,082 | 9,671,258,864 | 0 | 0 | 9,802,231,906 |

(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 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

S102

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | |
|---|-------------|
| 1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) | 6,780,461 |
| 2. Cost Paid/(Consideration Received) on additions | 2,720,654 |
| 3. Unrealized Valuation increase/(decrease) | 5,344,255 |
| 4. SSAP No. 108 adjustments | |
| 5. Total gain (loss) on termination recognized | (4,041,129) |
| 6. Considerations received/(paid) on terminations | 17,300 |
| 7. Amortization | |
| 8. Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 9. Total foreign exchange change in Book/Adjusted Carrying Value | (543,500) |
| 10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 10,243,442 |
| 11. Deduct nonadmitted assets | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 10,243,442 |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | |
|---|-------------|
| 1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | 854,847 |
| 2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | (2,037,622) |
| 3.1 Add: | |
| Change in variation margin on open contracts - Highly Effective Hedges | |
| 3.11 Section 1, Column 15, current year to date minus | 0 |
| 3.12 Section 1, Column 15, prior year | 0 |
| Change in variation margin on open contracts - All Other | |
| 3.13 Section 1, Column 18, current year to date minus | 7,499,966 |
| 3.14 Section 1, Column 18, prior year | 6,833,470 |
| 3.14 Section 1, Column 18, prior year | 666,496 |
| 3.14 Section 1, Column 18, prior year | 666,496 |
| 3.2 Add: | |
| Change in adjustment to basis of hedged item | |
| 3.21 Section 1, Column 17, current year to date minus | 0 |
| 3.22 Section 1, Column 17, prior year | 0 |
| Change in amount recognized | |
| 3.23 Section 1, Column 19, current year to date minus | 7,499,966 |
| 3.24 Section 1, Column 19, prior year plus | 6,833,470 |
| 3.25 SSAP No. 108 adjustments | 666,496 |
| 3.25 SSAP No. 108 adjustments | 666,496 |
| 3.3 Subtotal (Line 3.1 minus Line 3.2) | 0 |
| 4.1 Cumulative variation margin on terminated contracts during the year | (8,834,486) |
| 4.2 Less: | |
| 4.21 Amount used to adjust basis of hedged item | (6,833,469) |
| 4.22 Amount recognized | (2,001,017) |
| 4.23 SSAP No. 108 adjustments | (8,834,486) |
| 4.3 Subtotal (Line 4.1 minus Line 4.2) | 0 |
| 5. Dispositions gains (losses) on contracts terminated in prior year: | |
| 5.1 Total gain (loss) recognized for terminations in prior year | |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | |
| 6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | (1,182,775) |
| 7. Deduct total nonadmitted amounts | |
| 8. Statement value at end of current period (Line 6 minus Line 7) | (1,182,775) |

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

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

| | Book/Adjusted Carrying Value Check |
|--|------------------------------------|
| 1. Part A, Section 1, Column 14..... | 10,243,442 |
| 2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | (1,182,775) |
| 3. Total (Line 1 plus Line 2) | 9,060,667 |
| 4. Part D, Section 1, Column 6 | 10,964,942 |
| 5. Part D, Section 1, Column 7 | (1,904,275) |
| 6. Total (Line 3 minus Line 4 minus Line 5) | 0 |
| | Fair Value Check |
| 7. Part A, Section 1, Column 16 | 13,070,140 |
| 8. Part B, Section 1, Column 13 | (1,182,776) |
| 9. Total (Line 7 plus Line 8) | 11,887,364 |
| 10. Part D, Section 1, Column 9 | 13,325,670 |
| 11. Part D, Section 1, Column 10 | (1,438,306) |
| 12. Total (Line 9 minus Line 10 minus Line 11) | 0 |
| | Potential Exposure Check |
| 13. Part A, Section 1, Column 21 | 3,393,007 |
| 14. Part B, Section 1, Column 20 | 55,288,875 |
| 15. Part D, Section 1, Column 12 | 58,681,882 |
| 16. Total (Line 13 plus Line 14 minus Line 15) | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 276,750,696 | 255,266,818 |
| 2. Cost of cash equivalents acquired | 367,131,448 | 1,548,038,107 |
| 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 | 447,946,854 | 1,526,554,229 |
| 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) | 195,935,290 | 276,750,696 |
| 11. Deduct total nonadmitted amounts | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 195,935,290 | 276,750,696 |

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

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 Loan Number | 2 Location | | 3 State | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|---------------|--|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | | | | | | | | |
| NONE | | | | | | | | | |
| 3399999 - Totals | | | | | | | | | |

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid-eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---|------------------|-------|----------------|--------------------|--------------------|---|---|---|---|---|--|---|----------------------|--|--|-------------------------------------|---|
| | City | State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 000002966 | BAKERSFIELD | CA | | 02/17/1998 | 02/24/2023 | 28,366 | 0 | 0 | 0 | 0 | 0 | 0 | 28,366 | 28,366 | 0 | 0 | 0 |
| 0199999. Mortgages closed by repayment | | | | | | | | | | | | | | | | | |
| | | | | | | 28,366 | 0 | 0 | 0 | 0 | 0 | 0 | 28,366 | 28,366 | 0 | 0 | 0 |
| 000002953 | HOUSTON | TX | | 01/15/1998 | | 36,541 | 0 | 0 | 0 | 0 | 0 | 0 | 36,541 | 36,541 | 0 | 0 | 0 |
| 000003423 | ATLANTA | GA | | 06/07/1999 | | 56,812 | 0 | 0 | 0 | 0 | 0 | 0 | 56,812 | 56,812 | 0 | 0 | 0 |
| 000003798 | CHARLOTTE | NC | | 06/29/2000 | | 59,877 | 0 | 0 | 0 | 0 | 0 | 0 | 59,877 | 59,877 | 0 | 0 | 0 |
| 000003799 | CHARLOTTE | NC | | 06/29/2000 | | 86,935 | 0 | 0 | 0 | 0 | 0 | 0 | 86,935 | 86,935 | 0 | 0 | 0 |
| 000003800 | GREENSBORO | NC | | 06/29/2000 | | 45,703 | 0 | 0 | 0 | 0 | 0 | 0 | 45,703 | 45,703 | 0 | 0 | 0 |
| 000003801 | GREENSBORO | NC | | 06/29/2000 | | 93,123 | 0 | 0 | 0 | 0 | 0 | 0 | 93,123 | 93,123 | 0 | 0 | 0 |
| 000004847 | SEATTLE | WA | | 11/12/2002 | | 81,527 | 0 | 0 | 0 | 0 | 0 | 0 | 81,527 | 81,527 | 0 | 0 | 0 |
| 000004898 | SEATTLE | WA | | 07/25/2019 | | 4,046 | 0 | (246) | 0 | 0 | (246) | 0 | 3,801 | 3,801 | 0 | 0 | 0 |
| 000004898 | SEATTLE | WA | | 12/02/2002 | | 110,216 | 0 | 0 | 0 | 0 | 0 | 0 | 110,216 | 110,216 | 0 | 0 | 0 |
| 000005305 | HOLBROOK | NY | | 11/12/2003 | | 102,679 | 0 | 0 | 0 | 0 | 0 | 0 | 102,679 | 102,679 | 0 | 0 | 0 |
| 000005349 | CITY OF INDUSTRY | CA | | 08/05/2003 | | 13,046 | 0 | 0 | 0 | 0 | 0 | 0 | 13,046 | 13,046 | 0 | 0 | 0 |
| 000005441 | INWOOD | NY | | 01/01/2007 | | 67,512 | 0 | 0 | 0 | 0 | 0 | 0 | 67,512 | 67,512 | 0 | 0 | 0 |
| 000005450 | SEATTLE | WA | | 10/15/2003 | | 61,059 | 0 | 0 | 0 | 0 | 0 | 0 | 61,059 | 61,059 | 0 | 0 | 0 |
| 000005494 | HOUSTON | TX | | 10/20/2003 | | 100,844 | 0 | 0 | 0 | 0 | 0 | 0 | 100,844 | 100,844 | 0 | 0 | 0 |
| 000005528 | VIRGINIA BEACH | VA | | 01/07/2004 | | 72,355 | 0 | 0 | 0 | 0 | 0 | 0 | 72,355 | 72,355 | 0 | 0 | 0 |
| 000005621 | ROSWELL | GA | | 02/13/2004 | | 35,337 | 0 | 0 | 0 | 0 | 0 | 0 | 35,337 | 35,337 | 0 | 0 | 0 |
| 000005704 | WOODLAND HILLS | CA | | 06/08/2004 | | 28,569 | 0 | 0 | 0 | 0 | 0 | 0 | 28,569 | 28,569 | 0 | 0 | 0 |
| 000005753 | LOGANVILLE | GA | | 05/27/2004 | | 53,040 | 0 | 0 | 0 | 0 | 0 | 0 | 53,040 | 53,040 | 0 | 0 | 0 |
| 000005912 | ANAHEIM | CA | | 11/02/2004 | | 8,914 | 0 | 0 | 0 | 0 | 0 | 0 | 8,914 | 8,914 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|----------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 000005836 | LYNNWOOD | WA | | 11/15/2004 | | 41,706 | 0 | 0 | 0 | 0 | 0 | 0 | 41,706 | 41,706 | 0 | 0 | 0 |
| 000006024 | LOUISVILLE | KY | | 02/15/2005 | | 86,408 | 0 | 0 | 0 | 0 | 0 | 0 | 86,408 | 86,408 | 0 | 0 | 0 |
| 000006025 | LOUISVILLE | KY | | 02/15/2005 | | 74,493 | 0 | 0 | 0 | 0 | 0 | 0 | 74,493 | 74,493 | 0 | 0 | 0 |
| 000006032 | OMAHA | NE | | 02/22/2005 | | 168,774 | 0 | 0 | 0 | 0 | 0 | 0 | 168,774 | 168,774 | 0 | 0 | 0 |
| 000006058 | KNOXVILLE | TN | | 05/16/2005 | | 61,321 | 0 | 0 | 0 | 0 | 0 | 0 | 61,321 | 61,321 | 0 | 0 | 0 |
| 000006124 | ALBUQUERQUE | NM | | 03/29/2005 | | 20,531 | 0 | 0 | 0 | 0 | 0 | 0 | 20,531 | 20,531 | 0 | 0 | 0 |
| 000006146 | CLERMONT | FL | | 08/01/2005 | | 47,796 | 0 | 0 | 0 | 0 | 0 | 0 | 47,796 | 47,796 | 0 | 0 | 0 |
| 000006204 | BROOKLYN | NY | | 06/13/2005 | | 78,866 | 0 | 0 | 0 | 0 | 0 | 0 | 78,866 | 78,866 | 0 | 0 | 0 |
| 000006245 | OAKTON | VA | | 07/05/2005 | | 83,741 | 0 | 0 | 0 | 0 | 0 | 0 | 83,741 | 83,741 | 0 | 0 | 0 |
| 000006256 | SALT LAKE CITY | UT | | 01/01/2007 | | 20,599 | 0 | 0 | 0 | 0 | 0 | 0 | 20,599 | 20,599 | 0 | 0 | 0 |
| 000006259 | LAS CRUCES | NM | | 08/03/2005 | | 35,820 | 0 | 0 | 0 | 0 | 0 | 0 | 35,820 | 35,820 | 0 | 0 | 0 |
| 000006291 | LOS ANGELES | CA | | 08/24/2005 | | 62,469 | 0 | 0 | 0 | 0 | 0 | 0 | 62,469 | 62,469 | 0 | 0 | 0 |
| 000006292 | LOS ANGELES | CA | | 08/11/2005 | | 98,161 | 0 | 0 | 0 | 0 | 0 | 0 | 98,161 | 98,161 | 0 | 0 | 0 |
| 000006306 | MERIDIAN | ID | | 08/22/2005 | | 74,072 | 0 | 0 | 0 | 0 | 0 | 0 | 74,072 | 74,072 | 0 | 0 | 0 |
| 000006307 | MERIDIAN | ID | | 08/22/2005 | | 54,442 | 0 | 0 | 0 | 0 | 0 | 0 | 54,442 | 54,442 | 0 | 0 | 0 |
| 000006308 | MERIDIAN | ID | | 08/22/2005 | | 32,131 | 0 | 0 | 0 | 0 | 0 | 0 | 32,131 | 32,131 | 0 | 0 | 0 |
| 000006369 | RIVERSIDE | CA | | 10/07/2005 | | 51,099 | 0 | 0 | 0 | 0 | 0 | 0 | 51,099 | 51,099 | 0 | 0 | 0 |
| 000006391 | CHARLOTTE | NC | | 09/20/2005 | | 87,912 | 0 | 0 | 0 | 0 | 0 | 0 | 87,912 | 87,912 | 0 | 0 | 0 |
| 000006403 | GLEN ALLEN | VA | | 11/18/2005 | | 53,691 | 0 | 0 | 0 | 0 | 0 | 0 | 53,691 | 53,691 | 0 | 0 | 0 |
| 000006452 | Cleveland | TN | | 01/11/2006 | | 18,614 | 0 | 0 | 0 | 0 | 0 | 0 | 18,614 | 18,614 | 0 | 0 | 0 |
| 000006492 | SOUTHAVEN | MS | | 11/29/2005 | | 84,922 | 0 | 0 | 0 | 0 | 0 | 0 | 84,922 | 84,922 | 0 | 0 | 0 |
| 100000009 | YUCAIPA | CA | | 03/08/2006 | | 53,607 | 0 | 0 | 0 | 0 | 0 | 0 | 53,607 | 53,607 | 0 | 0 | 0 |
| 100000096 | OWINGS MILLS | MD | | 02/15/2006 | | 34,659 | 0 | 0 | 0 | 0 | 0 | 0 | 34,659 | 34,659 | 0 | 0 | 0 |
| 100000204 | SEATTLE | WA | | 02/15/2006 | | 38,718 | 0 | 0 | 0 | 0 | 0 | 0 | 38,718 | 38,718 | 0 | 0 | 0 |
| 100000261 | SAN BERNARDINO | CA | | 01/01/2007 | | 36,325 | 0 | 0 | 0 | 0 | 0 | 0 | 36,325 | 36,325 | 0 | 0 | 0 |
| 100000334 | OREGON | OR | | 07/26/2006 | | 8,371 | 0 | 0 | 0 | 0 | 0 | 0 | 8,371 | 8,371 | 0 | 0 | 0 |
| 100000477 | HOUSTON | TX | | 08/02/2006 | | 23,515 | 0 | 0 | 0 | 0 | 0 | 0 | 23,515 | 23,515 | 0 | 0 | 0 |
| 100000832 | MANCHESTER | NH | | 01/18/2007 | | 58,493 | 0 | 0 | 0 | 0 | 0 | 0 | 58,493 | 58,493 | 0 | 0 | 0 |
| 100000880 | PERRIS | CA | | 04/12/2007 | | 33,832 | 0 | 0 | 0 | 0 | 0 | 0 | 33,832 | 33,832 | 0 | 0 | 0 |
| 100000881 | SAN JACINTO | CA | | 04/12/2007 | | 30,969 | 0 | 0 | 0 | 0 | 0 | 0 | 30,969 | 30,969 | 0 | 0 | 0 |
| 100001109 | LITCHFIELD | CT | | 07/23/2007 | | 10,036 | 0 | 0 | 0 | 0 | 0 | 0 | 10,036 | 10,036 | 0 | 0 | 0 |
| 100001136 | SAN DIEGO | CA | | 07/19/2007 | | 35,434 | 0 | 0 | 0 | 0 | 0 | 0 | 35,434 | 35,434 | 0 | 0 | 0 |
| 100001194 | SUN VALLEY | CA | | 09/06/2007 | | 67,819 | 0 | 0 | 0 | 0 | 0 | 0 | 67,819 | 67,819 | 0 | 0 | 0 |
| 100001324 | SALINAS | CA | | 12/17/2007 | | 100,162 | 0 | 0 | 0 | 0 | 0 | 0 | 100,162 | 100,162 | 0 | 0 | 0 |
| 901000201 | ROCKY MOUNT | VA | | 04/11/2017 | | 84,891 | 0 | 0 | 0 | 0 | 0 | 0 | 84,891 | 84,891 | 0 | 0 | 0 |
| 901000234 | WOODBRIIDGE | VA | | 04/11/2017 | | 22,282 | 0 | 0 | 0 | 0 | 0 | 0 | 22,282 | 22,282 | 0 | 0 | 0 |
| 901000250 | BROOKLYN | NY | | 07/19/2011 | | 73,497 | 0 | 0 | 0 | 0 | 0 | 0 | 73,497 | 73,497 | 0 | 0 | 0 |
| 901000265 | CAMBRIDGE | MA | | 06/29/2011 | | 73,929 | 0 | 0 | 0 | 0 | 0 | 0 | 73,929 | 73,929 | 0 | 0 | 0 |
| 901000268 | MIDDLESEX | NJ | | 04/12/2017 | | 49,785 | 0 | 0 | 0 | 0 | 0 | 0 | 49,785 | 49,785 | 0 | 0 | 0 |
| 901000274 | DEL MAR | CA | | 07/15/2011 | | 79,946 | 0 | 0 | 0 | 0 | 0 | 0 | 79,946 | 79,946 | 0 | 0 | 0 |
| 901000298 | GULF BREEZE | FL | | 10/20/2011 | | 27,217 | 0 | 0 | 0 | 0 | 0 | 0 | 27,217 | 27,217 | 0 | 0 | 0 |
| 901000301 | ATLANTA | GA | | 10/20/2011 | | 29,908 | 0 | 0 | 0 | 0 | 0 | 0 | 29,908 | 29,908 | 0 | 0 | 0 |
| 901000304 | CHINO | CA | | 11/14/2011 | | 24,570 | 0 | 0 | 0 | 0 | 0 | 0 | 24,570 | 24,570 | 0 | 0 | 0 |
| 901000315 | MINNEAPOLIS | MN | | 12/28/2011 | | 28,750 | 0 | 0 | 0 | 0 | 0 | 0 | 28,750 | 28,750 | 0 | 0 | 0 |
| 901000340 | ATLANTA | GA | | 04/05/2012 | | 46,274 | 0 | 0 | 0 | 0 | 0 | 0 | 46,274 | 46,274 | 0 | 0 | 0 |
| 901000347 | CARY | NC | | 05/24/2012 | | 24,599 | 0 | 0 | 0 | 0 | 0 | 0 | 24,599 | 24,599 | 0 | 0 | 0 |
| 901000376 | ORTING | WA | | 10/11/2012 | | 109,828 | 0 | 0 | 0 | 0 | 0 | 0 | 109,828 | 109,828 | 0 | 0 | 0 |
| 901000378 | SAN FRANCISCO | CA | | 08/02/2012 | | 138,538 | 0 | 0 | 0 | 0 | 0 | 0 | 138,538 | 138,538 | 0 | 0 | 0 |
| 901000401 | LA PALMA | CA | | 08/01/2012 | | 63,347 | 0 | 0 | 0 | 0 | 0 | 0 | 63,347 | 63,347 | 0 | 0 | 0 |
| 901000402 | CERRITOS | CA | | 09/04/2012 | | 17,581 | 0 | 0 | 0 | 0 | 0 | 0 | 17,581 | 17,581 | 0 | 0 | 0 |
| 901000433 | ENGLEWOOD | CO | | 10/01/2012 | | 59,624 | 0 | 0 | 0 | 0 | 0 | 0 | 59,624 | 59,624 | 0 | 0 | 0 |

E02.1

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|--------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 901000460 | FLUSHING | NY | | 04/09/2013 | | 104,197 | 0 | 0 | 0 | 0 | 0 | 0 | 104,197 | 104,197 | 0 | 0 | 0 |
| 901000474 | RANCHO DOMINGUEZ | CA | | 12/14/2012 | | 22,501 | 0 | 0 | 0 | 0 | 0 | 0 | 22,501 | 22,501 | 0 | 0 | 0 |
| 901000484 | ASTORIA | NY | | 02/27/2013 | | 86,334 | 0 | 0 | 0 | 0 | 0 | 0 | 86,334 | 86,334 | 0 | 0 | 0 |
| 901000493 | WALNUT | CA | | 01/31/2013 | | 21,636 | 0 | 0 | 0 | 0 | 0 | 0 | 21,636 | 21,636 | 0 | 0 | 0 |
| 901000495 | SHAKOPEE | MIN. | | 03/18/2013 | | 41,284 | 0 | 0 | 0 | 0 | 0 | 0 | 41,284 | 41,284 | 0 | 0 | 0 |
| 901000506 | PEMBROKE PINES | FL | | 03/01/2013 | | 32,338 | 0 | 0 | 0 | 0 | 0 | 0 | 32,338 | 32,338 | 0 | 0 | 0 |
| 901000508 | FAYETTEVILLE | NC | | 03/20/2013 | | 111,175 | 0 | 0 | 0 | 0 | 0 | 0 | 111,175 | 111,175 | 0 | 0 | 0 |
| 901000550 | QUEENS | NY | | 04/25/2013 | | 53,688 | 0 | 0 | 0 | 0 | 0 | 0 | 53,688 | 53,688 | 0 | 0 | 0 |
| 901000552 | SANTEE | CA | | 05/30/2013 | | 32,554 | 0 | 0 | 0 | 0 | 0 | 0 | 32,554 | 32,554 | 0 | 0 | 0 |
| 901000560 | MIDDLEBURG HEIGHTS | OH | | 04/30/2013 | | 38,160 | 0 | 0 | 0 | 0 | 0 | 0 | 38,160 | 38,160 | 0 | 0 | 0 |
| 901000562 | GERMANTOWN | MD | | 07/01/2013 | | 145,066 | 0 | 0 | 0 | 0 | 0 | 0 | 145,066 | 145,066 | 0 | 0 | 0 |
| 901000563 | SAN DIEGO | CA | | 05/23/2013 | | 30,948 | 0 | 0 | 0 | 0 | 0 | 0 | 30,948 | 30,948 | 0 | 0 | 0 |
| 901000566 | QUINCY | MA | | 06/03/2013 | | 112,643 | 0 | 0 | 0 | 0 | 0 | 0 | 112,643 | 112,643 | 0 | 0 | 0 |
| 901000567 | CENTENNIAL | CO | | 05/31/2013 | | 21,192 | 0 | 0 | 0 | 0 | 0 | 0 | 21,192 | 21,192 | 0 | 0 | 0 |
| 901000582 | ESCONDIDO | CA | | 06/26/2013 | | 105,055 | 0 | 0 | 0 | 0 | 0 | 0 | 105,055 | 105,055 | 0 | 0 | 0 |
| 901000585 | STERLING | VA | | 07/31/2013 | | 32,468 | 0 | 0 | 0 | 0 | 0 | 0 | 32,468 | 32,468 | 0 | 0 | 0 |
| 901000607 | GARDEN GROVE | CA | | 08/30/2013 | | 50,690 | 0 | 0 | 0 | 0 | 0 | 0 | 50,690 | 50,690 | 0 | 0 | 0 |
| 901000618 | MEMPHIS | TN | | 07/31/2013 | | 33,597 | 0 | 0 | 0 | 0 | 0 | 0 | 33,597 | 33,597 | 0 | 0 | 0 |
| 901000626 | TORRANCE | CA | | 09/26/2013 | | 25,974 | 0 | 0 | 0 | 0 | 0 | 0 | 25,974 | 25,974 | 0 | 0 | 0 |
| 901000627 | New Port Richey | FL | | 02/05/2015 | | 37,193 | 0 | 0 | 0 | 0 | 0 | 0 | 37,193 | 37,193 | 0 | 0 | 0 |
| 901000628 | PINELLAS PARK | FL | | 10/07/2013 | | 49,432 | 0 | 0 | 0 | 0 | 0 | 0 | 49,432 | 49,432 | 0 | 0 | 0 |
| 901000632 | WASHINGTON | DC | | 09/18/2013 | | 39,984 | 0 | 0 | 0 | 0 | 0 | 0 | 39,984 | 39,984 | 0 | 0 | 0 |
| 901000653 | HANOVER | MD | | 12/06/2013 | | 55,360 | 0 | 0 | 0 | 0 | 0 | 0 | 55,360 | 55,360 | 0 | 0 | 0 |
| 901000654 | OMAHA | NE | | 12/18/2013 | | 88,168 | 0 | 0 | 0 | 0 | 0 | 0 | 88,168 | 88,168 | 0 | 0 | 0 |
| 901000657 | WOOLWICH | NJ | | 11/27/2013 | | 27,806 | 0 | 0 | 0 | 0 | 0 | 0 | 27,806 | 27,806 | 0 | 0 | 0 |
| 901000666 | AVON | CT | | 12/12/2013 | | 34,535 | 0 | 0 | 0 | 0 | 0 | 0 | 34,535 | 34,535 | 0 | 0 | 0 |
| 901000672 | HOUSTON | TX | | 11/26/2013 | | 102,125 | 0 | 0 | 0 | 0 | 0 | 0 | 102,125 | 102,125 | 0 | 0 | 0 |
| 901000673 | Beltsville | MD | | 04/01/2014 | | 62,585 | 0 | 0 | 0 | 0 | 0 | 0 | 62,585 | 62,585 | 0 | 0 | 0 |
| 901000674 | Gaithersburg | MD | | 04/09/2014 | | 23,841 | 0 | 0 | 0 | 0 | 0 | 0 | 23,841 | 23,841 | 0 | 0 | 0 |
| 901000684 | VIRGINIA BEACH | VA | | 12/12/2013 | | 28,389 | 0 | 0 | 0 | 0 | 0 | 0 | 28,389 | 28,389 | 0 | 0 | 0 |
| 901000700 | ST. LOUIS | MO | | 02/14/2014 | | 45,945 | 0 | 0 | 0 | 0 | 0 | 0 | 45,945 | 45,945 | 0 | 0 | 0 |
| 901000707 | PARKER | CO | | 02/19/2014 | | 33,016 | 0 | 0 | 0 | 0 | 0 | 0 | 33,016 | 33,016 | 0 | 0 | 0 |
| 901000718 | LOS ANGELES | CA | | 03/07/2014 | | 27,471 | 0 | 0 | 0 | 0 | 0 | 0 | 27,471 | 27,471 | 0 | 0 | 0 |
| 901000720 | CORONA | CA | | 02/27/2014 | | 103,879 | 0 | 0 | 0 | 0 | 0 | 0 | 103,879 | 103,879 | 0 | 0 | 0 |
| 901000725 | Falmouth | MA | | 04/29/2014 | | 48,019 | 0 | 0 | 0 | 0 | 0 | 0 | 48,019 | 48,019 | 0 | 0 | 0 |
| 901000732 | Las Vegas | NV | | 04/11/2014 | | 70,997 | 0 | 0 | 0 | 0 | 0 | 0 | 70,997 | 70,997 | 0 | 0 | 0 |
| 901000734 | Germantown | MD | | 05/22/2014 | | 81,588 | 0 | 0 | 0 | 0 | 0 | 0 | 81,588 | 81,588 | 0 | 0 | 0 |
| 901000735 | Plantation | FL | | 04/09/2014 | | 60,891 | 0 | 0 | 0 | 0 | 0 | 0 | 60,891 | 60,891 | 0 | 0 | 0 |
| 901000740 | Puyallup | WA | | 04/24/2014 | | 17,572 | 0 | 0 | 0 | 0 | 0 | 0 | 17,572 | 17,572 | 0 | 0 | 0 |
| 901000745 | Newark | CA | | 03/28/2014 | | 39,403 | 0 | 0 | 0 | 0 | 0 | 0 | 39,403 | 39,403 | 0 | 0 | 0 |
| 901000747 | Berea | OH | | 08/18/2014 | | 28,916 | 0 | 0 | 0 | 0 | 0 | 0 | 28,916 | 28,916 | 0 | 0 | 0 |
| 901000748 | Cedar Park | TX | | 06/18/2014 | | 14,094 | 0 | 0 | 0 | 0 | 0 | 0 | 14,094 | 14,094 | 0 | 0 | 0 |
| 901000755 | Woodbury | MIN. | | 07/03/2014 | | 87,940 | 0 | 0 | 0 | 0 | 0 | 0 | 87,940 | 87,940 | 0 | 0 | 0 |
| 901000756 | Vestavia Hills | AL | | 08/06/2014 | | 37,012 | 0 | 0 | 0 | 0 | 0 | 0 | 37,012 | 37,012 | 0 | 0 | 0 |
| 901000769 | Las Vegas | NV | | 06/13/2014 | | 54,355 | 0 | 0 | 0 | 0 | 0 | 0 | 54,355 | 54,355 | 0 | 0 | 0 |
| 901000772 | Atlanta | GA | | 07/25/2014 | | 23,617 | 0 | 0 | 0 | 0 | 0 | 0 | 23,617 | 23,617 | 0 | 0 | 0 |
| 901000780 | Los Alamitos | CA | | 07/01/2014 | | 17,381 | 0 | 0 | 0 | 0 | 0 | 0 | 17,381 | 17,381 | 0 | 0 | 0 |
| 901000797 | Seattle | WA | | 07/16/2014 | | 53,469 | 0 | 0 | 0 | 0 | 0 | 0 | 53,469 | 53,469 | 0 | 0 | 0 |
| 901000802 | McLean | VA | | 09/11/2014 | | 193,198 | 0 | 0 | 0 | 0 | 0 | 0 | 193,198 | 193,198 | 0 | 0 | 0 |
| 901000829 | Winston-Salem | NC | | 11/25/2014 | | 217,740 | 0 | 0 | 0 | 0 | 0 | 0 | 217,740 | 217,740 | 0 | 0 | 0 |
| 901000833 | Woodbury | MIN. | | 09/05/2014 | | 38,236 | 0 | 0 | 0 | 0 | 0 | 0 | 38,236 | 38,236 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|-----------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 90100834 | Woodbury | MINN. | | 09/05/2014 | | 47,233 | 0 | 0 | 0 | 0 | 0 | 0 | 47,233 | 47,233 | 0 | 0 | 0 |
| 90100839 | St. Charles | ILL. | | 11/07/2014 | | 102,681 | 0 | 0 | 0 | 0 | 0 | 0 | 102,681 | 102,681 | 0 | 0 | 0 |
| 90100859 | Kirkland | WA | | 11/20/2014 | | 29,152 | 0 | 0 | 0 | 0 | 0 | 0 | 29,152 | 29,152 | 0 | 0 | 0 |
| 90100867 | Foley | AL | | 11/12/2014 | | 77,288 | 0 | 0 | 0 | 0 | 0 | 0 | 77,288 | 77,288 | 0 | 0 | 0 |
| 90100873 | Cincinnati | OH | | 12/02/2014 | | 50,324 | 0 | 0 | 0 | 0 | 0 | 0 | 50,324 | 50,324 | 0 | 0 | 0 |
| 90100875 | Newport | RI | | 11/25/2014 | | 19,499 | 0 | 0 | 0 | 0 | 0 | 0 | 19,499 | 19,499 | 0 | 0 | 0 |
| 90100876 | Chicago | IL | | 12/17/2014 | | 29,765 | 0 | 0 | 0 | 0 | 0 | 0 | 29,765 | 29,765 | 0 | 0 | 0 |
| 90100880 | WESTMINSTER | CA | | 01/16/2015 | | 28,488 | 0 | 0 | 0 | 0 | 0 | 0 | 28,488 | 28,488 | 0 | 0 | 0 |
| 90100889 | Seattle | WA | | 12/19/2014 | | 31,827 | 0 | 0 | 0 | 0 | 0 | 0 | 31,827 | 31,827 | 0 | 0 | 0 |
| 90100907 | Clackamas | OR | | 02/02/2015 | | 83,864 | 0 | 0 | 0 | 0 | 0 | 0 | 83,864 | 83,864 | 0 | 0 | 0 |
| 90100908 | TULATIN | OR | | 02/04/2015 | | 50,318 | 0 | 0 | 0 | 0 | 0 | 0 | 50,318 | 50,318 | 0 | 0 | 0 |
| 90100912 | Birmingham | AL | | 03/24/2015 | | 145,507 | 0 | 0 | 0 | 0 | 0 | 0 | 145,507 | 145,507 | 0 | 0 | 0 |
| 90100916 | Madison | AL | | 03/17/2015 | | 44,235 | 0 | 0 | 0 | 0 | 0 | 0 | 44,235 | 44,235 | 0 | 0 | 0 |
| 90100917 | West Chester | PA | | 03/31/2015 | | 34,702 | 0 | 0 | 0 | 0 | 0 | 0 | 34,702 | 34,702 | 0 | 0 | 0 |
| 90100918 | Twinsburg | OH | | 05/29/2015 | | 23,288 | 0 | 0 | 0 | 0 | 0 | 0 | 23,288 | 23,288 | 0 | 0 | 0 |
| 90100921 | Chandler | AZ | | 04/17/2015 | | 10,755 | 0 | 0 | 0 | 0 | 0 | 0 | 10,755 | 10,755 | 0 | 0 | 0 |
| 90100925 | Westminister | CO | | 03/12/2015 | | 38,168 | 0 | 0 | 0 | 0 | 0 | 0 | 38,168 | 38,168 | 0 | 0 | 0 |
| 90100938 | Richmond | VA | | 08/10/2015 | | 38,649 | 0 | 0 | 0 | 0 | 0 | 0 | 38,649 | 38,649 | 0 | 0 | 0 |
| 90100947 | Little Rock | AR | | 07/31/2015 | | 14,356 | 0 | 0 | 0 | 0 | 0 | 0 | 14,356 | 14,356 | 0 | 0 | 0 |
| 90100948 | Inglewood | CA | | 06/01/2015 | | 48,172 | 0 | 0 | 0 | 0 | 0 | 0 | 48,172 | 48,172 | 0 | 0 | 0 |
| 90100955 | Vernon | CA | | 06/01/2015 | | 15,885 | 0 | 0 | 0 | 0 | 0 | 0 | 15,885 | 15,885 | 0 | 0 | 0 |
| 90100958 | Rochester Hills | MI | | 08/21/2015 | | 36,711 | 0 | 0 | 0 | 0 | 0 | 0 | 36,711 | 36,711 | 0 | 0 | 0 |
| 90100963 | Washington | DC | | 04/10/2015 | | 8,593 | 0 | 0 | 0 | 0 | 0 | 0 | 8,593 | 8,593 | 0 | 0 | 0 |
| 90100967 | Melrose Park | IL | | 07/30/2015 | | 32,187 | 0 | 0 | 0 | 0 | 0 | 0 | 32,187 | 32,187 | 0 | 0 | 0 |
| 90100968 | JACKSONVILLE | FL | | 05/15/2015 | | 57,152 | 0 | 0 | 0 | 0 | 0 | 0 | 57,152 | 57,152 | 0 | 0 | 0 |
| 90100980 | Largo | FL | | 05/27/2015 | | 16,453 | 0 | 0 | 0 | 0 | 0 | 0 | 16,453 | 16,453 | 0 | 0 | 0 |
| 90100983 | Northville | MI | | 06/30/2015 | | 24,095 | 0 | 0 | 0 | 0 | 0 | 0 | 24,095 | 24,095 | 0 | 0 | 0 |
| 90100987 | Corona | CA | | 07/01/2015 | | 16,358 | 0 | 0 | 0 | 0 | 0 | 0 | 16,358 | 16,358 | 0 | 0 | 0 |
| 90100989 | Miami | FL | | 11/02/2015 | | 41,339 | 0 | 0 | 0 | 0 | 0 | 0 | 41,339 | 41,339 | 0 | 0 | 0 |
| 90100991 | Arlington | TX | | 06/18/2015 | | 22,161 | 0 | 0 | 0 | 0 | 0 | 0 | 22,161 | 22,161 | 0 | 0 | 0 |
| 90100997 | Creve Couer | MO | | 07/15/2015 | | 30,650 | 0 | 0 | 0 | 0 | 0 | 0 | 30,650 | 30,650 | 0 | 0 | 0 |
| 90100100 | Ridley Township | PA | | 07/31/2015 | | 26,039 | 0 | 0 | 0 | 0 | 0 | 0 | 26,039 | 26,039 | 0 | 0 | 0 |
| 90100105 | Chicago | IL | | 06/30/2015 | | 50,277 | 0 | 0 | 0 | 0 | 0 | 0 | 50,277 | 50,277 | 0 | 0 | 0 |
| 90100106 | Chicago | IL | | 08/11/2015 | | 23,007 | 0 | 0 | 0 | 0 | 0 | 0 | 23,007 | 23,007 | 0 | 0 | 0 |
| 901001010 | NASHVILLE | TN | | 04/11/2017 | | 70,556 | 0 | 0 | 0 | 0 | 0 | 0 | 70,556 | 70,556 | 0 | 0 | 0 |
| 901001011 | Oak Park | IL | | 09/30/2015 | | 12,605 | 0 | 0 | 0 | 0 | 0 | 0 | 12,605 | 12,605 | 0 | 0 | 0 |
| 901001012 | Hendersonville | TN | | 09/08/2015 | | 41,322 | 0 | 0 | 0 | 0 | 0 | 0 | 41,322 | 41,322 | 0 | 0 | 0 |
| 901001016 | Chantilly | VA | | 08/31/2015 | | 21,708 | 0 | 0 | 0 | 0 | 0 | 0 | 21,708 | 21,708 | 0 | 0 | 0 |
| 901001022 | Des Moines | IA | | 11/30/2015 | | 29,411 | 0 | 0 | 0 | 0 | 0 | 0 | 29,411 | 29,411 | 0 | 0 | 0 |
| 901001024 | Santa Monica | CA | | 10/14/2015 | | 20,712 | 0 | 0 | 0 | 0 | 0 | 0 | 20,712 | 20,712 | 0 | 0 | 0 |
| 901001026 | LOUISVILLE | KY | | 09/16/2015 | | 25,673 | 0 | 0 | 0 | 0 | 0 | 0 | 25,673 | 25,673 | 0 | 0 | 0 |
| 901001034 | San Marcos | TX | | 12/04/2015 | | 17,277 | 0 | 0 | 0 | 0 | 0 | 0 | 17,277 | 17,277 | 0 | 0 | 0 |
| 901001044 | Tigard | OR | | 12/29/2015 | | 81,546 | 0 | 0 | 0 | 0 | 0 | 0 | 81,546 | 81,546 | 0 | 0 | 0 |
| 901001046 | Houston | TX | | 10/30/2015 | | 18,279 | 0 | 0 | 0 | 0 | 0 | 0 | 18,279 | 18,279 | 0 | 0 | 0 |
| 901001048 | Harrisburg | NC | | 01/29/2016 | | 49,623 | 0 | 0 | 0 | 0 | 0 | 0 | 49,623 | 49,623 | 0 | 0 | 0 |
| 901001050 | Indio | CA | | 10/30/2015 | | 59,153 | 0 | 0 | 0 | 0 | 0 | 0 | 59,153 | 59,153 | 0 | 0 | 0 |
| 901001052 | Scottsdale | AZ | | 11/04/2015 | | 26,082 | 0 | 0 | 0 | 0 | 0 | 0 | 26,082 | 26,082 | 0 | 0 | 0 |
| 901001071 | Englewood | CO | | 11/20/2015 | | 31,679 | 0 | 0 | 0 | 0 | 0 | 0 | 31,679 | 31,679 | 0 | 0 | 0 |
| 901001076 | Wyomissing | PA | | 04/08/2016 | | 32,906 | 0 | 0 | 0 | 0 | 0 | 0 | 32,906 | 32,906 | 0 | 0 | 0 |
| 901001087 | Berwyn | IL | | 12/11/2015 | | 11,825 | 0 | 0 | 0 | 0 | 0 | 0 | 11,825 | 11,825 | 0 | 0 | 0 |
| 901001090 | Pleasanton | CA | | 01/29/2016 | | 91,161 | 0 | 0 | 0 | 0 | 0 | 0 | 91,161 | 91,161 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|-----------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--|--------------------------|--|---|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| 901001105 | Wyomissing | PA | | 04/15/2016 | | 50,763 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,763 | 50,763 | 0 | 0 |
| 901001106 | Shoreline | WA | | 05/02/2016 | | 104,414 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 104,414 | 104,414 | 0 | 0 |
| 901001113 | West Chester | OH | | 04/11/2016 | | 42,304 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 42,304 | 42,304 | 0 | 0 |
| 901001114 | Saint Paul | MN | | 03/01/2016 | | 375,278 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 375,278 | 375,278 | 0 | 0 |
| 901001118 | Charlotte | NC | | 04/26/2016 | | 52,338 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,338 | 52,338 | 0 | 0 |
| 901001123 | San Jose | CA | | 04/18/2016 | | 27,328 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 27,328 | 27,328 | 0 | 0 |
| 901001128 | Vestavia Hills | AL | | 10/06/2016 | | 62,085 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 62,085 | 62,085 | 0 | 0 |
| 901001136 | Burbank | CA | | 06/01/2016 | | 36,387 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 36,387 | 36,387 | 0 | 0 |
| 901001142 | Deerfield Beach | FL | | 01/11/2017 | | 90,878 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 90,878 | 90,878 | 0 | 0 |
| 901001145 | Santa Monica | CA | | 07/28/2016 | | 31,120 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31,120 | 31,120 | 0 | 0 |
| 901001147 | University Park | IL | | 07/29/2016 | | 29,915 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 29,915 | 29,915 | 0 | 0 |
| 901001149 | Newington | VA | | 11/01/2016 | | 50,108 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 50,108 | 50,108 | 0 | 0 |
| 901001152 | Exton | PA | | 08/10/2016 | | 41,933 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 41,933 | 41,933 | 0 | 0 |
| 901001154 | North Aurora | IL | | 08/18/2016 | | 39,138 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,138 | 39,138 | 0 | 0 |
| 901001158 | Northlake | IL | | 08/23/2016 | | 12,941 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,941 | 12,941 | 0 | 0 |
| 901001170 | Kent | WA | | 10/07/2016 | | 33,172 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 33,172 | 33,172 | 0 | 0 |
| 901001189 | Chicago | IL | | 11/23/2016 | | 16,463 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 16,463 | 16,463 | 0 | 0 |
| 901001208 | Draper | UT | | 01/25/2017 | | 23,897 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,897 | 23,897 | 0 | 0 |
| 901001222 | New Castle | DE | | 01/31/2017 | | 17,597 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17,597 | 17,597 | 0 | 0 |
| 901001225 | Cincinnati | OH | | 12/30/2016 | | 21,547 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,547 | 21,547 | 0 | 0 |
| 901001226 | Las Vegas | NV | | 02/01/2017 | | 30,586 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,586 | 30,586 | 0 | 0 |
| 901001230 | Centreville | VA | | 03/17/2017 | | 89,692 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 89,692 | 89,692 | 0 | 0 |
| 901001245 | Portland | OR | | 03/06/2017 | | 37,107 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,107 | 37,107 | 0 | 0 |
| 901001250 | Belleville | MI | | 03/30/2017 | | 22,414 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,414 | 22,414 | 0 | 0 |
| 901001255 | Greenville | SC | | 02/28/2017 | | 51,514 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 51,514 | 51,514 | 0 | 0 |
| 901001257 | Florence | KY | | 03/16/2017 | | 12,403 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 12,403 | 12,403 | 0 | 0 |
| 901001261 | Upper Arlington | OH | | 07/26/2017 | | 37,768 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37,768 | 37,768 | 0 | 0 |
| 901001276 | Pensacola | FL | | 04/27/2017 | | 70,609 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70,609 | 70,609 | 0 | 0 |
| 901001282 | Marlton | NJ | | 05/24/2017 | | 25,465 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 25,465 | 25,465 | 0 | 0 |
| 901001283 | Rohnert Park | CA | | 06/15/2017 | | 23,267 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,267 | 23,267 | 0 | 0 |
| 901001291 | Alpharetta | GA | | 05/18/2017 | | 23,338 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 23,338 | 23,338 | 0 | 0 |
| 901001293 | Plano | TX | | 06/07/2017 | | 67,051 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 67,051 | 67,051 | 0 | 0 |
| 901001297 | Orlando | FL | | 07/10/2017 | | 52,223 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,223 | 52,223 | 0 | 0 |
| 901001303 | Snellville | GA | | 10/11/2017 | | 47,183 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 47,183 | 47,183 | 0 | 0 |
| 901001307 | Gaithersburg | MD | | 05/23/2017 | | 58,596 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 58,596 | 58,596 | 0 | 0 |
| 901001308 | Lodi | CA | | 05/31/2017 | | 64,957 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 64,957 | 64,957 | 0 | 0 |
| 901001311 | Farmingdale | NY | | 05/24/2017 | | 21,105 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,105 | 21,105 | 0 | 0 |
| 901001314 | Phoenixville | PA | | 06/09/2017 | | 18,807 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18,807 | 18,807 | 0 | 0 |
| 901001318 | West Jordan | UT | | 06/02/2017 | | 21,318 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 21,318 | 21,318 | 0 | 0 |
| 901001321 | Shoreview | MN | | 06/05/2017 | | 85,858 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 85,858 | 85,858 | 0 | 0 |
| 901001323 | Highlands | CO | | 06/20/2017 | | 13,808 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,808 | 13,808 | 0 | 0 |
| 901001324 | Odenton | MD | | 05/19/2017 | | 30,514 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 30,514 | 30,514 | 0 | 0 |
| 901001330 | Carlsbad | CA | | 06/29/2017 | | 7,872 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,872 | 7,872 | 0 | 0 |
| 901001338 | Oakdale | MN | | 08/10/2017 | | 26,503 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26,503 | 26,503 | 0 | 0 |
| 901001385 | Rosedale | MD | | 12/14/2017 | | 28,288 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28,288 | 28,288 | 0 | 0 |
| 901001392 | Creve Coeur | MO | | 11/13/2017 | | 52,898 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 52,898 | 52,898 | 0 | 0 |
| 901001408 | Villa Park | IL | | 12/20/2017 | | 22,864 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 22,864 | 22,864 | 0 | 0 |
| 901001411 | Chaska | MN | | 12/19/2017 | | 53,864 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 53,864 | 53,864 | 0 | 0 |
| 901001414 | Austin | TX | | 11/28/2017 | | 19,769 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 19,769 | 19,769 | 0 | 0 |
| 901001429 | Dallas | TX | | 04/10/2018 | | 39,798 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 39,798 | 39,798 | 0 | 0 |
| 901001437 | Denver | CO | | 02/23/2018 | | 56,093 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56,093 | 56,093 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|-----------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 901001451 | Hillsboro | OR | | 01/26/2018 | | 66,348 | 0 | 0 | 0 | 0 | 0 | 0 | 66,348 | 66,348 | 0 | 0 | 0 |
| 901001453 | Thousand Oaks | CA | | 02/27/2018 | | 9,137 | 0 | 0 | 0 | 0 | 0 | 0 | 9,137 | 9,137 | 0 | 0 | 0 |
| 901001455 | Minneapolis | MN | | 04/19/2018 | | 69,705 | 0 | 0 | 0 | 0 | 0 | 0 | 69,705 | 69,705 | 0 | 0 | 0 |
| 901001459 | Farmers Branch | TX | | 03/29/2018 | | 38,273 | 0 | 0 | 0 | 0 | 0 | 0 | 38,273 | 38,273 | 0 | 0 | 0 |
| 901001466 | Denver | CO | | 03/15/2018 | | 33,323 | 0 | 0 | 0 | 0 | 0 | 0 | 33,323 | 33,323 | 0 | 0 | 0 |
| 901001469 | Varico | FL | | 04/09/2018 | | 15,560 | 0 | 0 | 0 | 0 | 0 | 0 | 15,560 | 15,560 | 0 | 0 | 0 |
| 901001473 | Cary | NC | | 04/12/2018 | | 101,491 | 0 | 0 | 0 | 0 | 0 | 0 | 101,491 | 101,491 | 0 | 0 | 0 |
| 901001474 | Cary | NC | | 04/12/2018 | | 42,834 | 0 | 0 | 0 | 0 | 0 | 0 | 42,834 | 42,834 | 0 | 0 | 0 |
| 901001475 | Bethesda | MD | | 04/19/2018 | | 26,138 | 0 | 0 | 0 | 0 | 0 | 0 | 26,138 | 26,138 | 0 | 0 | 0 |
| 901001477 | Chesterfield | MI | | 04/09/2018 | | 31,057 | 0 | 0 | 0 | 0 | 0 | 0 | 31,057 | 31,057 | 0 | 0 | 0 |
| 901001480 | Duluth | GA | | 03/29/2018 | | 13,408 | 0 | 0 | 0 | 0 | 0 | 0 | 13,408 | 13,408 | 0 | 0 | 0 |
| 901001482 | Washington | DC | | 04/12/2018 | | 30,774 | 0 | 0 | 0 | 0 | 0 | 0 | 30,774 | 30,774 | 0 | 0 | 0 |
| 901001483 | Wheeling | IL | | 06/06/2018 | | 29,455 | 0 | 0 | 0 | 0 | 0 | 0 | 29,455 | 29,455 | 0 | 0 | 0 |
| 901001486 | St. Louis | MO | | 04/12/2018 | | 9,385 | 0 | 0 | 0 | 0 | 0 | 0 | 9,385 | 9,385 | 0 | 0 | 0 |
| 901001488 | Indianola | IA | | 07/31/2018 | | 21,381 | 0 | 0 | 0 | 0 | 0 | 0 | 21,381 | 21,381 | 0 | 0 | 0 |
| 901001493 | Farmingdale | NY | | 04/11/2018 | | 66,704 | 0 | 0 | 0 | 0 | 0 | 0 | 66,704 | 66,704 | 0 | 0 | 0 |
| 901001495 | Shokopee | MN | | 04/06/2018 | | 52,663 | 0 | 0 | 0 | 0 | 0 | 0 | 52,663 | 52,663 | 0 | 0 | 0 |
| 901001498 | Thornton | CO | | 05/18/2018 | | 36,793 | 0 | 0 | 0 | 0 | 0 | 0 | 36,793 | 36,793 | 0 | 0 | 0 |
| 901001516 | Memphis | TN | | 05/11/2018 | | 18,662 | 0 | 0 | 0 | 0 | 0 | 0 | 18,662 | 18,662 | 0 | 0 | 0 |
| 901001517 | Glasgow | DE | | 05/25/2018 | | 78,048 | 0 | 0 | 0 | 0 | 0 | 0 | 78,048 | 78,048 | 0 | 0 | 0 |
| 901001521 | Farmers Branch | TX | | 05/09/2018 | | 60,300 | 0 | 0 | 0 | 0 | 0 | 0 | 60,300 | 60,300 | 0 | 0 | 0 |
| 901001523 | Lone Tree | CO | | 05/30/2018 | | 20,739 | 0 | 0 | 0 | 0 | 0 | 0 | 20,739 | 20,739 | 0 | 0 | 0 |
| 901001524 | Williamsburg | VA | | 08/06/2018 | | 17,590 | 0 | 0 | 0 | 0 | 0 | 0 | 17,590 | 17,590 | 0 | 0 | 0 |
| 901001526 | Woods Cross | UT | | 06/04/2018 | | 15,693 | 0 | 0 | 0 | 0 | 0 | 0 | 15,693 | 15,693 | 0 | 0 | 0 |
| 901001531 | Winchester | CA | | 06/12/2018 | | 12,826 | 0 | 0 | 0 | 0 | 0 | 0 | 12,826 | 12,826 | 0 | 0 | 0 |
| 901001532 | League City | TX | | 06/28/2018 | | 21,296 | 0 | 0 | 0 | 0 | 0 | 0 | 21,296 | 21,296 | 0 | 0 | 0 |
| 901001535 | Jacksonville | FL | | 06/22/2018 | | 99,223 | 0 | 0 | 0 | 0 | 0 | 0 | 99,223 | 99,223 | 0 | 0 | 0 |
| 901001540 | Silverdale | WA | | 06/14/2018 | | 52,941 | 0 | 0 | 0 | 0 | 0 | 0 | 52,941 | 52,941 | 0 | 0 | 0 |
| 901001542 | Seattle | WA | | 06/14/2018 | | 26,724 | 0 | 0 | 0 | 0 | 0 | 0 | 26,724 | 26,724 | 0 | 0 | 0 |
| 901001543 | Cypress | TX | | 06/18/2018 | | 19,821 | 0 | 0 | 0 | 0 | 0 | 0 | 19,821 | 19,821 | 0 | 0 | 0 |
| 901001551 | New York | NY | | 07/03/2018 | | 232,173 | 0 | 0 | 0 | 0 | 0 | 0 | 232,173 | 232,173 | 0 | 0 | 0 |
| 901001569 | Chapel Hill | NC | | 09/11/2018 | | 31,159 | 0 | 0 | 0 | 0 | 0 | 0 | 31,159 | 31,159 | 0 | 0 | 0 |
| 901001573 | PORTLAND | OR | | 10/31/2018 | | 86,150 | 0 | 0 | 0 | 0 | 0 | 0 | 86,150 | 86,150 | 0 | 0 | 0 |
| 901001575 | Portland | OR | | 10/31/2018 | | 64,264 | 0 | 0 | 0 | 0 | 0 | 0 | 64,264 | 64,264 | 0 | 0 | 0 |
| 901001588 | Amityville | NY | | 10/23/2018 | | 19,573 | 0 | 0 | 0 | 0 | 0 | 0 | 19,573 | 19,573 | 0 | 0 | 0 |
| 901001592 | Berwyn | IL | | 11/21/2018 | | 34,586 | 0 | 0 | 0 | 0 | 0 | 0 | 34,586 | 34,586 | 0 | 0 | 0 |
| 901001593 | Berwyn | IL | | 11/21/2018 | | 3,272 | 0 | 0 | 0 | 0 | 0 | 0 | 3,272 | 3,272 | 0 | 0 | 0 |
| 901001594 | Berwyn | IL | | 11/21/2018 | | 24,467 | 0 | 0 | 0 | 0 | 0 | 0 | 24,467 | 24,467 | 0 | 0 | 0 |
| 901001612 | Cambridge | MA | | 10/10/2018 | | 31,002 | 0 | 0 | 0 | 0 | 0 | 0 | 31,002 | 31,002 | 0 | 0 | 0 |
| 901001616 | San Carlos | CA | | 10/26/2018 | | 13,699 | 0 | 0 | 0 | 0 | 0 | 0 | 13,699 | 13,699 | 0 | 0 | 0 |
| 901001631 | Richmond | VA | | 01/17/2019 | | 25,558 | 0 | 0 | 0 | 0 | 0 | 0 | 25,558 | 25,558 | 0 | 0 | 0 |
| 901001717 | Arvada | CO | | 01/30/2019 | | 16,886 | 0 | 0 | 0 | 0 | 0 | 0 | 16,886 | 16,886 | 0 | 0 | 0 |
| 901001721 | Mesa | AZ | | 01/16/2019 | | 10,878 | 0 | 0 | 0 | 0 | 0 | 0 | 10,878 | 10,878 | 0 | 0 | 0 |
| 901001732 | Reno | NV | | 02/22/2019 | | 55,623 | 0 | 0 | 0 | 0 | 0 | 0 | 55,623 | 55,623 | 0 | 0 | 0 |
| 901001795 | VALLEY VIEW | OH | | 06/27/2019 | | 64,973 | 0 | 0 | 0 | 0 | 0 | 0 | 64,973 | 64,973 | 0 | 0 | 0 |
| 901001801 | Bellaire | TX | | 07/22/2019 | | 13,915 | 0 | 0 | 0 | 0 | 0 | 0 | 13,915 | 13,915 | 0 | 0 | 0 |
| 901001802 | Jacksonville | FL | | 07/02/2019 | | 16,647 | 0 | 0 | 0 | 0 | 0 | 0 | 16,647 | 16,647 | 0 | 0 | 0 |
| 901001805 | Flower Mound | TX | | 08/08/2019 | | 32,168 | 0 | 0 | 0 | 0 | 0 | 0 | 32,168 | 32,168 | 0 | 0 | 0 |
| 901001808 | Vadnais Heights | MN | | 08/01/2019 | | 20,649 | 0 | 0 | 0 | 0 | 0 | 0 | 20,649 | 20,649 | 0 | 0 | 0 |
| 901001809 | Jacksonville | FL | | 07/16/2019 | | 10,944 | 0 | 0 | 0 | 0 | 0 | 0 | 10,944 | 10,944 | 0 | 0 | 0 |
| 901001810 | Bronx | NY | | 12/31/2019 | | 43,000 | 0 | 0 | 0 | 0 | 0 | 0 | 43,000 | 43,000 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|-----------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 901001816 | Virginia Beach | VA | | 10/29/2019 | | 27,518 | 0 | 0 | 0 | 0 | 0 | 0 | 27,518 | 27,518 | 0 | 0 | 0 |
| 901001817 | Chesapeake | VA | | 10/29/2019 | | 6,254 | 0 | 0 | 0 | 0 | 0 | 0 | 6,254 | 6,254 | 0 | 0 | 0 |
| 901001818 | Novato | CA | | 08/22/2019 | | 24,608 | 0 | 0 | 0 | 0 | 0 | 0 | 24,608 | 24,608 | 0 | 0 | 0 |
| 901001819 | Walla Walla | WA | | 08/09/2019 | | 17,472 | 0 | 0 | 0 | 0 | 0 | 0 | 17,472 | 17,472 | 0 | 0 | 0 |
| 901001825 | Dallas | TX | | 09/19/2019 | | 35,077 | 0 | 0 | 0 | 0 | 0 | 0 | 35,077 | 35,077 | 0 | 0 | 0 |
| 901001829 | Issaquah | WA | | 11/14/2019 | | 15,291 | 0 | 0 | 0 | 0 | 0 | 0 | 15,291 | 15,291 | 0 | 0 | 0 |
| 901001832 | Colorado Springs | CO | | 11/07/2019 | | 10,716 | 0 | 0 | 0 | 0 | 0 | 0 | 10,716 | 10,716 | 0 | 0 | 0 |
| 901001845 | Chicago | IL | | 12/16/2019 | | 12,968 | 0 | 0 | 0 | 0 | 0 | 0 | 12,968 | 12,968 | 0 | 0 | 0 |
| 901001866 | Westminister | CO | | 02/13/2020 | | 28,973 | 0 | 0 | 0 | 0 | 0 | 0 | 28,973 | 28,973 | 0 | 0 | 0 |
| 901001875 | Austin | TX | | 03/04/2020 | | 49,611 | 0 | 0 | 0 | 0 | 0 | 0 | 49,611 | 49,611 | 0 | 0 | 0 |
| 901001885 | Algona | WA | | 05/29/2020 | | 13,016 | 0 | 0 | 0 | 0 | 0 | 0 | 13,016 | 13,016 | 0 | 0 | 0 |
| 901001895 | Marion | OH | | 06/30/2020 | | 31,634 | 0 | 0 | 0 | 0 | 0 | 0 | 31,634 | 31,634 | 0 | 0 | 0 |
| 901001897 | Orlando | FL | | 06/12/2020 | | 35,205 | 0 | 0 | 0 | 0 | 0 | 0 | 35,205 | 35,205 | 0 | 0 | 0 |
| 901001905 | Owings Mills | MD | | 05/01/2020 | | 56,475 | 0 | 0 | 0 | 0 | 0 | 0 | 56,475 | 56,475 | 0 | 0 | 0 |
| 901001907 | Chattanooga | TN | | 05/27/2020 | | 14,487 | 0 | 0 | 0 | 0 | 0 | 0 | 14,487 | 14,487 | 0 | 0 | 0 |
| 901001908 | Jacksonville Beach | FL | | 05/27/2020 | | 22,390 | 0 | 0 | 0 | 0 | 0 | 0 | 22,390 | 22,390 | 0 | 0 | 0 |
| 901001910 | Jacksonville Beach | FL | | 05/27/2020 | | 17,122 | 0 | 0 | 0 | 0 | 0 | 0 | 17,122 | 17,122 | 0 | 0 | 0 |
| 901001911 | Jacksonville Beach | FL | | 05/27/2020 | | 9,878 | 0 | 0 | 0 | 0 | 0 | 0 | 9,878 | 9,878 | 0 | 0 | 0 |
| 901001912 | Huntington | NY | | 06/19/2020 | | 8,060 | 0 | 0 | 0 | 0 | 0 | 0 | 8,060 | 8,060 | 0 | 0 | 0 |
| 901001917 | Chicago | IL | | 05/19/2020 | | 46,906 | 0 | 0 | 0 | 0 | 0 | 0 | 46,906 | 46,906 | 0 | 0 | 0 |
| 901001921 | Edina | MN | | 07/23/2020 | | 166,603 | 0 | 0 | 0 | 0 | 0 | 0 | 166,603 | 166,603 | 0 | 0 | 0 |
| 901001932 | Apple Valley | MN | | 08/27/2020 | | 59,741 | 0 | 0 | 0 | 0 | 0 | 0 | 59,741 | 59,741 | 0 | 0 | 0 |
| 901001958 | Zionsville/Whitestown | IN | | 01/28/2021 | | 32,678 | 0 | 0 | 0 | 0 | 0 | 0 | 32,678 | 32,678 | 0 | 0 | 0 |
| 901001963 | Golden | CO | | 02/11/2021 | | 16,454 | 0 | 0 | 0 | 0 | 0 | 0 | 16,454 | 16,454 | 0 | 0 | 0 |
| 901001976 | Clinton Township | MI | | 03/19/2021 | | 17,438 | 0 | 0 | 0 | 0 | 0 | 0 | 17,438 | 17,438 | 0 | 0 | 0 |
| 901001982 | Annapolis | MD | | 04/01/2021 | | 51,344 | 0 | 0 | 0 | 0 | 0 | 0 | 51,344 | 51,344 | 0 | 0 | 0 |
| 901001984 | Philadelphia | PA | | 12/17/2021 | | 26,621 | 0 | 0 | 0 | 0 | 0 | 0 | 26,621 | 26,621 | 0 | 0 | 0 |
| 901001987 | Elmhurst | IL | | 05/05/2021 | | 18,318 | 0 | 0 | 0 | 0 | 0 | 0 | 18,318 | 18,318 | 0 | 0 | 0 |
| 901001989 | Skokie | IL | | 05/06/2021 | | 22,755 | 0 | 0 | 0 | 0 | 0 | 0 | 22,755 | 22,755 | 0 | 0 | 0 |
| 901002000 | Gardena | CA | | 04/21/2021 | | 21,162 | 0 | 0 | 0 | 0 | 0 | 0 | 21,162 | 21,162 | 0 | 0 | 0 |
| 901002005 | King of Prussia | PA | | 05/24/2021 | | 23,321 | 0 | 0 | 0 | 0 | 0 | 0 | 23,321 | 23,321 | 0 | 0 | 0 |
| 901002012 | Lakewood | CO | | 05/19/2021 | | 18,555 | 0 | 0 | 0 | 0 | 0 | 0 | 18,555 | 18,555 | 0 | 0 | 0 |
| 901002014 | Windsor Mill | MD | | 06/15/2021 | | 54,268 | 0 | 0 | 0 | 0 | 0 | 0 | 54,268 | 54,268 | 0 | 0 | 0 |
| 901002016 | Ashburn | VA | | 05/17/2021 | | 86,381 | 0 | 0 | 0 | 0 | 0 | 0 | 86,381 | 86,381 | 0 | 0 | 0 |
| 901002020 | Austin | TX | | 05/14/2021 | | 54,361 | 0 | 0 | 0 | 0 | 0 | 0 | 54,361 | 54,361 | 0 | 0 | 0 |
| 901002025 | Northglenn | CO | | 06/14/2021 | | 8,786 | 0 | 0 | 0 | 0 | 0 | 0 | 8,786 | 8,786 | 0 | 0 | 0 |
| 901002029 | Arlington Heights | IL | | 06/22/2021 | | 10,077 | 0 | 0 | 0 | 0 | 0 | 0 | 10,077 | 10,077 | 0 | 0 | 0 |
| 901002032 | Everett | WA | | 06/24/2021 | | 33,368 | 0 | 0 | 0 | 0 | 0 | 0 | 33,368 | 33,368 | 0 | 0 | 0 |
| 901002033 | Baltimore | MD | | 06/17/2021 | | 58,738 | 0 | 0 | 0 | 0 | 0 | 0 | 58,738 | 58,738 | 0 | 0 | 0 |
| 901002042 | Richmond | VA | | 10/05/2021 | | 17,303 | 0 | 0 | 0 | 0 | 0 | 0 | 17,303 | 17,303 | 0 | 0 | 0 |
| 901002046 | Millburn | NJ | | 09/30/2021 | | 41,582 | 0 | 0 | 0 | 0 | 0 | 0 | 41,582 | 41,582 | 0 | 0 | 0 |
| 901002047 | Millburn | NJ | | 09/30/2021 | | 15,743 | 0 | 0 | 0 | 0 | 0 | 0 | 15,743 | 15,743 | 0 | 0 | 0 |
| 901002049 | Lancaster | PA | | 08/20/2021 | | 16,583 | 0 | 0 | 0 | 0 | 0 | 0 | 16,583 | 16,583 | 0 | 0 | 0 |
| 901002062 | Sun City | AZ | | 07/26/2021 | | 20,014 | 0 | 0 | 0 | 0 | 0 | 0 | 20,014 | 20,014 | 0 | 0 | 0 |
| 901002063 | Dallas | TX | | 07/30/2021 | | 104,717 | 0 | 0 | 0 | 0 | 0 | 0 | 104,717 | 104,717 | 0 | 0 | 0 |
| 901002065 | Evans | GA | | 08/31/2021 | | 81,151 | 0 | 0 | 0 | 0 | 0 | 0 | 81,151 | 81,151 | 0 | 0 | 0 |
| 901002068 | Melvindale | MI | | 09/30/2021 | | 28,980 | 0 | 0 | 0 | 0 | 0 | 0 | 28,980 | 28,980 | 0 | 0 | 0 |
| 901002071 | Baltimore | MD | | 08/16/2021 | | 17,373 | 0 | 0 | 0 | 0 | 0 | 0 | 17,373 | 17,373 | 0 | 0 | 0 |
| 901002076 | Denver | CO | | 08/18/2021 | | 6,650 | 0 | 0 | 0 | 0 | 0 | 0 | 6,650 | 6,650 | 0 | 0 | 0 |
| 901002077 | Shrewsbury | MA | | 09/30/2021 | | 24,085 | 0 | 0 | 0 | 0 | 0 | 0 | 24,085 | 24,085 | 0 | 0 | 0 |
| 901002078 | Shrewsbury | MA | | 09/30/2021 | | 6,884 | 0 | 0 | 0 | 0 | 0 | 0 | 6,884 | 6,884 | 0 | 0 | 0 |

E02.6

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Change in Book Value/Recorded Investment | | | | | 14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | 15 Consid- eration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|---|-------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other- Than- Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 901002082 | Hudson | FL | | 12/03/2021 | | 18,113 | 0 | 0 | 0 | 0 | 0 | 0 | 18,113 | 18,113 | 0 | 0 | 0 |
| 901002084 | Plano | TX | | 10/05/2021 | | 42,785 | 0 | 0 | 0 | 0 | 0 | 0 | 42,785 | 42,785 | 0 | 0 | 0 |
| 901002086 | Memphis | TN | | 10/29/2021 | | 163,240 | 0 | 0 | 0 | 0 | 0 | 0 | 163,240 | 163,240 | 0 | 0 | 0 |
| 901002088 | Yulee | FL | | 12/20/2021 | | 39,815 | 0 | 0 | 0 | 0 | 0 | 0 | 39,815 | 39,815 | 0 | 0 | 0 |
| 901002089 | Baltimore | MD | | 10/22/2021 | | 35,679 | 0 | 0 | 0 | 0 | 0 | 0 | 35,679 | 35,679 | 0 | 0 | 0 |
| 901002090 | Las Vegas | NV | | 10/01/2021 | | 40,484 | 0 | 0 | 0 | 0 | 0 | 0 | 40,484 | 40,484 | 0 | 0 | 0 |
| 901002091 | Shoreline | WA | | 01/10/2022 | | 28,786 | 0 | 0 | 0 | 0 | 0 | 0 | 28,786 | 28,786 | 0 | 0 | 0 |
| 901002093 | Huntersville | NC | | 12/30/2021 | | 66,826 | 0 | 0 | 0 | 0 | 0 | 0 | 66,826 | 66,826 | 0 | 0 | 0 |
| 901002094 | Rutherford | NJ | | 12/22/2021 | | 21,979 | 0 | 0 | 0 | 0 | 0 | 0 | 21,979 | 21,979 | 0 | 0 | 0 |
| 901002095 | Richmond | VA | | 11/23/2021 | | 23,726 | 0 | 0 | 0 | 0 | 0 | 0 | 23,726 | 23,726 | 0 | 0 | 0 |
| 901002096 | East Hempfield | PA | | 11/19/2021 | | 12,515 | 0 | 0 | 0 | 0 | 0 | 0 | 12,515 | 12,515 | 0 | 0 | 0 |
| 901002097 | Salt Lake City | UT | | 12/22/2021 | | 11,931 | 0 | 0 | 0 | 0 | 0 | 0 | 11,931 | 11,931 | 0 | 0 | 0 |
| 901002099 | Roseland | NJ | | 12/15/2021 | | 85,982 | 0 | 0 | 0 | 0 | 0 | 0 | 85,982 | 85,982 | 0 | 0 | 0 |
| 901002101 | Aurora | CO | | 11/18/2021 | | 70,766 | 0 | 0 | 0 | 0 | 0 | 0 | 70,766 | 70,766 | 0 | 0 | 0 |
| 901002103 | Lincoln | NE | | 03/08/2022 | | 86,119 | 0 | 0 | 0 | 0 | 0 | 0 | 86,119 | 86,119 | 0 | 0 | 0 |
| 901002108 | Jacksonville | FL | | 02/25/2022 | | 38,068 | 0 | 0 | 0 | 0 | 0 | 0 | 38,068 | 38,068 | 0 | 0 | 0 |
| 901002117 | Ocala | FL | | 02/22/2022 | | 14,305 | 0 | 0 | 0 | 0 | 0 | 0 | 14,305 | 14,305 | 0 | 0 | 0 |
| 901002122 | Broomfield | CO | | 01/27/2022 | | 8,453 | 0 | 0 | 0 | 0 | 0 | 0 | 8,453 | 8,453 | 0 | 0 | 0 |
| 901002123 | Broomfield | CO | | 01/27/2022 | | 14,432 | 0 | 0 | 0 | 0 | 0 | 0 | 14,432 | 14,432 | 0 | 0 | 0 |
| 901002130 | Tucson | AZ | | 01/14/2022 | | 49,452 | 0 | 0 | 0 | 0 | 0 | 0 | 49,452 | 49,452 | 0 | 0 | 0 |
| 901002140 | Pasadena | CA | | 04/18/2022 | | 37,017 | 0 | 0 | 0 | 0 | 0 | 0 | 37,017 | 37,017 | 0 | 0 | 0 |
| 901002142 | East Meadow | NY | | 04/14/2022 | | 12,439 | 0 | 0 | 0 | 0 | 0 | 0 | 12,439 | 12,439 | 0 | 0 | 0 |
| 901002143 | Bay Shore | NY | | 07/15/2022 | | 9,958 | 0 | 0 | 0 | 0 | 0 | 0 | 9,958 | 9,958 | 0 | 0 | 0 |
| 901002144 | Deer Park | NY | | 07/15/2022 | | 16,122 | 0 | 0 | 0 | 0 | 0 | 0 | 16,122 | 16,122 | 0 | 0 | 0 |
| 901002145 | Yaphank | NY | | 04/14/2022 | | 11,003 | 0 | 0 | 0 | 0 | 0 | 0 | 11,003 | 11,003 | 0 | 0 | 0 |
| 901002152 | Sheridan | CO | | 05/11/2022 | | 87,587 | 0 | 0 | 0 | 0 | 0 | 0 | 87,587 | 87,587 | 0 | 0 | 0 |
| 901002169 | North Salt Lake | UT | | 05/25/2022 | | 18,631 | 0 | 0 | 0 | 0 | 0 | 0 | 18,631 | 18,631 | 0 | 0 | 0 |
| 901002178 | Fort Collins | CO | | 06/01/2022 | | 54,406 | 0 | 0 | 0 | 0 | 0 | 0 | 54,406 | 54,406 | 0 | 0 | 0 |
| 901002180 | Jacksonville | FL | | 05/18/2022 | | 58,820 | 0 | 0 | 0 | 0 | 0 | 0 | 58,820 | 58,820 | 0 | 0 | 0 |
| 901002194 | Apex | NC | | 06/30/2022 | | 35,949 | 0 | 0 | 0 | 0 | 0 | 0 | 35,949 | 35,949 | 0 | 0 | 0 |
| 901002199 | Lakewood | OH | | 07/13/2022 | | 8,409 | 0 | 0 | 0 | 0 | 0 | 0 | 8,409 | 8,409 | 0 | 0 | 0 |
| 901002200 | Lakewood | OH | | 07/13/2022 | | 12,563 | 0 | 0 | 0 | 0 | 0 | 0 | 12,563 | 12,563 | 0 | 0 | 0 |
| 901002201 | Cleveland Heights | OH | | 07/13/2022 | | 6,968 | 0 | 0 | 0 | 0 | 0 | 0 | 6,968 | 6,968 | 0 | 0 | 0 |
| 901002202 | Cleveland Heights | OH | | 07/13/2022 | | 7,582 | 0 | 0 | 0 | 0 | 0 | 0 | 7,582 | 7,582 | 0 | 0 | 0 |
| 901002222 | Las Vegas | NV | | 08/29/2022 | | 40,132 | 0 | 0 | 0 | 0 | 0 | 0 | 40,132 | 40,132 | 0 | 0 | 0 |
| 901002226 | Denver | CO | | 11/08/2022 | | 8,860 | 0 | 0 | 0 | 0 | 0 | 0 | 8,860 | 8,860 | 0 | 0 | 0 |
| 901002227 | Denver | CO | | 11/08/2022 | | 5,530 | 0 | 0 | 0 | 0 | 0 | 0 | 5,530 | 5,530 | 0 | 0 | 0 |
| 901002234 | Cockeysville | MD | | 11/29/2022 | | 87,275 | 0 | 0 | 0 | 0 | 0 | 0 | 87,275 | 87,275 | 0 | 0 | 0 |
| 901002235 | Carrollton | TX | | 11/30/2022 | | 65,795 | 0 | 0 | 0 | 0 | 0 | 0 | 65,795 | 65,795 | 0 | 0 | 0 |
| 901002243 | Tukwila | WA | | 12/14/2022 | | 17,917 | 0 | 0 | 0 | 0 | 0 | 0 | 17,917 | 17,917 | 0 | 0 | 0 |
| 0299999 - Mortgages with partial repayments | | | | | | 16,363,695 | 0 | (246) | 0 | 0 | (246) | 0 | 16,363,449 | 16,363,449 | 0 | 0 | 0 |
| 0599999 - Totals | | | | | | 16,392,061 | 0 | (246) | 0 | 0 | (246) | 0 | 16,391,815 | 16,391,815 | 0 | 0 | 0 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made After Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|------------------------------|--------------------------|-----------|------------|---|---|-------------------------------------|------------------------------|---|--|---------------------------------|---|----------------------------------|
| | | 3 City | 4 State | | | | | | | | | |
| NONE | | | | | | | | | | | | |
| 6299999 - Totals | | | | | | | | | | | | XXX |

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year | Change in Book/Adjusted Carrying Value | | | | | | 15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal | 16 Consid- eration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Invest- ment Income | |
|--|---|------------|------------|---|-------------------------------------|-----------------------|--|---|--|--|--|--|---|---|--------------------------|---|---|--|---------------------------------|---|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (De- crease) | 10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | 11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized | 12 Capital- ized Deferred Interest and Other | 13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12) | 14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | | | | | | | |
| | Blackstone Life Sciences Yield L.P. | Wilmington | DE | RETURN OF CAPITAL | 03/28/2022 | 03/01/2023 | 1,649 | | | | | | | 1,649 | 1,649 | | | 0 | 14,857 | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 1,649 | 0 | 0 | 0 | 0 | 0 | 1,649 | 1,649 | 0 | 0 | 0 | 14,857 | |
| | Boston Capital Affordable Housing Mortgage Fund LLC | Boston | MA | RETURN OF CAPITAL | 02/28/2006 | 02/14/2023 | 36,240 | | | | | | 36,240 | 36,240 | | | 0 | 0 | 91,819 | |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | 36,240 | 0 | 0 | 0 | 0 | 0 | 36,240 | 36,240 | 0 | 0 | 0 | 91,819 | |
| 6099999. Total - Unaffiliated | | | | | | | | 37,889 | 0 | 0 | 0 | 0 | 0 | 37,889 | 37,889 | 0 | 0 | 0 | 106,676 | |
| 6199999. Total - Affiliated | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6299999 - Totals | | | | | | | | 37,889 | 0 | 0 | 0 | 0 | 0 | 37,889 | 37,889 | 0 | 0 | 0 | 106,676 | |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---------|---------------|--------------------------------|---------------------------|------------------|------------------|---|---|
| CUSIP Identification | Description | Foreign | 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 |
| 38376G-W5-5 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.628% 04/16/53 | | 03/01/2023 | Interest Capitalization | | 48,691 | 48,691 | 0 | 1.A |
| 38376G-XY-3 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.980% 09/16/50 | | 03/01/2023 | Interest Capitalization | | 40,111 | 40,111 | 0 | 1.A |
| 38378B-3Z-0 | GOVERNMENT NATIONAL MORTGAGE A GNMA_13-2 2.731% 05/16/54 | | 03/01/2023 | Interest Capitalization | | 45,611 | 45,611 | 0 | 1.A |
| 38378K-20-1 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.270% 01/16/55 | | 03/01/2023 | Interest Capitalization | | 92,790 | 92,790 | 0 | 1.A |
| 38378K-3G-2 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.958% 06/16/55 | | 03/01/2023 | Interest Capitalization | | 36,421 | 36,421 | 0 | 1.A |
| 38378K-5Z-8 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.788% 04/16/55 | | 03/01/2023 | Interest Capitalization | | 28,876 | 28,876 | 0 | 1.A |
| 38378K-JN-0 | GNMA_13-50 2.164% 03/16/53 | | 03/01/2023 | Interest Capitalization | | 16,986 | 16,986 | 0 | 1.A |
| 38378N-BU-6 | GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE A 3.080% 08/16/54 | | 03/01/2023 | Interest Capitalization | | 57,816 | 57,816 | 0 | 1.A |
| 38378N-FW-8 | GNMA_13-146 GOVERNMENT NATIONAL MORTGAGE A 3.428% 02/16/55 | | 03/01/2023 | Interest Capitalization | | 141,245 | 141,245 | 0 | 1.A |
| 38378N-KX-0 | GNMA_13-176 GOVERNMENT NATIONAL MORTGAGE A 3.219% 01/16/55 | | 03/01/2023 | Interest Capitalization | | 27,024 | 27,024 | 0 | 1.A |
| 38378X-CD-1 | GNMA_14-82 GOVERNMENT NATIONAL MORTGAGE A 3.250% 10/16/54 | | 03/01/2023 | Interest Capitalization | | 23,222 | 23,222 | 0 | 1.A |
| 38378X-DO-1 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.507% 05/16/55 | | 03/01/2023 | Interest Capitalization | | 13,050 | 13,050 | 0 | 1.A |
| 38379K-CS-5 | GNMA_15-22 3.300% 03/16/55 | | 03/01/2023 | Interest Capitalization | | 81,531 | 81,531 | 0 | 1.A |
| 38379K-PB-8 | GOVERNMENT NATIONAL MORTGAGE A GNMA_15-68 2.831% 07/16/57 | | 03/01/2023 | Interest Capitalization | | 80,391 | 80,391 | 0 | 1.A |
| 38379R-4B-6 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-135 3.000% 10/16/58 | | 03/01/2023 | Interest Capitalization | | 34,764 | 34,764 | 0 | 1.A |
| 38379R-6V-0 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-138 2.500% 10/16/59 | | 03/01/2023 | Interest Capitalization | | 23,575 | 23,575 | 0 | 1.A |
| 38379R-DE-0 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.388% 03/16/57 | | 03/01/2023 | Interest Capitalization | | 21,415 | 21,415 | 0 | 1.A |
| 38379R-NT-6 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.231% 09/16/58 | | 03/01/2023 | Interest Capitalization | | 166,021 | 166,021 | 0 | 1.A |
| 38379R-PJ-6 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-41 3.000% 07/16/58 | | 03/01/2023 | Interest Capitalization | | 169,716 | 169,716 | 0 | 1.A |
| 38379R-ZW-6 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59 | | 03/01/2023 | Interest Capitalization | | 45,997 | 45,997 | 0 | 1.A |
| 38379U-2X-3 | GOVERNMENT NATIONAL MORTGAGE A GNMA_16-178 2.913% 09/16/58 | | 03/01/2023 | Interest Capitalization | | 39,389 | 39,389 | 0 | 1.A |
| 38379U-FU-5 | GOVERNMENT NATIONAL MORTGAGE A GNMA_16-24 3.348% 09/16/57 | | 03/01/2023 | Interest Capitalization | | 17,244 | 17,244 | 0 | 1.A |
| 38379U-J8-0 | GOVERNMENT NATIONAL MORTGAGE A GNMA_16-127 2.868% 05/16/58 | | 03/01/2023 | Interest Capitalization | | 64,103 | 64,103 | 0 | 1.A |
| 38379U-M5-2 | GOVERNMENT NATIONAL MORTGAGE A GNMA_16-119 3.000% 04/16/58 | | 03/01/2023 | Interest Capitalization | | 191,829 | 191,829 | 0 | 1.A |
| 38379U-MY-9 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.971% 07/16/57 | | 03/01/2023 | Interest Capitalization | | 55,662 | 55,662 | 0 | 1.A |
| 38380J-6M-5 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 06/16/60 | | 03/01/2023 | Interest Capitalization | | 20,028 | 20,028 | 0 | 1.A |
| 38380J-8Q-4 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 01/16/60 | | 03/01/2023 | Interest Capitalization | | 26,225 | 26,225 | 0 | 1.A |
| 38380J-BC-1 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-148 2.500% 07/16/59 | | 03/01/2023 | Interest Capitalization | | 30,640 | 30,640 | 0 | 1.A |
| 38380J-CS-5 | GOVERNMENT NATIONAL MORTGAGE A GNMA_17-154 3.107% 12/16/58 | | 03/01/2023 | Interest Capitalization | | 119,927 | 119,927 | 0 | 1.A |
| 38380J-TD-0 | GOVERNMENT NATIONAL MORTGAGE A GNMA_18-28 2.699% 01/16/55 | | 03/01/2023 | Interest Capitalization | | 47,118 | 47,118 | 0 | 1.A |
| 38380M-JG-7 | GOVERNMENT NATIONAL MORTGAGE A GNMA_18-117 2.750% 06/16/60 | | 03/01/2023 | Interest Capitalization | | 46,571 | 46,571 | 0 | 1.A |
| 38380N-KH-1 | GOVERNMENT NATIONAL MORTGAGE A GNMA_19-102 2.800% 03/16/60 | | 03/01/2023 | Interest Capitalization | | 11,599 | 11,599 | 0 | 1.A |
| 38380N-NB-1 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.750% 02/16/61 | | 03/01/2023 | Interest Capitalization | | 5,447 | 5,447 | 0 | 1.A |
| 38380N-WA-3 | GOVERNMENT NATIONAL MORTGAGE A GNMA_19-149 2.984% 02/16/61 | | 03/01/2023 | Interest Capitalization | | 25,119 | 25,119 | 0 | 1.A |
| 38380N-ZN-2 | GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.800% 09/16/61 | | 03/01/2023 | Interest Capitalization | | 25,187 | 25,187 | 0 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 1,921,341 | 1,921,341 | 0 | XXX |
| 3136A4-6B-0 | FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42 | | 03/01/2023 | Interest Capitalization | | 10,296 | 10,296 | 0 | 1.A |
| 3136AN-CW-5 | FANNIE MAE FNMA_15-17 SERIES 201517 CLASS AZ 3.500% 04/25/45 | | 03/01/2023 | Interest Capitalization | | 57,527 | 57,527 | 0 | 1.A |
| 3137AE-Q2-4 | FREDDIE MAC FHLIC_11-3905 FREDDIE MAC FHLIC_11-3905 3.000% 08/15/41 | | 03/01/2023 | Interest Capitalization | | 9,822 | 9,822 | 0 | 1.A |
| 3137AK-AR-2 | FREDDIE MAC FHLIC_3982 FREDDIE MAC FHLIC_3982 4.000% 01/15/42 | | 03/01/2023 | Interest Capitalization | | 7,758 | 7,758 | 0 | 1.A |
| 3137AY-D4-0 | FREDDIE MAC FHLIC_13-4166 FREDDIE MAC FHLIC_13-4166 3.250% 02/15/43 | | 03/01/2023 | Interest Capitalization | | 21,568 | 21,568 | 0 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 106,971 | 106,971 | 0 | XXX |
| 153609-L#-7 | CENTRAL HUDSON GAS & ELEC CENTRAL HUDSON GAS & ELECTRIC 5.880% 03/28/38 | | 03/28/2023 | SCOTIA CAPITAL | | 2,000,000 | 2,000,000 | 0 | 2.A Z |
| 247109-08-4 | DELMARVA POWER AND LIGHT COMPA 5.570% 03/15/53 | | 03/15/2023 | MIZUHO SECURITIES | | 12,000,000 | 12,000,000 | 0 | 1.F Z |
| 33835P-AA-4 | FIVE CORNERS FUNDING TRUST IV Series 144A 5.997% 02/15/53 | | 03/02/2023 | CREDIT SUISSE FIRST BOSTON COR | | 1,489,140 | 1,500,000 | 0 | 1.G FE |
| 34501*-AE-3 | FOOTBALL CLUB TERM NOTES 2023- FOOTBALL CLUB TERM NOTES 2023- 5.670% 10/05/38 | | 03/28/2023 | BANC OF AMERICA SECURITIES LLC | | 2,000,000 | 2,000,000 | 0 | 1.F FE |
| 345397-B6-9 | FORD MOTOR CREDIT COMPANY LLC 3.625% 06/17/31 | | 02/24/2023 | CITIGROUP GLOBAL MARKETS | | 3,987,500 | 5,000,000 | 35,747 | 3.A FE |
| 758750-AE-3 | REGAL-BELOIT CORPORATION Series 144A 6.300% 02/15/30 | | 01/09/2023 | J.P. MORGAN SECURITIES INC | | 999,150 | 1,000,000 | 0 | 2.C FE |

E04

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---------|---------------|----------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | 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 |
| 758750-AF-0 | REGAL-BELOIT CORPORATION Series 144A 6.400% 04/15/33 | | 01/09/2023 | J.P. MORGAN SECURITIES INC | | 1,993,880 | 2,000,000 | 0 | 2.C FE |
| 78409V-BF-0 | S&P GLOBAL INC 4.750% 08/01/28 | | 03/01/2023 | Tax Free Exchange | | 4,983,400 | 5,000,000 | 19,792 | 1.G FE |
| 78409V-BG-8 | S&P GLOBAL INC 4.250% 05/01/29 | | 03/01/2023 | Tax Free Exchange | | 4,993,490 | 5,000,000 | 70,833 | 1.G FE |
| 828807-DV-6 | SIMON PROPERTY GROUP LP 5.850% 03/08/53 | | 03/01/2023 | CITIGROUP GLOBAL MARKETS | | 6,937,420 | 7,000,000 | 0 | 1.G FE |
| C5847*-AB-9 | MOSAIC FOREST MANAGEMENT LTD P MOSAIC FOREST MANAGEMENT LTD P 6.160% 08/30/25 | | 01/03/2023 | Taxable Exchange | | 10,000,000 | 10,000,000 | 208,755 | 2.A PL |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 51,383,980 | 52,500,000 | 335,127 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 53,412,292 | 54,528,312 | 335,127 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 53,412,292 | 54,528,312 | 335,127 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 0 | XXX | 0 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 0 | XXX | 0 | XXX |
| 46138E-35-4 | POWERSHARES S&P 500 LOW VOLATI INVESCO S&P LOW VOLATILITY ET | | 01/11/2023 | J.P. MORGAN SECURITIES INC | 2,370,000 | 153,528 | 0 | 0 | XXX |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 153,528 | XXX | 0 | XXX |
| 76828#-10-6 | River Lake Insurance Company VI | | 03/31/2023 | Tax Agreement Settlement | | 6,337,456 | 0 | 0 | XXX |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 6,337,456 | XXX | 0 | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 6,490,984 | XXX | 0 | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 6,490,984 | XXX | 0 | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 6,490,984 | XXX | 0 | XXX |
| 6009999999 - Totals | | | | | | 59,903,276 | XXX | 335,127 | XXX |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | 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 (11 + 12 - 13) | 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 |
| ..36225B-2A-9 | GINNIE MAE I POOL #781637 4.500% 07/15/33 | | 03/01/2023 | Paydown | | 20,601 | 20,601 | 19,175 | 19,690 | 0 | 911 | 0 | 911 | 0 | 20,601 | 0 | 0 | 0 | 186 | 07/15/2033 | 1.A |
| ..38373M-BG-8 | GNMA 09-63 GNMA_09-63 5.500% 03/16/51 | | 03/01/2023 | Paydown | | 3,801 | 3,801 | 3,670 | 3,700 | 0 | 101 | 0 | 101 | 0 | 3,801 | 0 | 0 | 0 | 35 | 03/16/2051 | 1.A |
| ..38376G-AZ-3 | 5.600% 04/16/51 | | 03/01/2023 | Paydown | | 3,057 | 3,057 | 2,985 | 2,998 | 0 | 59 | 0 | 59 | 0 | 3,057 | 0 | 0 | 0 | 29 | 04/16/2051 | 1.A |
| ..38376K-FA-4 | GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93 | | 03/01/2023 | Paydown | | 40,310 | 40,310 | 40,461 | 40,335 | 0 | (25) | 0 | (25) | 0 | 40,310 | 0 | 0 | 0 | 319 | 10/16/2039 | 1.A |
| ..38376P-TX-8 | GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 | | 03/01/2023 | Paydown | | 114,772 | 114,772 | 112,464 | 113,375 | 0 | 1,397 | 0 | 1,397 | 0 | 114,772 | 0 | 0 | 0 | 922 | 10/20/2039 | 1.A |
| ..38376T-HN-5 | GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3 | | 03/01/2023 | Paydown | | 117,648 | 117,648 | 108,074 | 112,406 | 0 | 5,242 | 0 | 5,242 | 0 | 117,648 | 0 | 0 | 0 | 827 | 01/20/2040 | 1.A |
| ..38377T-2Y-6 | GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41 | | 03/01/2023 | Paydown | | 48,751 | 48,751 | 41,473 | 44,700 | 0 | 4,051 | 0 | 4,051 | 0 | 48,751 | 0 | 0 | 0 | 324 | 01/20/2041 | 1.A |
| ..38378B-EQ-8 | GOVERNMENT NATIONAL MORTGAGE A 3.250% 01/16/52 | | 03/01/2023 | Paydown | | 53,478 | 53,478 | 50,888 | 51,564 | 0 | 1,913 | 0 | 1,913 | 0 | 53,478 | 0 | 0 | 0 | 290 | 01/16/2052 | 1.A |
| ..38378X-P6-2 | GOVERNMENT NATIONAL MORTGAGE A 2.500% 05/16/55 | | 03/01/2023 | Paydown | | 54,455 | 54,455 | 54,370 | 54,380 | 0 | 75 | 0 | 75 | 0 | 54,455 | 0 | 0 | 0 | 148 | 05/16/2055 | 1.A |
| 0109999999 | Subtotal - Bonds - U.S. Governments | | | | | 456,873 | 456,873 | 433,560 | 443,148 | 0 | 13,724 | 0 | 13,724 | 0 | 456,873 | 0 | 0 | 0 | 3,080 | XXX | XXX |
| ..698299-AS-3 | PANAMA REP OF 9.375% 01/16/23 | D | 01/16/2023 | Maturity | | 1,000,000 | 1,000,000 | 1,150,000 | 1,000,614 | 0 | (614) | 0 | (614) | 0 | 1,000,000 | 0 | 0 | 0 | 46,875 | 01/16/2023 | 2.B FE |
| 0309999999 | Subtotal - Bonds - All Other Governments | | | | | 1,000,000 | 1,000,000 | 1,150,000 | 1,000,614 | 0 | (614) | 0 | (614) | 0 | 1,000,000 | 0 | 0 | 0 | 46,875 | XXX | XXX |
| ..14069B-AA-2 | CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52 | | 03/10/2023 | Redemption | 100.0000 | | | 3,105 | 3,115 | 0 | (7) | 0 | (7) | 0 | 3,105 | 0 | 0 | 0 | 30 | 02/10/2052 | 2.C |
| ..31292G-PX-8 | FREDDIE MAC GOLD POOL #C00438 7.000% 12/01/25 | | 03/01/2023 | Paydown | | 2,967 | 2,967 | 3,190 | 3,045 | 0 | (78) | 0 | (78) | 0 | 2,967 | 0 | 0 | 0 | 48 | 12/01/2025 | 1.A |
| ..31331Y-TT-7 | FED FARM CR BKS AGENCY BND 4.800% 02/13/23 | | 02/13/2023 | Maturity | | 9,000,000 | 9,000,000 | 8,926,920 | 8,999,150 | 0 | 850 | 0 | 850 | 0 | 9,000,000 | 0 | 0 | 0 | 216,000 | 02/13/2023 | 1.A |
| ..31335G-PJ-8 | FREDDIE MAC GOLD POOL #C80425 8.000% 08/01/26 | | 03/01/2023 | Paydown | | 494 | 494 | 496 | 494 | 0 | 0 | 0 | 0 | 0 | 494 | 0 | 0 | 0 | 7 | 08/01/2026 | 1.A |
| ..313375-QF-3 | FHLMC 1735 1735 I 6.500% 06/15/24 | | 03/01/2023 | Paydown | | 6,371 | 6,371 | 5,094 | 6,268 | 0 | 103 | 0 | 103 | 0 | 6,371 | 0 | 0 | 0 | 70 | 06/15/2024 | 1.A |
| ..313376-YS-4 | FHLMC 051 51 KB 6.750% 05/17/26 | | 03/01/2023 | Paydown | | 1,191 | 1,191 | 1,116 | 1,181 | 0 | 10 | 0 | 10 | 0 | 1,191 | 0 | 0 | 0 | 14 | 05/17/2026 | 1.A |
| ..313378-3C-9 | FHLMC 1885 1885 E 7.500% 09/15/26 | | 03/01/2023 | Paydown | | 2,203 | 2,203 | 2,158 | 2,189 | 0 | 14 | 0 | 14 | 0 | 2,203 | 0 | 0 | 0 | 24 | 09/15/2026 | 1.A |
| ..31339B-OP-5 | FNMA 93-113 1993-113 PK 6.500% 07/25/23 | | 03/01/2023 | Paydown | | 1,937 | 1,937 | 1,815 | 1,926 | 0 | 11 | 0 | 11 | 0 | 1,937 | 0 | 0 | 0 | 20 | 07/25/2023 | 1.A |
| ..3136A1-WA-9 | FANNIE MAE FNMA 11-100 ZG 4.000% 10/25/41 | | 03/01/2023 | Paydown | | 20,768 | 20,768 | 20,647 | 20,667 | 0 | 101 | 0 | 101 | 0 | 20,768 | 0 | 0 | 0 | 139 | 10/25/2041 | 1.A |
| ..3136A2-5P-4 | FANNIE MAE FNMA 11-141 FANNIE MAE FNMA 11-141 4.500% 01/25/42 | | 03/01/2023 | Paydown | | 39,850 | 39,850 | 40,845 | 40,282 | 0 | (432) | 0 | (432) | 0 | 39,850 | 0 | 0 | 0 | 300 | 01/25/2042 | 1.A |
| ..3136A3-5D-9 | FANNIE MAE FNMA 12-28 FANNIE MAE FNMA 12-28 3.500% 03/25/42 | | 03/01/2023 | Paydown | | 38,616 | 38,616 | 36,889 | 37,585 | 0 | 1,030 | 0 | 1,030 | 0 | 38,616 | 0 | 0 | 0 | 170 | 03/25/2042 | 1.A |
| ..3136A4-GH-3 | FANNIE MAE FNMA 12-20 FANNIE MAE FNMA 12-20 3.500% 03/25/42 | | 03/01/2023 | Paydown | | 262,205 | 262,205 | 250,185 | 255,554 | 0 | 6,651 | 0 | 6,651 | 0 | 262,205 | 0 | 0 | 0 | 1,958 | 03/25/2042 | 1.A |
| ..3136A4-JE-0 | FANNIE MAE FNMA 12-20 FANNIE MAE FNMA 12-20 3.000% 02/25/32 | | 03/01/2023 | Paydown | | 18,148 | 18,148 | 18,460 | 18,305 | 0 | (157) | 0 | (157) | 0 | 18,148 | 0 | 0 | 0 | 89 | 02/25/2032 | 1.A |
| ..3136A4-SC-4 | FANNIE MAE FNMA 12-16 FANNIE MAE FNMA 12-16 4.000% 03/25/42 | | 03/01/2023 | Paydown | | 16,316 | 16,316 | 16,408 | 16,337 | 0 | (21) | 0 | (21) | 0 | 16,316 | 0 | 0 | 0 | 110 | 03/25/2042 | 1.A |
| ..3136A5-TC-0 | FANNIE MAE FNMA 12-33 FANNIE MAE FNMA 12-33 3.500% 04/25/42 | | 03/01/2023 | Paydown | | 154,420 | 154,420 | 145,022 | 148,534 | 0 | 5,885 | 0 | 5,885 | 0 | 154,420 | 0 | 0 | 0 | 778 | 04/25/2042 | 1.A |
| ..3136A5-YT-7 | FANNIE MAE FNMA 12-43 FANNIE MAE FNMA 12-43 3.500% 04/25/42 | | 03/01/2023 | Paydown | | 17,812 | 17,812 | 17,277 | 17,482 | 0 | 330 | 0 | 330 | 0 | 17,812 | 0 | 0 | 0 | 103 | 04/25/2042 | 1.A |
| ..3136A6-UZ-5 | FANNIE MAE FNMA 12-63 FANNIE MAE FNMA 12-63 3.500% 06/25/42 | | 03/01/2023 | Paydown | | 79,116 | 79,116 | 74,993 | 76,552 | 0 | 2,564 | 0 | 2,564 | 0 | 79,116 | 0 | 0 | 0 | 368 | 06/25/2042 | 1.A |
| ..3136A7-VU-3 | FANNIE MAE FNMA 12-80 FANNIE MAE FNMA 12-80K 3.000% 08/25/42 | | 03/01/2023 | Paydown | | 13,217 | 13,217 | 12,648 | 12,923 | 0 | 294 | 0 | 294 | 0 | 13,217 | 0 | 0 | 0 | 66 | 08/25/2042 | 1.A |

E05

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|-------------|---------------|-----------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For-foreign | 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 (11 + 12 - 13) | 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 |
| ..212168-AA-6 | CONTINENTAL WIND LLC SERIES 144A 6.000% 02/28/33 | | 02/28/2023 | Redemption 100.0000 | | 120,596 | 120,596 | 130,520 | 126,663 | 0 | (6,067) | 0 | (6,067) | 0 | 120,596 | 0 | 0 | 0 | 3,618 | 02/28/2033 | 2.B FE |
| ..233046-AS-0 | DB MASTER FINANCE LLC DNKN_21- Series 144A 2.791% 11/20/51 | | 02/22/2023 | Paydown | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 87 | 11/20/2051 | 2.B FE |
| ..23311V-AD-9 | DCP MIDSTREAM OPERATING LP 3.875% 03/15/23 | | 03/15/2023 | Maturity | | 2,000,000 | 2,000,000 | 1,836,260 | 1,995,096 | 0 | 4,904 | 0 | 4,904 | 0 | 2,000,000 | 0 | 0 | 0 | 38,750 | 03/15/2023 | 2.C FE |
| ..25755T-AE-0 | DPABS_15-1A DOMINOS PIZZA MASTER ISSUER LL 4.474% 10/25/45 | | 01/25/2023 | Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 84 | 10/25/2045 | 2.A FE |
| ..25755T-AH-3 | DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.118% 07/25/47 | | 01/25/2023 | Paydown | | 19,500 | 19,500 | 19,494 | 19,496 | 0 | 4 | 0 | 4 | 0 | 19,500 | 0 | 0 | 0 | 201 | 07/25/2047 | 2.A FE |
| ..25755T-AK-6 | DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.328% 07/25/48 | | 01/25/2023 | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | 0 | 10,000 | 0 | 0 | 0 | 108 | 07/25/2048 | 2.A FE |
| ..26208L-AC-2 | DRIVEN BRANDS FUNDING LLC HONK Series 144A 4.739% 04/20/48 | | 01/20/2023 | Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 89 | 04/20/2048 | 2.C FE |
| ..26875P-AK-7 | EOG RESOURCES INC EOG RESOURCES INC 2.625% 03/15/23 | | 03/15/2023 | Maturity | | 80,000 | 80,000 | 78,741 | 79,915 | 0 | 85 | 0 | 85 | 0 | 80,000 | 0 | 0 | 0 | 1,050 | 03/15/2023 | 1.G FE |
| ..29275Y-AB-8 | EMERSYS SERIES 144A 5.000% 04/30/23 | | 03/13/2023 | Call 100.0000 | | 2,500,000 | 2,500,000 | 2,527,500 | 2,500,376 | 0 | (376) | 0 | (376) | 0 | 2,500,000 | 0 | 0 | 0 | 46,181 | 04/30/2023 | 3.C FE |
| ..29374J-AB-1 | ENTERPRISE FLEET FINANCING LLC Series 144A 4.650% 05/21/29 | | 03/20/2023 | Paydown | | 261,931 | 261,931 | 261,903 | 261,910 | 0 | 21 | 0 | 21 | 0 | 261,931 | 0 | 0 | 0 | 3,045 | 05/21/2029 | 1.A FE |
| ..30161M-AN-3 | EXELON GENERATION CO LLC 5.600% 06/15/42 | | 03/01/2023 | Various Redemption 100.0000 | | 6,659,590 | 7,000,000 | 7,619,320 | 7,496,557 | 0 | (2,674) | 0 | (2,674) | 0 | 7,493,883 | 0 | (834,293) | (834,293) | 84,933 | 06/15/2042 | 2.B FE |
| ..30281@-AB-1 | FEDEX CORP FEDEX CORP 4.060% 12/31/32 | | 02/28/2023 | Redemption 100.0000 | | 8,951 | 8,951 | 8,951 | 8,951 | 0 | 0 | 0 | 0 | 0 | 8,951 | 0 | 0 | 0 | 45 | 12/31/2032 | 2.B Z |
| ..30281@-AB-1 | FEDEX CORP FEDEX CORP 4.060% 12/31/32 | | 03/31/2023 | Redemption 100.0000 | | 4,498 | 4,498 | 4,498 | 4,498 | 0 | 0 | 0 | 0 | 0 | 4,498 | 0 | 0 | 0 | 46 | 12/31/2032 | 2.B |
| ..30288*-AA-8 | FLNG LIQUEFACTION 2 LLC 4.540% 03/31/38 | | 03/31/2023 | Redemption 100.0000 | | 205,000 | 205,000 | 205,000 | 205,000 | 0 | 0 | 0 | 0 | 0 | 205,000 | 0 | 0 | 0 | 4,654 | 03/31/2038 | 2.B FE |
| ..30288*-AB-6 | FREEPORT LNG INVESTMENTSLLP 4.790% 03/31/38 | | 03/31/2023 | Redemption 100.0000 | | 266,500 | 266,500 | 266,500 | 266,500 | 0 | 0 | 0 | 0 | 0 | 266,500 | 0 | 0 | 0 | 6,383 | 03/31/2038 | 2.B FE |
| ..33632*-UQ-8 | WELLS FARGO BK NORTHWEST 7.280% 01/10/24 | | 03/10/2023 | Various | | 449,674 | 449,674 | 449,674 | 449,674 | 0 | 0 | 0 | 0 | 0 | 449,674 | 0 | 0 | 0 | 4,546 | 01/10/2024 | 2.B |
| ..33767C-AU-1 | FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLASS B1 3.841% 03/25/45 | | 03/01/2023 | Paydown | | 57,083 | 57,083 | 57,944 | 57,610 | 0 | (527) | 0 | (527) | 0 | 57,083 | 0 | 0 | 0 | 369 | 03/25/2045 | 1.A |
| ..337915-AA-0 | HUNTINGTON BANCSHARES FIRSTMERIT CORPORATION 4.350% 02/04/23 | | 02/04/2023 | Maturity | | 2,000,000 | 2,000,000 | 2,022,500 | 2,000,252 | 0 | (252) | 0 | (252) | 0 | 2,000,000 | 0 | 0 | 0 | 43,500 | 02/04/2023 | 2.A FE |
| ..33849N-AN-5 | FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 0.496% 09/25/48 | | 03/01/2023 | Paydown | | 17,387 | 17,387 | 17,826 | 17,766 | 0 | (378) | 0 | (378) | 0 | 17,387 | 0 | 0 | 0 | 129 | 09/25/2048 | 1.A |
| ..34107@-AA-7 | FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38 | | 02/15/2023 | Redemption 100.0000 | | 253,981 | 253,981 | 253,981 | 253,981 | 0 | 0 | 0 | 0 | 0 | 253,981 | 0 | 0 | 0 | 3,708 | 08/15/2038 | 2.B PL |
| ..345397-YG-2 | FORD MOTOR CREDIT COMPANY LLC 3.810% 01/09/24 | | 02/24/2023 | CITIGROUP GLOBAL MARKETS | | 4,893,750 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | 0 | 0 | 5,000,000 | 0 | (106,250) | (106,250) | 121,179 | 01/09/2024 | 3.A FE |
| ..380130-AB-0 | GM FINANCIAL AUTOMOBILE LEASIN GM FINANCIAL AUTOMOBILE LEASIN 4.010% 10/21/24 | | 03/20/2023 | Paydown | | 838,962 | 838,962 | 838,900 | 838,924 | 0 | 38 | 0 | 38 | 0 | 838,962 | 0 | 0 | 0 | 6,250 | 10/21/2024 | 1.A FE |
| ..40480*-AA-3 | HS WILDCAT LLC 3.830% 12/31/50 | | 01/25/2023 | Redemption 100.0000 | | 1,694 | 1,694 | 1,694 | 1,694 | 0 | 0 | 0 | 0 | 0 | 1,694 | 0 | 0 | 0 | 16 | 12/31/2050 | 2.A PL |
| ..40480*-AB-1 | HS WILDCAT LLC 4.390% 12/31/60 | | 01/25/2023 | Redemption 100.0000 | | 298 | 298 | 298 | 298 | 0 | 0 | 0 | 0 | 0 | 298 | 0 | 0 | 0 | 3 | 12/31/2060 | 2.A PL |
| ..42211#-AA-1 | HOME DEPOT USA INC HOME DEPOT USA INC 3.370% 01/15/33 | | 03/15/2023 | Redemption 100.0000 | | 128,281 | 128,281 | 128,281 | 128,281 | 0 | 0 | 0 | 0 | 0 | 128,281 | 0 | 0 | 0 | 730 | 01/15/2033 | 1.F Z |
| ..43284B-AB-8 | HILTON GRAND VACATIONS TRUST H Series 144A 3.700% 02/25/32 | | 03/25/2023 | Paydown | | 99,810 | 99,810 | 99,786 | 99,795 | 0 | 15 | 0 | 15 | 0 | 99,810 | 0 | 0 | 0 | 586 | 02/25/2032 | 1.F FE |
| ..43284B-AC-6 | HILTON GRAND VACATIONS TRUST H Series 144A 4.000% 02/25/32 | | 03/25/2023 | Paydown | | 93,572 | 93,572 | 93,562 | 93,564 | 0 | 8 | 0 | 8 | 0 | 93,572 | 0 | 0 | 0 | 594 | 02/25/2032 | 2.B FE |

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STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|---------|---------------|-------------------|---------------------------|---------------|------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | 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 (11 + 12 - 13) | 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 |
| ..43284H-AC-3 | HGVT_19-AA Series 144A 2.840% 07/25/33 | | 03/25/2023 | Paydown | | 182,051 | 182,051 | 182,050 | 182,047 | 0 | 4 | 0 | 4 | 0 | 182,051 | 0 | 0 | 0 | 822 | 07/25/2033 | 2.B FE |
| ..45256H-AF-5 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 5,695 | 5,041 | 4,442 | 761 | 932 | 3,405 | 0 | 4,337 | 0 | 5,098 | 0 | 597 | 597 | 2,441 | 07/25/2033 | 6. * |
| ..46592W-BY-1 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 5,335 | 5,335 | 5,539 | 5,530 | 0 | (196) | 0 | (196) | 0 | 5,335 | 0 | 0 | 0 | 35 | 02/25/2052 | 1.A |
| ..46592W-BY-1 | JACK IN THE BOX FUNDING LLC JA Series 144A | | 01/01/2023 | Paydown | | 2,655 | 2,655 | 2,756 | 2,752 | 0 | (97) | 0 | (97) | 0 | 2,655 | 0 | 0 | 0 | 7 | 02/25/2052 | 1.D FE |
| ..466365-AC-7 | JACK IN THE BOX FUNDING LLC JA Series 144A | | 02/25/2023 | Paydown | | 35,000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 0 | 35,000 | 0 | 0 | 0 | 435 | 08/25/2049 | 2.B FE |
| ..466365-AE-3 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 02/25/2023 | Paydown | | 15,000 | 15,000 | 15,000 | 15,000 | 0 | 0 | 0 | 0 | 0 | 15,000 | 0 | 0 | 0 | 155 | 02/26/2052 | 2.B FE |
| ..46645G-AG-3 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 104,371 | 104,371 | 102,006 | 102,573 | 0 | 1,798 | 0 | 1,798 | 0 | 104,371 | 0 | 0 | 0 | 778 | 10/25/2045 | 1.A |
| ..46647S-CS-7 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 166,372 | 166,372 | 167,932 | 167,628 | 0 | (1,256) | 0 | (1,256) | 0 | 166,372 | 0 | 0 | 0 | 1,002 | 08/25/2047 | 1.A |
| ..46648C-AW-4 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 67,857 | 67,857 | 66,129 | 66,426 | 0 | 1,431 | 0 | 1,431 | 0 | 67,857 | 0 | 0 | 0 | 365 | 01/25/2047 | 1.A |
| ..46648H-AZ-6 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 17,249 | 17,249 | 17,329 | 17,311 | 0 | (62) | 0 | (62) | 0 | 17,249 | 0 | 0 | 0 | 109 | 05/25/2047 | 1.A |
| ..46649C-BE-2 | JP MORGAN MORTGAGE TRUST JPMMT Series 144A | | 03/01/2023 | Paydown | | 34,646 | 34,646 | 33,401 | 33,549 | 0 | 1,097 | 0 | 1,097 | 0 | 34,646 | 0 | 0 | 0 | 215 | 10/25/2048 | 1.A |
| ..46649T-AZ-9 | JIMMY JOHNS FUNDING LLC JIMMY Series 144A | | 03/01/2023 | Paydown | | 31,251 | 31,251 | 30,400 | 30,502 | 0 | 749 | 0 | 749 | 0 | 31,251 | 0 | 0 | 0 | 194 | 09/25/2048 | 1.A |
| ..47760Q-AB-9 | KEYSIGHT TECHNOLOGIES INC 4.600% 04/06/27 | | 01/30/2023 | Paydown | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 151 | 07/30/2047 | 2.B FE |
| ..49338L-AE-3 | KIRBY CORP KIRBY CORPORATION 3.290% | | 03/01/2023 | Paydown | | 4,870,300 | 5,000,000 | 4,993,650 | 4,996,938 | 0 | 109 | 0 | 109 | 0 | 4,997,048 | 0 | (126,748) | (126,748) | 93,917 | 04/06/2027 | 2.B FE |
| ..497266-B*-6 | WALGREEN CO 5.540% 04/15/36 | | 02/27/2023 | Maturity | | 19,000,000 | 19,000,000 | 19,000,000 | 19,000,000 | 0 | 0 | 0 | 0 | 0 | 19,000,000 | 0 | 0 | 0 | 312,550 | 02/27/2023 | 2.C |
| ..52204*-AA-3 | LOWES CTL 5.182% 03/10/26 | | 03/15/2023 | Various | | 212,405 | 212,405 | 212,405 | 212,405 | 0 | 0 | 0 | 0 | 0 | 212,405 | 0 | 0 | 0 | 1,964 | 04/15/2036 | 2.B Z |
| ..52465#-BQ-7 | MPLX LP 4.500% 07/15/23 | | 03/10/2023 | Call | 100.0000 | 53,128 | 53,128 | 53,128 | 53,128 | 0 | 0 | 0 | 0 | 0 | 53,128 | 0 | 0 | 0 | 460 | 03/10/2026 | 2.A |
| ..55336V-AE-0 | MVW OWNER TRUST MVWOT_19-1A Series 144A | | 03/13/2023 | Paydown | | 1,000,000 | 1,000,000 | 1,012,899 | 1,000,480 | 0 | (335) | 0 | (335) | 0 | 1,000,145 | 0 | (145) | (145) | 29,750 | 07/15/2023 | 2.B FE |
| ..55389P-AC-3 | MVW OWNER TRUST MVWOT_19-2A Series 144A | | 03/20/2023 | Paydown | | 157,240 | 157,240 | 157,220 | 157,226 | 0 | 15 | 0 | 15 | 0 | 157,240 | 0 | 0 | 0 | 847 | 11/20/2036 | 2.B FE |
| ..55400D-AC-5 | MVW OWNER TRUST MVWOT_22-1 Series 144A | | 03/20/2023 | Paydown | | 129,922 | 129,922 | 129,879 | 129,892 | 0 | 29 | 0 | 29 | 0 | 129,922 | 0 | 0 | 0 | 563 | 10/20/2038 | 2.B FE |
| ..55400U-AC-7 | MARRIOTT INTERNATIONAL 3.125% 02/15/23 | | 03/20/2023 | Paydown | | 279,889 | 279,889 | 279,831 | 279,834 | 0 | 55 | 0 | 55 | 0 | 279,889 | 0 | 0 | 0 | 2,376 | 11/21/2039 | 2.B FE |
| ..571903-AV-5 | MELLO MORTGAGE CAPITAL ACCEPTA Series 144A | | 02/15/2023 | Maturity | | 5,000,000 | 5,000,000 | 4,987,222 | 4,999,726 | 0 | 274 | 0 | 274 | 0 | 5,000,000 | 0 | 0 | 0 | 78,125 | 02/15/2023 | 2.B FE |
| ..585498-BG-2 | Midland Cogener Series 144A 6.000% 03/15/25 | | 03/01/2023 | Paydown | | 19,328 | 19,328 | 19,036 | 19,071 | 0 | 256 | 0 | 256 | 0 | 19,328 | 0 | 0 | 0 | 121 | 03/25/2048 | 1.A |
| ..59748T-AA-7 | MORGAN STANLEY BAML TRUST MSBAM_12 4.514% | | 03/15/2023 | Redemption | 100.0000 | 386,342 | 386,342 | 393,698 | 390,879 | 0 | (4,537) | 0 | (4,537) | 0 | 386,342 | 0 | 0 | 0 | 11,590 | 03/15/2025 | 3.A FE |
| ..61761A-BD-9 | MVW OWNER TRUST MVWOT_18-1A Series 144A | | 03/01/2023 | Paydown | | 588,521 | 588,521 | 562,600 | 586,706 | 0 | 1,814 | 0 | 1,814 | 0 | 588,521 | 0 | 0 | 0 | 957 | 08/15/2045 | 1.A |
| ..62848B-AC-5 | NATIONAL FUEL GAS COMPANY NATIONAL FUEL GAS | | 03/20/2023 | Paydown | | 142,329 | 142,329 | 142,327 | 142,325 | 0 | 4 | 0 | 4 | 0 | 142,329 | 0 | 0 | 0 | 903 | 01/21/2036 | 2.B FE |
| ..636180-BL-4 | ORANGE LAKE TIMESHARE TRUST ON Series 144A | | 03/01/2023 | Maturity | 100.0000 | 1,330,000 | 1,330,000 | 1,364,567 | 1,330,000 | 0 | 0 | 0 | 0 | 0 | 1,330,000 | 0 | 0 | 0 | 24,938 | 03/01/2023 | 2.C FE |
| ..653240-AA-9 | NEWTON CREDIT LEASE 6.082% 05/15/23 | | 03/15/2023 | Redemption | 100.0000 | 71,137 | 71,137 | 71,134 | 71,127 | 0 | 10 | 0 | 10 | 0 | 71,137 | 0 | 0 | 0 | 722 | 05/15/2023 | 1.D |
| ..68504L-AB-7 | ORANGE LAKE TIMESHARE TRUST ON Series 144A | | 03/08/2023 | Paydown | | 51,430 | 51,430 | 51,430 | 51,428 | 0 | 2 | 0 | 2 | 0 | 51,430 | 0 | 0 | 0 | 250 | 03/08/2029 | 2.B FE |

E05.5

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|-------------|---------------|-----------------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For-foreign | 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 (11 + 12 - 13) | 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 |
| ..68504U-AC-5 | ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.610% 04/09/38 | | 03/09/2023 | Paydown | | 157,897 | 157,897 | 157,893 | 157,892 | 0 | 5 | 0 | 5 | 0 | 157,897 | 0 | 0 | 0 | 888 | 04/09/2038 | 2.B FE |
| ..68504U-AD-3 | ORANGE LAKE TIMESHARE TRUST ON Series 144A 4.930% 04/09/38 | | 03/09/2023 | Paydown | | 227,374 | 227,374 | 227,327 | 227,339 | 0 | 35 | 0 | 35 | 0 | 227,374 | 0 | 0 | 0 | 1,746 | 04/09/2038 | 3.C FE |
| ..68504W-AC-1 | ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.740% 11/08/30 | | 03/08/2023 | Paydown | | 143,469 | 143,469 | 143,121 | 143,306 | 0 | 163 | 0 | 163 | 0 | 143,469 | 0 | 0 | 0 | 890 | 11/08/2030 | 2.C FE |
| ..709599-AN-4 | PENSKE TRUCK LEASING COMPANY 144A 4.250% 01/17/23 | | 01/17/2023 | Maturity | | 2,986,000 | 2,986,000 | 2,897,286 | 2,985,505 | 0 | 495 | 0 | 495 | 0 | 2,986,000 | 0 | 0 | 0 | 63,453 | 01/17/2023 | 2.B FE |
| ..71839#-AA-2 | PHILLIES FUNDING LP 6.210% 07/10/30 | | 01/10/2023 | Various | | 122,558 | 122,558 | 122,558 | 122,558 | 0 | 0 | 0 | 0 | 0 | 122,558 | 0 | 0 | 0 | 1,903 | 07/10/2030 | 2.A PL |
| ..73020#-AA-9 | PACIFIC NORTHWEST NATIONAL LAB SECURED CORP BND 6.500% 11/15/34 | | 03/15/2023 | Redemption | 100.0000 | 94,375 | 94,375 | 94,375 | 94,375 | 0 | 0 | 0 | 0 | 0 | 94,375 | 0 | 0 | 0 | 1,024 | 11/15/2034 | 1.D FE |
| ..73557*-AA-2 | PORT WASHINGTON GENERATING STA 4.910% 07/15/30 | | 03/15/2023 | Redemption | 100.0000 | 120,356 | 120,356 | 120,356 | 120,356 | 0 | 0 | 0 | 0 | 0 | 120,356 | 0 | 0 | 0 | 986 | 07/15/2030 | 1.F |
| ..74432Q-AC-9 | PRUDENTIAL FINANCIAL INC 5.750% 07/15/33 | | 03/02/2023 | KEYBANC CAPITAL MARKET Redemption | 100.0000 | 1,549,665 | 1,500,000 | 1,537,000 | 1,526,194 | 0 | (327) | 0 | (327) | 0 | 1,525,867 | 0 | 23,798 | 23,798 | 55,344 | 07/15/2033 | 1.G FE |
| ..750731-AA-9 | AUTUMN WIND HQ LLC 3.744% 02/10/49 | | 03/10/2023 | Redemption | 100.0000 | 5,812 | 5,812 | 5,812 | 5,812 | 0 | 0 | 0 | 0 | 0 | 5,812 | 0 | 0 | 0 | 36 | 02/10/2049 | 2.A |
| ..78409V-AY-0 | S&P GLOBAL INC Series 144A 4.750% 08/01/28 | | 03/01/2023 | Tax Free Exchange | | 4,983,400 | 5,000,000 | 4,980,600 | 4,982,968 | 0 | 432 | 0 | 432 | 0 | 4,983,400 | 0 | 0 | 0 | 138,542 | 08/01/2028 | 1.G FE |
| ..78409V-AZ-7 | S&P GLOBAL INC Series 144A 4.250% 05/01/29 | | 03/01/2023 | Tax Free Exchange | | 4,993,490 | 5,000,000 | 4,992,341 | 4,993,340 | 0 | 150 | 0 | 150 | 0 | 4,993,490 | 0 | 0 | 0 | 70,833 | 05/01/2029 | 1.G FE |
| ..81744Y-AG-1 | SEMT_13-4 SEQUOIA MORTGAGE TRUST SEMT_13 3.443% 04/25/43 | | 03/01/2023 | Paydown | | 3,460 | 3,460 | 3,448 | 3,449 | 0 | 11 | 0 | 11 | 0 | 3,460 | 0 | 0 | 0 | 25 | 04/25/2043 | 1.A |
| ..81745M-AA-9 | SEQUOIA MORTGAGE TRUST SEMT_13-2 1.874% 02/25/43 | | 03/01/2023 | Paydown | | 4,265 | 4,265 | 4,265 | 4,263 | 0 | 2 | 0 | 2 | 0 | 4,265 | 0 | 0 | 0 | 15 | 02/25/2043 | 1.A |
| ..81745Q-CA-8 | SEQUOIA MORTGAGE TRUST SEMT_15 3.913% 01/25/45 | | 03/01/2023 | Paydown | | 5,432 | 5,432 | 5,548 | 5,501 | 0 | (69) | 0 | (69) | 0 | 5,432 | 0 | 0 | 0 | 36 | 01/25/2045 | 1.A |
| ..81746N-AN-8 | SEQUOIA MORTGAGE TRUST SEMT_16 3.500% 11/25/46 | | 03/01/2023 | Paydown | | 192,961 | 192,961 | 201,749 | 199,293 | 0 | (6,332) | 0 | (6,332) | 0 | 192,961 | 0 | 0 | 0 | 1,118 | 11/25/2046 | 1.A |
| ..81746X-AG-1 | SEQUOIA MORTGAGE TRUST SEMT_17 SEMT_17-3 3.500% 04/25/47 | | 03/01/2023 | Paydown | | 134,585 | 134,585 | 128,720 | 130,009 | 0 | 4,576 | 0 | 4,576 | 0 | 134,585 | 0 | 0 | 0 | 770 | 04/25/2047 | 1.A |
| ..82280Q-AC-5 | SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45 | | 03/01/2023 | Paydown | | 38,010 | 38,010 | 38,153 | 38,099 | 0 | (88) | 0 | (88) | 0 | 38,010 | 0 | 0 | 0 | 268 | 08/25/2045 | 1.A |
| ..82280R-AG-4 | SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 04/25/47 | | 03/01/2023 | Paydown | | 158,220 | 158,220 | 151,469 | 153,019 | 0 | 5,201 | 0 | 5,201 | 0 | 158,220 | 0 | 0 | 0 | 622 | 04/25/2047 | 1.A |
| ..82280R-CB-3 | SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.602% 04/25/47 | | 03/01/2023 | Paydown | | 65,119 | 65,119 | 63,216 | 63,517 | 0 | 1,602 | 0 | 1,602 | 0 | 65,119 | 0 | 0 | 0 | 314 | 04/25/2047 | 1.A |
| ..82280R-CC-1 | SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.602% 04/25/47 | | 03/01/2023 | Paydown | | 57,892 | 57,892 | 55,353 | 55,760 | 0 | 2,132 | 0 | 2,132 | 0 | 57,892 | 0 | 0 | 0 | 280 | 04/25/2047 | 1.A |
| ..826525-AC-1 | SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37 | | 03/20/2023 | Paydown | | 150,447 | 150,447 | 150,813 | 150,695 | 0 | (248) | 0 | (248) | 0 | 150,447 | 0 | 0 | 0 | 843 | 07/20/2037 | 2.B FE |
| ..826525-AD-9 | SIERRA RECEIVABLES FUNDING COM Series 144A 6.590% 07/20/37 | | 03/20/2023 | Paydown | | 44,249 | 44,249 | 44,238 | 44,240 | 0 | 9 | 0 | 9 | 0 | 44,249 | 0 | 0 | 0 | 465 | 07/20/2037 | 3.B FE |
| ..82652M-AC-4 | SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36 | | 03/20/2023 | Paydown | | 107,301 | 107,301 | 107,292 | 107,294 | 0 | 7 | 0 | 7 | 0 | 107,301 | 0 | 0 | 0 | 524 | 05/20/2036 | 2.B FE |
| ..82652M-AD-2 | SIERRA RECEIVABLES FUNDING COM Series 144A 4.540% 05/20/36 | | 03/20/2023 | Paydown | | 107,301 | 107,301 | 107,271 | 107,280 | 0 | 21 | 0 | 21 | 0 | 107,301 | 0 | 0 | 0 | 763 | 05/20/2036 | 3.B FE |
| ..82652N-AB-4 | SIERRA RECEIVABLES FUNDING COM Series 144A 2.750% 08/20/36 | | 03/20/2023 | Paydown | | 115,378 | 115,378 | 115,357 | 115,364 | 0 | 14 | 0 | 14 | 0 | 115,378 | 0 | 0 | 0 | 490 | 08/20/2036 | 1.F FE |
| ..82652N-AD-0 | SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 4.180% 08/20/36 | | 03/20/2023 | Paydown | | 46,151 | 46,151 | 46,144 | 46,146 | 0 | 5 | 0 | 5 | 0 | 46,151 | 0 | 0 | 0 | 298 | 08/20/2036 | 3.B FE |
| ..82653D-AC-3 | SIERRA RECEIVABLES FUNDING COM Series 144A 3.940% 06/20/35 | | 03/20/2023 | Paydown | | 139,586 | 139,586 | 139,547 | 139,565 | 0 | 21 | 0 | 21 | 0 | 139,586 | 0 | 0 | 0 | 893 | 06/20/2035 | 2.B FE |

E05.6

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|---|-------------|---------------|-----------------------------|---------------------------|---------------|------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For-foreign | 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 (11 + 12 - 13) | 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 |
| ..82653E-AC-1 | SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36 | | 03/20/2023 | Paydown | | 132,716 | 132,716 | 132,707 | 132,709 | 0 | 7 | 0 | 7 | 0 | 132,716 | 0 | 0 | 0 | 794 | 01/20/2036 | 2.B FE |
| ..82653E-AD-9 | SIERRA RECEIVABLES FUNDING COM Series 144A 4.750% 01/20/36 | | 03/20/2023 | Paydown | | 189,594 | 189,594 | 189,569 | 189,575 | 0 | 20 | 0 | 20 | 0 | 189,594 | 0 | 0 | 0 | 1,429 | 01/20/2036 | 3.B FE |
| ..82653G-AB-8 | SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35 | | 03/20/2023 | Paydown | | 63,683 | 63,683 | 63,672 | 63,676 | 0 | 7 | 0 | 7 | 0 | 63,683 | 0 | 0 | 0 | 393 | 09/20/2035 | 1.F FE |
| ..82653G-AC-6 | SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35 | | 03/20/2023 | Paydown | | 72,757 | 72,757 | 72,756 | 72,755 | 0 | 3 | 0 | 3 | 0 | 72,757 | 0 | 0 | 0 | 484 | 09/20/2035 | 2.B FE |
| ..83546D-AQ-1 | SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51 | | 03/20/2023 | Paydown | | 7,500 | 7,500 | 7,500 | 7,500 | 0 | 0 | 0 | 0 | 0 | 7,500 | 0 | 0 | 0 | 33 | 08/20/2051 | 2.B FE |
| ..848609-AA-1 | SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO LLC 5.300% 06/30/36 | | 03/31/2023 | Redemption 100.0000 | | 62,485 | 62,485 | 62,485 | 62,485 | 0 | 0 | 0 | 0 | 0 | 62,485 | 0 | 0 | 0 | 828 | 06/30/2036 | 2.C PL |
| ..86192*-AA-5 | STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23 | | 03/15/2023 | Redemption 100.0000 | | 56,121 | 56,121 | 56,121 | 56,121 | 0 | 0 | 0 | 0 | 0 | 56,121 | 0 | 0 | 0 | 1,140 | 12/15/2023 | 1.A FE |
| ..87248D-AB-4 | TIF FUNDING II LLC TIF_20-1A Series 144A 3.820% 08/20/45 | | 03/20/2023 | Paydown | | 50,000 | 50,000 | 50,036 | 50,024 | 0 | (24) | 0 | (24) | 0 | 50,000 | 0 | 0 | 0 | 318 | 08/20/2045 | 2.B FE |
| ..87342R-AE-4 | TACO BELL FUNDING LLC BELL_18- Series 144A 4.940% 11/25/48 | | 02/25/2023 | Paydown | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 154 | 11/25/2048 | 2.B FE |
| ..88315L-AF-5 | TEXTAINER MARINE CONTAINERS LT Series 144A 4.940% 08/21/45 | | 03/20/2023 | Paydown | | 127,743 | 127,743 | 127,702 | 127,712 | 0 | 30 | 0 | 30 | 0 | 127,743 | 0 | 0 | 0 | 1,027 | 08/21/2045 | 2.B FE |
| ..88632A-CB-2 | TIAA BANK MORTGAGE LOAN TRUST Series 144A 4.155% 11/25/48 | | 03/01/2023 | Paydown | | 31,350 | 31,350 | 30,740 | 30,804 | 0 | 546 | 0 | 546 | 0 | 31,350 | 0 | 0 | 0 | 218 | 11/25/2048 | 1.A |
| ..90117P-AJ-4 | 1211 AVENUE OF THE AMERICAS TR 1211 AVENUE OF THE AMERICAS TR 4.092% 08/10/35 | | 03/15/2023 | Various Redemption 100.0000 | | 9,063,667 | 10,000,000 | 10,299,980 | 10,082,443 | 0 | (7,171) | 0 | (7,171) | 0 | 10,075,266 | 0 | (1,011,600) | (1,011,600) | 120,472 | 08/10/2035 | 1.A |
| ..90363B-AA-8 | USTA NATIONAL TENNIS CENTER IN 3.110% 09/08/24 | | 01/08/2023 | Redemption 100.0000 | | 542,138 | 542,138 | 542,138 | 542,138 | 0 | 0 | 0 | 0 | 0 | 542,138 | 0 | 0 | 0 | 8,430 | 09/08/2024 | 1.G FE |
| ..92783B-AA-4 | VIRGINIA INTERNATIONAL GATEWAY VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30 | | 03/31/2023 | Redemption 100.0000 | | 88,589 | 88,589 | 88,589 | 88,589 | 0 | 0 | 0 | 0 | 0 | 88,589 | 0 | 0 | 0 | 870 | 06/30/2030 | 1.F PL |
| ..92890N-AW-9 | WF-RBS COMMERCIAL MORTGAGE TRUST 3.241% 12/15/45 | | 03/01/2023 | Paydown | | 152,055 | 152,055 | 151,331 | 152,055 | 0 | 0 | 0 | 0 | 0 | 152,055 | 0 | 0 | 0 | 846 | 12/15/2045 | 1.A |
| ..94989U-BH-3 | WELLS FARGO MORTGAGE BACKED SE Series 144A 3.639% 07/25/47 | | 03/01/2023 | Paydown | | 32,576 | 32,576 | 30,894 | 31,136 | 0 | 1,440 | 0 | 1,440 | 0 | 32,576 | 0 | 0 | 0 | 199 | 07/25/2047 | 1.A |
| ..95058X-AE-8 | WENDYS FUNDING LLC WEN_18-1A Series 144A 3.884% 03/15/48 | | 03/15/2023 | Paydown | | 12,500 | 12,500 | 12,500 | 12,500 | 0 | 0 | 0 | 0 | 0 | 12,500 | 0 | 0 | 0 | 121 | 03/15/2048 | 2.B FE |
| ..95058X-AH-1 | WENDYS FUNDING LLC WEN_19-1A Series 144A 4.080% 06/15/49 | | 03/15/2023 | Paydown Redemption 100.0000 | | 23,750 | 23,750 | 23,750 | 23,750 | 0 | 0 | 0 | 0 | 0 | 23,750 | 0 | 0 | 0 | 242 | 06/15/2049 | 2.B FE |
| ..97181B-KZ-5 | UNION PACIFIC CORPORATION 5.360% 07/02/28 | | 01/02/2023 | Redemption 100.0000 | | 26,120 | 26,120 | 26,120 | 26,120 | 0 | 0 | 0 | 0 | 0 | 26,120 | 0 | 0 | 0 | 700 | 07/02/2028 | 1.D |
| ..97181B-LA-9 | UNION PACIFIC CORPORATION 5.380% 07/02/28 | | 01/02/2023 | Redemption 100.0000 | | 44,883 | 44,883 | 44,883 | 44,883 | 0 | 0 | 0 | 0 | 0 | 44,883 | 0 | 0 | 0 | 1,207 | 07/02/2028 | 1.D |
| ..98163T-AB-9 | WORLD OMNI AUTO RECEIVABLE TRU WORLD OMNI AUTO RECEIVABLES TR 3.730% 03/16/26 | | 03/15/2023 | Paydown | | 301,315 | 301,315 | 301,283 | 301,293 | 0 | 22 | 0 | 22 | 0 | 301,315 | 0 | 0 | 0 | 2,810 | 03/16/2026 | 1.A FE |
| ..98258P-AA-5 | WT HOLDINGS INC Series 144A 7.000% 04/30/23 | | 03/30/2023 | Call 100.0000 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | 0 | 0 | 0 | 0 | 0 | 3,000,000 | 0 | 0 | 0 | 87,500 | 04/30/2023 | 2.C FE |
| ..009090-AA-9 | AIR CANADA 2015-1 CLASS A PASS SERIES 144A 3.600% 03/15/27 | | 03/15/2023 | Redemption 100.0000 | | 144,747 | 144,747 | 144,747 | 144,747 | 0 | 0 | 0 | 0 | 0 | 144,747 | 0 | 0 | 0 | 2,605 | 03/15/2027 | 1.F FE |
| ..C4862B-AB-8 | ISLAND TIMBERLANDS FINANCE COR 6.160% 08/30/25 | A | 01/03/2023 | Taxable Exchange | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | 0 | 0 | 0 | 0 | 0 | 10,000,000 | 0 | 0 | 0 | 208,756 | 08/30/2025 | 2.A PL |
| ..00653M-AA-9 | ADCB FINANCE CAYMAN LTD Series 144A 4.000% 03/29/23 | C | 03/29/2023 | Maturity | | 2,000,000 | 2,000,000 | 1,996,000 | 1,999,790 | 0 | 210 | 0 | 210 | 0 | 2,000,000 | 0 | 0 | 0 | 40,000 | 03/29/2023 | 1.F FE |
| ..01539B-AB-6 | ALFA S.A. Series 144A 5.250% 03/25/24 | D | 03/27/2023 | Various | | 4,013,600 | 4,000,000 | 4,004,324 | 4,000,658 | 0 | (12) | 0 | (122) | 0 | 4,000,536 | 0 | (536) | (536) | 118,600 | 03/25/2024 | 2.C FE |

E05.7

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
|----------------------|--|---------|---------------|--------------------------|---------------------------|---------------|-------------|-------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|---|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | |
| CUSIP Identification | Description | Foreign | 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 (11 + 12 - 13) | 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 | |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABL Series 2017-1 144A 4.080% 04/07/27 | D | 01/07/2023 | Redemption 100.0000 | | 366,384 | 366,384 | 366,384 | 366,384 | 0 | 0 | 0 | 0 | 0 | 366,384 | 0 | 0 | 0 | 3,737 | 04/07/2027 | 2.A FE | |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 4.180% 04/07/28 | C | 01/07/2023 | Redemption 100.0000 | | 175,510 | 175,510 | 175,510 | 175,510 | 0 | 0 | 0 | 0 | 0 | 175,510 | 0 | 0 | 0 | 1,834 | 04/07/2028 | 2.A FE | |
| 36190C-AA-5 | GNL Quintero GNL QUINTERO SA 4.634% | C | 01/31/2023 | Redemption 100.0000 | | 588,000 | 588,000 | 591,068 | 589,038 | 0 | (1,038) | 0 | (1,038) | 0 | 588,000 | 0 | 0 | 0 | 13,624 | 07/31/2029 | 2.B FE | |
| 45605P-AM-0 | INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26 | C | 03/31/2023 | Paydown | | 178,749 | 178,749 | 178,749 | 178,749 | 0 | 0 | 0 | 0 | 0 | 178,749 | 0 | 0 | 0 | (9,499) | 04/15/2026 | 2.B FE | |
| 459056-LD-7 | INTERNATIONAL BANK OF INTL BANK FOR RECONSTRUCTION A 7.625% 01/19/23 | D | 01/19/2023 | Maturity | | 200,000 | 200,000 | 243,055 | 200,333 | 0 | (333) | 0 | (333) | 0 | 200,000 | 0 | 0 | 0 | 7,625 | 01/19/2023 | 1.A FE | |
| 631988-AG-2 | ESSENTIA PLC 3.900% 07/27/31 | C | 01/05/2023 | TENDER | | 5,309,689 | 5,309,689 | 5,309,689 | 5,309,689 | 0 | 0 | 0 | 0 | 0 | 5,309,689 | 0 | 0 | 0 | 90,884 | 07/27/2031 | 2.C Z | |
| 631988-AH-0 | ESSENTIA PLC 4.000% 07/27/33 | C | 01/05/2023 | TENDER | | 2,949,827 | 2,949,827 | 2,949,827 | 2,949,827 | 0 | 0 | 0 | 0 | 0 | 2,949,827 | 0 | 0 | 0 | 51,786 | 07/27/2033 | 2.C YE | |
| 8038*-AA-4 | SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27 | D | 03/15/2023 | Redemption 100.0000 | | 94,000 | 94,000 | 94,000 | 94,000 | 0 | 0 | 0 | 0 | 0 | 94,000 | 0 | 0 | 0 | 1,293 | 09/15/2027 | 3.C | |
| 03974*-AA-6 | GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34 | C | 03/31/2023 | TENDER | | 5,114 | 5,114 | 5,114 | 5,114 | 0 | 0 | 0 | 0 | 0 | 5,114 | 0 | 0 | 0 | 40 | 12/31/2034 | 2.B PL | |
| 08718*-AE-4 | Star Entertainment Finance Ltd 8.140% | C | 03/31/2023 | TENDER | | 1,690,400 | 1,690,400 | 1,690,400 | 1,674,009 | 0 | 16,391 | 0 | 16,391 | 0 | 1,690,400 | 0 | 0 | 0 | 65,295 | 08/22/2025 | 2.C PL | |
| 08718*-AF-1 | Star Entertainment Finance Ltd 8.220% | C | 03/31/2023 | Various | | 2,535,600 | 2,535,600 | 2,535,600 | 2,506,531 | 0 | 29,069 | 0 | 29,069 | 0 | 2,535,600 | 0 | 0 | 0 | 91,470 | 08/22/2027 | 2.C PL | |
| R62368-AA-0 | NORSPAN LNG III AS 4.870% 07/27/29 | C | 02/28/2023 | Redemption 100.0000 | | 228,689 | 228,689 | 228,689 | 228,689 | 0 | 0 | 0 | 0 | 0 | 228,689 | 0 | 0 | 0 | 5,569 | 07/27/2029 | 2.C PL | |
| Y23874-GR-8 | EXIM BANK IN 4.000% 01/14/23 | C | 01/14/2023 | Maturity | | 5,000,000 | 5,000,000 | 5,119,050 | 5,000,603 | 0 | (603) | 0 | (603) | 0 | 5,000,000 | 0 | 0 | 0 | 100,000 | 01/14/2023 | 2.C FE | |
| Y7028N-FG-5 | POWER GRID CORP OF INDIA LTD POWER GRID CORPORATION OF INDI 3.875% 01/17/23 | C | 01/17/2023 | Maturity | | 5,000,000 | 5,000,000 | 5,048,050 | 5,000,304 | 0 | (304) | 0 | (304) | 0 | 5,000,000 | 0 | 0 | 0 | 96,875 | 01/17/2023 | 2.C FE | |
| 81441P-CR-0 | SECURITY NATIONAL MORTGAGE LOA 2005 2A M2 144A 7.321% 2/25/36 | | 03/31/2023 | Various | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13,772 | 02/25/2036 | 6.* | |
| 1109999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 152,285,282 | 155,267,999 | 156,476,061 | 155,726,081 | 932 | 45,182 | 0 | 46,114 | 0 | 155,772,193 | 0 | (3,500,512) | (3,500,512) | 3,013,157 | XXX | XXX | |
| 2509999997 | Total - Bonds - Part 4 | | | | | 183,976,396 | 186,826,819 | 187,704,740 | 187,057,591 | 932 | 265,896 | 0 | 266,828 | 0 | 187,324,416 | 0 | (3,493,918) | (3,493,918) | 3,741,236 | XXX | XXX | |
| 2509999998 | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999 | Total - Bonds | | | | | 183,976,396 | 186,826,819 | 187,704,740 | 187,057,591 | 932 | 265,896 | 0 | 266,828 | 0 | 187,324,416 | 0 | (3,493,918) | (3,493,918) | 3,741,236 | XXX | XXX | |
| 4509999997 | Total - Preferred Stocks - Part 4 | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | |
| 4509999998 | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999 | Total - Preferred Stocks | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | |
| 31336#-10-6 | FEDERAL HOME LOAN BANK OF ATLA | | 03/17/2023 | CORPORATE ACTION | 10,841,000 | 1,084,100 | 1,084,100 | 1,084,100 | 1,084,100 | 0 | 0 | 0 | 0 | 0 | 1,084,100 | 0 | 0 | 0 | 16,840 | | | |
| 5019999999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 1,084,100 | XXX | 1,084,100 | 1,084,100 | 0 | 0 | 0 | 0 | 0 | 1,084,100 | 0 | 0 | 0 | 16,840 | XXX | XXX | |
| 76829#-10-7 | River Lake Insurance Company X | | 03/31/2023 | Tax Agreement Settlement | | 507,065 | | 507,065 | | | | | 0 | | | | | | | | | |
| 76828#-10-6 | River Lake Insurance Company VI | | 01/31/2023 | Return of Capital | | 5,000,000 | | 5,000,000 | | | | | 0 | | | | | | | | | |
| 5929999999 | Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | 5,507,065 | XXX | 5,507,065 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | |
| 5989999997 | Total - Common Stocks - Part 4 | | | | | 6,591,165 | XXX | 6,591,165 | 1,084,100 | 0 | 0 | 0 | 0 | 0 | 1,084,100 | 0 | 0 | 0 | 16,840 | 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 | | | | | 6,591,165 | XXX | 6,591,165 | 1,084,100 | 0 | 0 | 0 | 0 | 0 | 1,084,100 | 0 | 0 | 0 | 16,840 | XXX | XXX | |
| 5999999999 | Total - Preferred and Common Stocks | | | | | 6,591,165 | XXX | 6,591,165 | 1,084,100 | 0 | 0 | 0 | 0 | 0 | 1,084,100 | 0 | 0 | 0 | 16,840 | XXX | XXX | |
| 6009999999 | Totals | | | | | 190,567,561 | XXX | 194,295,905 | 188,141,691 | 932 | 265,896 | 0 | 266,828 | 0 | 188,408,516 | 0 | (3,493,918) | (3,493,918) | 3,758,076 | XXX | XXX | |

E05.8

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | | |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | | |
| 007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | | |
| 014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| Options--126085--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSJ | 04/15/2021 | 04/14/2023 | 100,007 | 100,007 | 4,170 / NA | 10,040 | | | 705 | | 705 | (632) | | | 0 | 98 | | 003 | | |
| Options--126291--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 05/14/2021 | 05/15/2023 | 100,005 | 100,005 | 4,173 / NA | 9,900 | | | 1,813 | | 1,813 | (59) | | | 0 | 176 | | 003 | | |
| Options--126613--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 06/15/2021 | 06/15/2023 | 150,000 | 150,000 | 4,246 / NA | 14,550 | | | 2,818 | | 2,818 | 52 | | | 0 | 342 | | 003 | | |
| Options--127096--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSJ | 07/15/2021 | 07/14/2023 | 149,985 | 149,985 | 4,360 / NA | 14,880 | | | 2,143 | | 2,143 | (125) | | | 0 | 402 | | 003 | | |
| Options--127216--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSJ | 08/13/2021 | 08/15/2023 | 149,991 | 149,991 | 4,468 / NA | 14,745 | | | 1,708 | | 1,708 | (331) | | | 0 | 459 | | 003 | | |
| Options--127426--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 09/15/2021 | 09/15/2023 | 100,009 | 100,009 | 4,480 / NA | 10,650 | | | 1,483 | | 1,483 | (175) | | | 0 | 339 | | 003 | | |
| Options--127609--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 10/15/2021 | 10/13/2023 | 99,980 | 99,980 | 4,471 / NA | 10,830 | | | 1,941 | | 1,941 | (68) | | | 0 | 366 | | 003 | | |
| Options--127739--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSJ | 11/15/2021 | 11/15/2023 | 200,002 | 200,002 | 4,682 / NA | 21,820 | | | 2,096 | | 2,096 | (499) | | | 0 | 792 | | 003 | | |
| Options--127899--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 12/15/2021 | 12/15/2023 | 550,016 | 550,016 | 4,709 / (6,443) | 61,655 | | | 6,296 | | 6,296 | (1,287) | | | 0 | 2,317 | | 003 | | |
| Options--128007--137 NQ FIA Barclays | FIA Product Liability | Exh 5 | Equity market | BARC | 01/06/2022 | 12/22/2023 | 1,773,200 | 1,773,200 | 3,410 / NA | 87,100 | | | 11,184 | | 11,184 | (15,895) | | | 0 | 7,569 | | 003 | | |
| Options--128039--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSJ | 01/14/2022 | 01/12/2024 | 100,018 | 100,018 | 4,662 / (6,416) | 11,000 | | | 1,635 | | 1,635 | (253) | | | 0 | 443 | | 003 | | |
| Options--128006--137 NQ FIA Barclays | FIA Product Liability | Exh 5 | Equity market | BARC | 01/06/2022 | 12/22/2023 | 9,765,800 | 9,765,800 | 2,530 / NA | 383,298 | | | 64,229 | | 64,229 | (58,106) | | | 0 | 41,684 | | 003 | | |
| Options--128207--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 02/15/2022 | 02/15/2024 | 100,018 | 100,018 | 4,471 / (6,617) | 12,010 | | | 3,572 | | 3,572 | 248 | | | 0 | 469 | | 003 | | |
| Options--128286--137 NQ FIA Barclays | FIA Product Liability | Exh 5 | Equity market | BARC | 02/23/2022 | 02/16/2024 | 5,017,600 | 5,017,600 | 2,560 / NA | 112,112 | | | 28,233 | | 28,233 | (24,697) | | | 0 | 23,564 | | 003 | | |
| Options--128157--137 NQ FIA Barclays | FIA Product Liability | Exh 5 | Equity market | BARC | 02/02/2022 | 01/05/2024 | 5,885,300 | 5,885,300 | 2,570 / NA | 154,804 | | | 23,767 | | 23,767 | (26,281) | | | 0 | 25,773 | | 003 | | |
| Options--128387--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSJ | 03/15/2022 | 03/15/2024 | 99,997 | 99,997 | 4,262 / (6,210) | 18,200 | | | 6,568 | | 6,568 | 1,086 | | | 0 | 490 | | 003 | | |
| Options--128470--137 NQ FIA Barclays | FIA Product Liability | Exh 5 | Equity market | BARC | 03/30/2022 | 03/15/2024 | 4,716,000 | 4,716,000 | 2,620 / NA | 105,840 | | | 13,689 | | 13,689 | (15,047) | | | 0 | 23,090 | | 003 | | |
| Options--128513--135 NQ FIA Equity Options - Clifquet | FIA Product Liability | Exh 5 | Equity market | BOA | 04/08/2022 | 04/06/2023 | 4,000,000 | 4,000,000 | 4,488 / NA | 60,000 | | | 0 | | 0 | 0 | | | 0 | 2,564 | | 003 | | |

E06

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| Options--128519--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 04/12/2022 | 04/06/2023 | 7,629,600 | 7,629,600 | 4,488 / (4,566) | 79,866 | | | 0 | | 0 | (5,284) | | | 0 | 4,891 | | 003 | |
| Options--128526--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 04/14/2022 | 04/14/2023 | 4,000,000 | 4,000,000 | 4,393 / NA | 57,200 | | | 0 | | 0 | | | | 0 | 3,917 | | 003 | |
| Options--128695--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 04/14/2022 | 04/14/2023 | 2,800,013 | 2,800,013 | 1,798 / (2,014) | 139,104 | | | 394 | | 394 | (9,794) | | | 0 | 2,742 | | 003 | |
| Options--128696--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 04/14/2022 | 04/15/2024 | 150,007 | 150,007 | 1,798 / (2,014) | 17,873 | | | 7,750 | | 7,750 | 1,172 | | | 0 | 766 | | 003 | |
| Options--128722--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 04/19/2022 | 04/14/2023 | 6,109,600 | 6,109,600 | 4,364 / (4,472) | 95,886 | | | 1,572 | | 1,572 | (11,176) | | | 0 | 5,983 | | 003 | |
| Options--128794--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 04/22/2022 | 04/21/2023 | 4,000,000 | 4,000,000 | 4,272 / NA | 57,200 | | | 0 | | 0 | | | | 0 | 4,797 | | 003 | |
| Options--128812--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 04/26/2022 | 04/19/2023 | 5,731,700 | 5,731,700 | 4,409 / (4,554) | 96,798 | | | 1,580 | | 1,580 | (10,428) | | | 0 | 6,539 | | 003 | |
| Options--128813--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 04/26/2022 | 04/21/2023 | 9,460,000 | 9,460,000 | 4,300 / (4,398) | 122,166 | | | 16,849 | | 16,849 | (11,913) | | | 0 | 11,346 | | 003 | |
| Options--128840--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BARC | 04/29/2022 | 04/28/2023 | 4,000,000 | 4,000,000 | 4,132 / NA | 62,000 | | | 0 | | 0 | | | | 0 | 5,539 | | 003 | |
| Options--128721--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 04/19/2022 | 04/13/2023 | 7,948,800 | 7,948,800 | 4,416 / (4,542) | 139,266 | | | 439 | | 439 | (12,684) | | | 0 | 7,501 | | 003 | |
| Options--128853--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 05/03/2022 | 04/28/2023 | 10,821,200 | 10,821,200 | 4,162 / (4,234) | 113,724 | | | 66,842 | | 66,842 | 15,959 | | | 0 | 14,986 | | 003 | |
| Options--128856--137 NQ FIA Barclays | FIA Product Liability | Exh 5 | Equity market | BARC | 05/04/2022 | 05/03/2024 | 2,941,000 | 2,941,000 | 3,460 / NA | 99,110 | | | 23,203 | | 23,203 | (23,575) | | | 0 | 15,375 | | 003 | |
| Options--128863--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 05/06/2022 | 05/05/2023 | 3,500,000 | 3,500,000 | 4,123 / NA | 45,150 | | | 0 | | 0 | | | | 0 | 5,419 | | 003 | |
| Options--128874--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 05/10/2022 | 05/04/2023 | 5,154,000 | 5,154,000 | 4,295 / (4,361) | 37,044 | | | 13,377 | | 13,377 | 254 | | | 0 | 7,865 | | 003 | |
| Options--128875--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 05/10/2022 | 05/05/2023 | 4,537,500 | 4,537,500 | 4,125 / (4,200) | 44,869 | | | 36,928 | | 36,928 | 10,832 | | | 0 | 7,025 | | 003 | |
| Options--128907--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 05/13/2022 | 05/12/2023 | 3,500,000 | 3,500,000 | 4,024 / NA | 44,800 | | | 0 | | 0 | | | | 0 | 5,936 | | 003 | |
| Options--128908--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 05/13/2022 | 05/15/2023 | 2,099,988 | 2,099,988 | 1,798 / (2,014) | 99,666 | | | 78,861 | | 78,861 | 24,482 | | | 0 | 3,687 | | 003 | |
| Options--128909--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 05/13/2022 | 05/15/2023 | 299,981 | 299,981 | 1,798 / (2,014) | 9,066 | | | 36 | | 36 | (557) | | | 0 | 527 | | 003 | |
| Options--128910--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 05/13/2022 | 05/15/2024 | 150,011 | 150,011 | 1,798 / (2,014) | 19,746 | | | 16,861 | | 16,861 | 3,123 | | | 0 | 796 | | 003 | |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| Options—128919—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 05/17/2022 | 05/12/2023 | 9,165,500 | 9,165,500 | 3,985 / (4,047) | 87,952 | | | 105,312 | | 105,312 | 41,911 | | | 0 | 15,545 | | 003 | |
| Options—128947—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BARC | 05/20/2022 | 05/19/2023 | 3,500,000 | 3,500,000 | 3,901 / NA | 43,050 | | | 0 | | 0 | | | | 0 | 6,412 | | 003 | |
| Options—128969—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 05/24/2022 | 05/19/2023 | 8,187,900 | 8,187,900 | 3,899 / (3,966) | 79,632 | | | 113,502 | | 113,502 | 41,303 | | | 0 | 15,000 | | 003 | |
| Options—128993—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 05/27/2022 | 05/26/2023 | 3,500,000 | 3,500,000 | 4,158 / NA | 44,800 | | | 0 | | 0 | | | | 0 | 6,855 | | 003 | |
| Options—129071—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 06/01/2022 | 05/26/2023 | 7,432,200 | 7,432,200 | 4,129 / (4,200) | 74,898 | | | 62,019 | | 62,019 | 18,490 | | | 0 | 14,556 | | 003 | |
| Options—129090—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 06/03/2022 | 06/02/2023 | 3,500,000 | 3,500,000 | 4,109 / NA | 46,900 | | | 0 | | 0 | | | | 0 | 7,270 | | 003 | |
| Options—129109—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 06/10/2022 | 06/09/2023 | 3,500,000 | 3,500,000 | 3,901 / NA | 44,450 | | | 0 | | 0 | | | | 0 | 7,664 | | 003 | |
| Options—129146—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 06/15/2022 | 06/15/2023 | 2,699,989 | 2,699,989 | 1,798 / (2,014) | 127,440 | | | 181,687 | | 181,687 | 58,514 | | | 0 | 6,160 | | 003 | |
| Options—129147—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 06/15/2022 | 06/14/2024 | 100,018 | 100,018 | 1,798 / (2,014) | 12,430 | | | 15,069 | | 15,069 | 2,955 | | | 0 | 550 | | 003 | |
| Options—129164—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 06/17/2022 | 06/16/2023 | 3,500,000 | 3,500,000 | 3,675 / NA | 45,150 | | | 0 | | 0 | | | | 0 | 8,038 | | 003 | |
| Options—129174—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 06/22/2022 | 06/16/2023 | 11,737,600 | 11,737,600 | 3,668 / (3,746) | 149,568 | | | 220,016 | | 220,016 | 56,064 | | | 0 | 26,956 | | 003 | |
| Options—129218—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 06/28/2022 | 06/23/2023 | 9,312,000 | 9,312,000 | 3,880 / (3,937) | 81,672 | | | 106,712 | | 106,712 | 32,703 | | | 0 | 22,336 | | 003 | |
| Options—129099—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 06/07/2022 | 06/02/2023 | 9,077,200 | 9,077,200 | 4,126 / (4,186) | 78,562 | | | 67,080 | | 67,080 | 20,266 | | | 0 | 18,856 | | 003 | |
| Options—129189—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 06/24/2022 | 06/23/2023 | 3,500,000 | 3,500,000 | 3,912 / NA | 43,400 | | | 0 | | 0 | | | | 0 | 8,395 | | 003 | |
| Options—129122—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 06/14/2022 | 06/09/2023 | 11,385,400 | 11,385,400 | 3,926 / (3,978) | 77,662 | | | 115,631 | | 115,631 | 38,994 | | | 0 | 24,930 | | 003 | |
| Options—129261—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 07/01/2022 | 06/30/2023 | 3,500,000 | 3,500,000 | 3,825 / NA | 42,000 | | | 0 | | 0 | | | | 0 | 8,738 | | 003 | |
| Options—129330—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 07/08/2022 | 07/07/2023 | 3,500,000 | 3,500,000 | 3,899 / NA | 44,100 | | | 0 | | 0 | | | | 0 | 9,068 | | 003 | |
| Options—129338—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 07/12/2022 | 07/07/2023 | 12,467,200 | 12,467,200 | 3,896 / (3,954) | 107,328 | | | 140,814 | | 140,814 | 41,704 | | | 0 | 32,300 | | 003 | |
| Options—129348—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 07/15/2022 | 07/14/2023 | 3,500,000 | 3,500,000 | 3,863 / NA | 45,500 | | | 0 | | 0 | | | | 0 | 9,386 | | 003 | |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| Options--129349--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CS1 | 07/15/2022 | 07/14/2023 | 3,499,984 | 3,499,984 | 3,863 / (4,172) | 149,450 | | | 191,441 | | 191,441 | 57,626 | | | 0 | 9,386 | | 003 | |
| Options--129350--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CS1 | 07/15/2022 | 07/15/2024 | 99,979 | 99,979 | 3,863 / (5,513) | 13,050 | | | 14,934 | | 14,934 | 2,810 | | | 0 | 568 | | 003 | |
| Options--129360--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 07/19/2022 | 07/14/2023 | 8,813,600 | 8,813,600 | 3,832 / (3,900) | 99,015 | | | 123,118 | | 123,118 | 34,101 | | | 0 | 23,636 | | 003 | |
| Options--129367--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 07/22/2022 | 07/21/2023 | 3,500,000 | 3,500,000 | 3,962 / NA | 43,750 | | | 0 | | 0 | | | | 0 | 9,694 | | 003 | |
| Options--129373--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CS1 | 07/26/2022 | 07/21/2023 | 12,704,000 | 12,704,000 | 3,970 / (4,039) | 125,728 | | | 154,990 | | 154,990 | 46,841 | | | 0 | 35,166 | | 003 | |
| Options--129406--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BARC | 07/29/2022 | 07/28/2023 | 3,500,000 | 3,500,000 | 4,130 / NA | 50,050 | | | 0 | | 0 | | | | 0 | 9,992 | | 003 | |
| Options--129319--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 07/06/2022 | 06/30/2023 | 9,151,200 | 9,151,200 | 3,813 / (3,882) | 100,056 | | | 133,488 | | 133,488 | 37,714 | | | 0 | 22,847 | | 003 | |
| Options--129437--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CS1 | 08/02/2022 | 07/28/2023 | 10,680,800 | 10,680,800 | 4,108 / (4,199) | 140,062 | | | 133,858 | | 133,858 | 39,064 | | | 0 | 30,493 | | 003 | |
| Options--129444--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 08/05/2022 | 08/04/2023 | 3,500,000 | 3,500,000 | 4,145 / NA | 47,250 | | | 0 | | 0 | (15) | | | 0 | 10,282 | | 003 | |
| Options--129458--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 08/09/2022 | 08/04/2023 | 12,435,000 | 12,435,000 | 4,145 / (4,231) | 150,540 | | | 139,053 | | 139,053 | 40,437 | | | 0 | 36,530 | | 003 | |
| Options--129499--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 08/12/2022 | 08/11/2023 | 3,500,000 | 3,500,000 | 4,280 / NA | 48,300 | | | 0 | | 0 | | | | 0 | 10,564 | | 003 | |
| Options--129522--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 08/15/2022 | 08/15/2024 | 99,994 | 99,994 | 4,297 / (6,282) | 13,560 | | | 7,817 | | 7,817 | 1,142 | | | 0 | 587 | | 003 | |
| Options--129523--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 08/15/2022 | 08/15/2023 | 600,010 | 600,010 | 4,297 / (4,525) | 16,380 | | | 26 | | 26 | (439) | | | 0 | 1,838 | | 003 | |
| Options--129524--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 08/15/2022 | 08/15/2023 | 2,800,016 | 2,800,016 | 4,297 / (4,632) | 118,720 | | | 59,375 | | 59,375 | 16,544 | | | 0 | 8,577 | | 003 | |
| Options--129527--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CS1 | 08/16/2022 | 08/11/2023 | 10,647,500 | 10,647,500 | 4,259 / (4,348) | 134,425 | | | 97,493 | | 97,493 | 29,242 | | | 0 | 32,136 | | 003 | |
| Options--129553--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CS1 | 08/19/2022 | 08/18/2023 | 3,500,000 | 3,500,000 | 4,228 / NA | 51,100 | | | 0 | | 0 | | | | 0 | 10,838 | | 003 | |
| Options--129568--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 08/23/2022 | 08/18/2023 | 13,131,600 | 13,131,600 | 4,236 / (4,318) | 144,770 | | | 119,446 | | 119,446 | 36,067 | | | 0 | 40,664 | | 003 | |
| Options--129626--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CS1 | 08/30/2022 | 08/25/2023 | 12,713,100 | 12,713,100 | 4,101 / (4,167) | 112,964 | | | 121,585 | | 121,585 | 34,285 | | | 0 | 40,340 | | 003 | |
| Options--129618--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 08/26/2022 | 08/25/2023 | 3,500,000 | 3,500,000 | 4,058 / NA | 48,650 | | | 0 | | 0 | | | | 0 | 11,106 | | 003 | |

E06.3

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Options—129663—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 09/02/2022 | 09/01/2023 | 3,500,000 | 3,500,000 | 3,924 / NA | 45,150 | | | 0 | | 0 | (2) | | | 0 | 11,367 | 003 | |
| Options—129668—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 09/07/2022 | 09/01/2023 | 9,825,000 | 9,825,000 | 3,930 / (3,997) | 101,775 | | | 119,451 | | 119,451 | 31,996 | | | 0 | 31,909 | 003 | |
| Options—129682—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BARC | 09/09/2022 | 09/08/2023 | 3,500,000 | 3,500,000 | 4,067 / NA | 51,800 | | | 0 | | 0 | (97) | | | 0 | 11,623 | 003 | |
| Options—129707—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 09/13/2022 | 09/08/2023 | 12,144,000 | 12,144,000 | 4,048 / (4,120) | 124,470 | | | 138,104 | | 138,104 | 38,795 | | | 0 | 40,327 | 003 | |
| Options—129714—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSI | 09/15/2022 | 09/15/2023 | 2,100,000 | 2,100,000 | 3,901 / (4,213) | 89,670 | | | 109,085 | | 109,085 | 29,311 | | | 0 | 7,124 | 003 | |
| Options—129715—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSI | 09/15/2022 | 09/13/2024 | 100,000 | 100,000 | 3,901 / (5,665) | 14,330 | | | 14,799 | | 14,799 | 2,680 | | | 0 | 604 | 003 | |
| Options—129719—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 09/16/2022 | 09/15/2023 | 3,500,000 | 3,500,000 | 3,873 / NA | 44,450 | | | 0 | | 0 | (13) | | | 0 | 11,873 | 003 | |
| Options—129740—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 09/20/2022 | 09/15/2023 | 13,968,000 | 13,968,000 | 3,880 / (3,957) | 155,088 | | | 202,333 | | 202,333 | 50,999 | | | 0 | 47,382 | 003 | |
| Options—129802—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 09/23/2022 | 09/22/2023 | 3,500,000 | 3,500,000 | 3,693 / NA | 41,650 | | | 15,223 | | 15,223 | 786 | | | 0 | 12,117 | 003 | |
| Options—129820—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 09/27/2022 | 09/22/2023 | 14,860,000 | 14,860,000 | 3,715 / (3,779) | 141,480 | | | 203,495 | | 203,495 | 43,540 | | | 0 | 51,447 | 003 | |
| Options—129835—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 09/30/2022 | 09/29/2023 | 3,500,000 | 3,500,000 | 3,586 / NA | 39,550 | | | 16,067 | | 16,067 | 6,725 | | | 0 | 12,357 | 003 | |
| Options—129868—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 10/04/2022 | 09/29/2023 | 16,583,000 | 16,583,000 | 3,605 / (3,674) | 208,748 | | | 262,224 | | 262,224 | 50,885 | | | 0 | 58,549 | 003 | |
| Options—129884—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 10/07/2022 | 10/06/2023 | 3,500,000 | 3,500,000 | 3,640 / NA | 38,850 | | | 30,605 | | 30,605 | (1,283) | | | 0 | 12,593 | 003 | |
| Options—129962—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 10/11/2022 | 10/06/2023 | 15,763,800 | 15,763,800 | 3,666 / (3,718) | 124,958 | | | 180,548 | | 180,548 | 36,358 | | | 0 | 56,717 | 003 | |
| Options—130009—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 10/14/2022 | 10/15/2024 | 100,003 | 100,003 | 3,583 / (5,342) | 15,330 | | | 22,032 | | 22,032 | 4,056 | | | 0 | 622 | 003 | |
| Options—130010—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 10/14/2022 | 10/13/2023 | 3,500,000 | 3,500,000 | 3,583 / NA | 39,200 | | | 29,537 | | 29,537 | 2,645 | | | 0 | 12,824 | 003 | |
| Options—130016—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 10/18/2022 | 10/13/2023 | 14,079,000 | 14,079,000 | 3,610 / (3,680) | 166,881 | | | 223,681 | | 223,681 | 43,153 | | | 0 | 51,585 | 003 | |
| Options—130030—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 10/21/2022 | 10/20/2023 | 3,500,000 | 3,500,000 | 3,753 / NA | 39,550 | | | 66,443 | | 66,443 | 45,342 | | | 0 | 13,051 | 003 | |
| Options—130035—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 10/25/2022 | 10/20/2023 | 17,038,400 | 17,038,400 | 3,704 / (3,765) | 175,168 | | | 220,789 | | 220,789 | 44,921 | | | 0 | 63,533 | 003 | |

E06.4

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Options--130008--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 10/14/2022 | 10/13/2023 | 3,400,011 | 3,400,011 | 3,583 / (3,870) | 142,800 | | | 215,347 | | 215,347 | 44,145 | | | 0 | 12,458 | | 003 |
| Options--130067--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 10/28/2022 | 10/27/2023 | 3,500,000 | 3,500,000 | 3,901 / NA | 41,300 | | | 3,619 | | 3,619 | (11,589) | | | 0 | 13,274 | | 003 |
| Options--130081--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 11/01/2022 | 10/27/2023 | 14,341,200 | 14,341,200 | 3,876 / (3,995) | 127,391 | | | 157,686 | | 157,686 | 36,737 | | | 0 | 54,390 | | 003 |
| Options--130148--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 11/08/2022 | 11/03/2023 | 10,877,900 | 10,877,900 | 3,751 / (3,809) | 103,907 | | | 128,973 | | 128,973 | 26,755 | | | 0 | 41,937 | | 003 |
| Options--130178--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 11/11/2022 | 11/10/2023 | 3,500,000 | 3,500,000 | 3,993 / NA | 43,750 | | | 5,365 | | 5,365 | (7,874) | | | 0 | 13,709 | | 003 |
| Options--130191--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSI | 11/15/2022 | 11/15/2023 | 4,000,000 | 4,000,000 | 3,991 / (4,307) | 172,000 | | | 188,518 | | 188,518 | 48,311 | | | 0 | 15,842 | | 003 |
| Options--130192--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSI | 11/15/2022 | 11/15/2023 | 400,000 | 400,000 | 3,991 / (4,203) | 11,400 | | | 10,740 | | 10,740 | 3,802 | | | 0 | 1,584 | | 003 |
| Options--130193--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | CSI | 11/15/2022 | 11/15/2024 | 100,000 | 100,000 | 3,991 / (6,175) | 15,400 | | | 13,839 | | 13,839 | 2,223 | | | 0 | 638 | | 003 |
| Options--130203--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 11/18/2022 | 11/17/2023 | 5,000,000 | 5,000,000 | 3,965 / NA | 65,000 | | | 10,360 | | 10,360 | (6,695) | | | 0 | 19,888 | | 003 |
| Options--130209--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 11/22/2022 | 11/17/2023 | 16,606,800 | 16,606,800 | 3,954 / (4,025) | 178,122 | | | 203,188 | | 203,188 | 48,471 | | | 0 | 66,056 | | 003 |
| Options--130232--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 11/29/2022 | 11/24/2023 | 10,459,800 | 10,459,800 | 4,023 / (4,087) | 97,786 | | | 108,157 | | 108,157 | 26,493 | | | 0 | 42,231 | | 003 |
| Options--130135--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BARC | 11/04/2022 | 11/03/2023 | 3,500,000 | 3,500,000 | 3,771 / NA | 47,950 | | | 3,278 | | 3,278 | (7,120) | | | 0 | 13,493 | | 003 |
| Options--130194--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 11/15/2022 | 11/10/2023 | 13,909,000 | 13,909,000 | 3,974 / (4,043) | 146,825 | | | 162,764 | | 162,764 | 39,669 | | | 0 | 54,481 | | 003 |
| Options--130248--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 12/02/2022 | 12/01/2023 | 5,000,000 | 5,000,000 | 4,072 / NA | 67,500 | | | 28 | | 28 | (5,852) | | | 0 | 20,482 | | 003 |
| Options--130260--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 12/06/2022 | 12/01/2023 | 13,834,600 | 13,834,600 | 4,069 / (4,149) | 154,564 | | | 169,003 | | 169,003 | 41,790 | | | 0 | 56,673 | | 003 |
| Options--130326--136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 12/13/2022 | 12/08/2023 | 12,988,800 | 12,988,800 | 3,936 / (4,029) | 193,017 | | | 208,736 | | 208,736 | 48,111 | | | 0 | 53,963 | | 003 |
| Options--130344--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 12/15/2022 | 12/13/2024 | 850,014 | 850,014 | 3,895 / (5,575) | 121,550 | | | 131,437 | | 131,437 | 23,652 | | | 0 | 5,553 | | 003 |
| Options--130345--129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 12/15/2022 | 12/15/2023 | 3,750,010 | 3,750,010 | 3,895 / (4,204) | 162,000 | | | 191,659 | | 191,659 | 45,033 | | | 0 | 15,795 | | 003 |
| Options--130348--135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 12/16/2022 | 12/15/2023 | 5,000,000 | 5,000,000 | 3,852 / NA | 65,500 | | | 62,301 | | 62,301 | 25,738 | | | 0 | 21,059 | | 003 |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|--|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| Options—130356—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 12/20/2022 | 12/15/2023 | 11,975,300 | 11,975,300 | 3,863 / (3,939) | 132,835 | | | 167,460 | | 167,460 | 36,346 | | | 0 | 50,438 | | 003 | |
| Options—130389—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 12/28/2022 | 12/22/2023 | 13,025,400 | 13,025,400 | 3,831 / (3,891) | 122,128 | | | 147,513 | | 147,513 | 30,853 | | | 0 | 55,598 | | 003 | |
| Options—130405—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 12/30/2022 | 12/29/2023 | 5,000,000 | 5,000,000 | 3,840 / NA | | | | 88,785 | | 88,785 | 24,818 | | | 0 | 21,621 | | 003 | |
| Options—130287—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 12/09/2022 | 12/08/2023 | 3,500,000 | 3,500,000 | 3,934 / NA | 47,950 | | | 14,548 | | 14,548 | (3,860) | | | 0 | 14,541 | | 003 | |
| Options—130420—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 01/04/2023 | 12/29/2023 | 11,130,200 | 11,130,200 | 3,838 / (3,893) | | 93,438 | | 114,794 | | 114,794 | 21,356 | | | 0 | 48,129 | | 003 | |
| Options—130433—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 01/06/2023 | 01/05/2024 | 3,500,000 | 3,500,000 | 3,895 / NA | | 49,000 | | 45,933 | | 45,933 | (3,067) | | | 0 | 15,327 | | 003 | |
| Options—130458—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 01/13/2023 | 01/12/2024 | 4,999,982 | 4,999,982 | 3,999 / (4,315) | | 219,000 | | 235,211 | | 235,211 | 16,211 | | | 0 | 22,168 | | 003 | |
| Options—130472—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 01/18/2023 | 01/12/2024 | 8,775,800 | 8,775,800 | 3,989 / (4,087) | | 127,908 | | 140,450 | | 140,450 | 12,542 | | | 0 | 38,909 | | 003 | |
| Options—130484—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 01/20/2023 | 01/19/2024 | 3,500,000 | 3,500,000 | 3,973 / NA | | 53,550 | | 33,123 | | 33,123 | (20,427) | | | 0 | 15,706 | | 003 | |
| Options—130494—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 01/24/2023 | 01/19/2024 | 12,226,400 | 12,226,400 | 3,944 / (3,993) | | 99,014 | | 103,073 | | 103,073 | 4,059 | | | 0 | 54,865 | | 003 | |
| Options—130549—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 01/27/2023 | 01/26/2024 | 3,500,000 | 3,500,000 | 4,071 / NA | | 54,950 | | 28,592 | | 28,592 | (26,358) | | | 0 | 15,892 | | 003 | |
| Options—130439—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 01/10/2023 | 01/05/2024 | 6,944,400 | 6,944,400 | 3,858 / (3,930) | | 80,172 | | 91,798 | | 91,798 | 11,626 | | | 0 | 30,411 | | 003 | |
| Options—130457—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 01/13/2023 | 01/12/2024 | 3,500,000 | 3,500,000 | 3,999 / NA | | 53,900 | | 6,184 | | 6,184 | (47,716) | | | 0 | 15,518 | | 003 | |
| Options—130582—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 01/31/2023 | 01/26/2024 | 17,864,000 | 17,864,000 | 4,060 / (4,125) | | 183,216 | | 179,438 | | 179,438 | (3,778) | | | 0 | 81,112 | | 003 | |
| Options—130459—129 NQ OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 01/13/2023 | 01/15/2025 | 100,000 | 100,000 | 3,999 / (5,703) | | 13,570 | | 13,847 | | 13,847 | 277 | | | 0 | 670 | | 003 | |
| Options—130597—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 02/03/2023 | 02/02/2024 | 3,500,000 | 3,500,000 | 4,136 / NA | | 55,650 | | 30,393 | | 30,393 | (25,257) | | | 0 | 16,076 | | 003 | |
| Options—130620—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 02/07/2023 | 02/02/2024 | 13,264,000 | 13,264,000 | 4,145 / (4,196) | | 106,304 | | 96,650 | | 96,650 | (9,654) | | | 0 | 60,922 | | 003 | |
| Options—130654—135 NQ FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 02/10/2023 | 02/09/2024 | 3,500,000 | 3,500,000 | 4,090 / NA | | 53,550 | | 8,464 | | 8,464 | (45,086) | | | 0 | 16,257 | | 003 | |
| Options—130674—136 NQ FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 02/14/2023 | 02/09/2024 | 9,806,400 | 9,806,400 | 4,086 / (4,142) | | 88,008 | | 83,007 | | 83,007 | (5,001) | | | 0 | 45,550 | | 003 | |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | |
|--|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|-----|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) | |
| Options--130679--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 02/15/2023 | 02/15/2024 | 2,700,005 | 2,700,005 | 4,147 / (4,475) | | 123,660 | | 111,362 | | 111,362 | (12,298) | | | 0 | 12,660 | | 003 | |
| Options--130680--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 02/15/2023 | 02/15/2024 | 499,993 | 499,993 | 4,147 / (4,347) | | 13,550 | | 10,196 | | 10,196 | (3,354) | | | 0 | 2,344 | | 003 | |
| Options--130681--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BOA | 02/15/2023 | 02/14/2025 | 129,986 | 129,986 | 4,147 / (6,047) | | 18,174 | | 15,261 | | 15,261 | (2,913) | | | 0 | 891 | | 003 | |
| Options--130697--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 02/17/2023 | 02/16/2024 | 3,500,000 | 3,500,000 | 4,079 / NA | | 55,650 | | 17,510 | | 17,510 | (38,140) | | | 0 | 16,437 | | 003 | |
| Options--130749--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 02/24/2023 | 02/23/2024 | 3,500,000 | 3,500,000 | 3,970 / NA | | 49,700 | | 53,851 | | 53,851 | 4,151 | | | 0 | 16,615 | | 003 | |
| Options--130764--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 02/28/2023 | 02/23/2024 | 8,362,200 | 8,362,200 | 3,982 / (4,058) | | 101,325 | | 104,428 | | 104,428 | 3,103 | | | 0 | 39,696 | | 003 | |
| Options--130710--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BARC | 02/22/2023 | 02/16/2024 | 12,234,000 | 12,234,000 | 4,078 / (4,143) | | 118,710 | | 120,659 | | 120,659 | 1,949 | | | 0 | 57,454 | | 003 | |
| Options--130787--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 03/03/2023 | 03/01/2024 | 3,500,000 | 3,500,000 | 4,046 / NA | | 54,950 | | 48,736 | | 48,736 | (6,214) | | | 0 | 16,790 | | 003 | |
| Options--130834--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | CSI | 03/07/2023 | 03/01/2024 | 9,188,500 | 9,188,500 | 3,995 / (4,069) | | 106,996 | | 110,454 | | 110,454 | 3,458 | | | 0 | 44,080 | | 003 | |
| Options--130845--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | CSI | 03/10/2023 | 03/08/2024 | 3,000,000 | 3,000,000 | 3,862 / NA | | 43,200 | | 46,268 | | 46,268 | 3,068 | | | 0 | 14,541 | | 003 | |
| Options--130873--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 03/14/2023 | 03/08/2024 | 7,047,000 | 7,047,000 | 3,915 / (3,987) | | 82,494 | | 87,731 | | 87,731 | 5,237 | | | 0 | 34,157 | | 003 | |
| Options--130880--129 NO OTC Equity Option (Index UL) | IUL Product Liability | Exh 5 | Equity market | BARC | 03/15/2023 | 03/15/2024 | 4,599,989 | 4,599,989 | 3,891 / (4,203) | | 211,601 | | 235,584 | | 235,584 | 23,982 | | | 0 | 22,522 | | 003 | |
| Options--130886--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BARC | 03/17/2023 | 03/15/2024 | 3,000,000 | 3,000,000 | 3,917 / NA | | 59,400 | | 44,184 | | 44,184 | (15,216) | | | 0 | 14,689 | | 003 | |
| Options--130940--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 03/24/2023 | 03/22/2024 | 3,000,000 | 3,000,000 | 3,971 / NA | | 42,600 | | 41,839 | | 41,839 | (761) | | | 0 | 14,835 | | 003 | |
| Options--130958--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 03/28/2023 | 03/22/2024 | 10,646,100 | 10,646,100 | 3,943 / (4,030) | | 149,958 | | 155,619 | | 155,619 | 5,661 | | | 0 | 52,644 | | 003 | |
| Options--131039--135 NO FIA Equity Options - Cliquet | FIA Product Liability | Exh 5 | Equity market | BOA | 03/31/2023 | 03/28/2024 | 3,000,000 | 3,000,000 | 4,109 / NA | | 46,800 | | 85,102 | | 85,102 | 38,302 | | | 0 | 14,959 | | 003 | |
| Options--130957--136 NO FIA Equity Options - Call Spreads | FIA Product Liability | Exh 5 | Equity market | BOA | 03/28/2023 | 03/15/2024 | 10,199,800 | 10,199,800 | 3,923 / (3,988) | | 110,656 | | 113,947 | | 113,947 | 3,291 | | | 0 | 49,940 | | 003 | |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 9,297,055 | 2,720,654 | 0 | 9,724,442 | XXX | 9,724,442 | 1,390,453 | 0 | 0 | 0 | 2,916,928 | XXX | XXX | |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 9,297,055 | 2,720,654 | 0 | 9,724,442 | XXX | 9,724,442 | 1,390,453 | 0 | 0 | 0 | 2,916,928 | XXX | XXX | |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 9,297,055 | 2,720,654 | 0 | 9,724,442 | XXX | 9,724,442 | 1,390,453 | 0 | 0 | 0 | 2,916,928 | XXX | XXX | |

E06.7

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|-------------------------------|------|------------|---|--|--|---|--------------------|------------------------------------|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 9,297,055 | 2,720,654 | 0 | 9,724,442 | XXX | 9,724,442 | 1,390,453 | 0 | 0 | 0 | 2,916,928 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| Cross Currency-- | | | | | | | | | | | | | | | | | | | | | | |
| 102694--70P - CF Non USD Private | Anticipatory cash flows | Sched D | Currency | BOA | 06/27/2018 | 09/27/2033 | | 19,741,500 | 4.3% USD / (2.87% GBP) | | | 77,685 | 1,240,500 | | 3,601,228 | | (387,000) | | 0 | 319,870 | | 100% / 100% |
| Cross Currency-- | | | | | | | | | | | | | | | | | | | | | | |
| 129533--70P - CF Non USD Private | Anticipatory cash flows | Sched D | Currency | DBAG | 08/18/2022 | 09/28/2032 | | 10,134,000 | 5.11% USD / (3.7% EUR) | | | 26,927 | (721,500) | | (255,529) | | (156,500) | | 0 | 156,209 | | 100% / 100% |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | 0 | 0 | 104,612 | 519,000 | XXX | 3,345,698 | 0 | (543,500) | 0 | 0 | 476,079 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 104,612 | 519,000 | XXX | 3,345,698 | 0 | (543,500) | 0 | 0 | 476,079 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 0 | 0 | 104,612 | 519,000 | XXX | 3,345,698 | 0 | (543,500) | 0 | 0 | 476,079 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 0 | 0 | 104,612 | 519,000 | XXX | 3,345,698 | 0 | (543,500) | 0 | 0 | 476,079 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 104,612 | 519,000 | XXX | 3,345,698 | 0 | (543,500) | 0 | 0 | 476,079 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 9,297,055 | 2,720,654 | 0 | 9,724,442 | XXX | 9,724,442 | 1,390,453 | 0 | 0 | 0 | 2,916,928 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | 0 | 0 | 0 | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 9,297,055 | 2,720,654 | 104,612 | 10,243,442 | XXX | 13,070,140 | 1,390,453 | (543,500) | 0 | 0 | 3,393,007 | XXX | XXX |

| | | |
|-----|------|-------------------------------|
| (a) | Code | Description of Hedged Risk(s) |
|-----|------|-------------------------------|

E06.8

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------------|--|
| 0003 | Hedges the equity risk of a liability |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|--|---------------------|-----------------|---|---|------------------------------|------------------------|--------------------------------|-----------------------------------|------------|-------------------|----------------------|-------------|-------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|---|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| USM3 | 2,170 | 217,000,000 | T-Note Future - USM3 - US LONG BOND - 86 - NQ IR ET Futures | Variable Annuity GMWB Product Liability | Exh 5 | Interest Rate | 06/30/2023 | CBT - Chicago Board of Trade | 02/23/2023 | 125.6719 | 131.1563 | 2,170,000 | | | | 11,901,094 | 11,901,094 | 9,114,000 | 0005 | 1,000 | |
| WNM3 | 1,595 | 159,500,000 | T-Note Future - WNM3 - US ULTRA BOND - 86 - NQ IR ET Futures | Variable Annuity GMWB Product Liability | Exh 5 | Interest Rate | 06/30/2023 | CBT - Chicago Board of Trade | 02/23/2023 | 135.4375 | 141.1250 | 2,143,281 | | | | 9,071,563 | 9,071,563 | 10,367,500 | 0005 | 1,000 | |
| TYM3 | 3,675 | 367,500,000 | T-Note Future - TYM3 - US 10 YR NOTE - 86 - NQ IR ET Futures | Variable Annuity GMWB Product Liability | Exh 5 | Interest Rate | 06/30/2023 | CBT - Chicago Board of Trade | 02/23/2023 | 111.7187 | 114.9219 | 1,263,281 | | | | 11,771,484 | 11,771,484 | 8,268,750 | 0005 | 1,000 | |
| 1569999999. Subtotal - Long Futures - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 32,744,141 | 32,744,141 | 27,750,250 | XXX | XXX | |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | 0 | 0 | 0 | 0 | 32,744,141 | 32,744,141 | 27,750,250 | XXX | XXX | |
| ESM3 | 1,425 | 294,814,688 | Index Future - ESM3 - CME EMINI SP 500 - 49 - NQ Equity Futures | Variable Annuity GMWB Product Liability | Exh 5 | Equity/Index | 06/16/2023 | CME - Chicago Mercantile Exchange | 03/13/2023 | 3,895.5781 | 4,137.7500 | (4,114,688) | | | | (17,254,750) | (17,254,750) | 15,960,000 | 0003 | 50 | |
| FAM3 | 225 | 56,918,250 | Index Future - FAM3 - S&P MID 400 EMINI - 49 - NQ Equity Futures | Variable Annuity GMWB Product Liability | Exh 5 | Equity/Index | 06/16/2023 | CME - Chicago Mercantile Exchange | 03/13/2023 | 2,470.0856 | 2,529.7000 | (1,001,250) | | | | (1,341,325) | (1,341,325) | 3,240,000 | 0003 | 100 | |
| MFSM3 | 1,230 | 128,934,750 | Index Future - MFSM3 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures | Variable Annuity GMWB Product Liability | Exh 5 | Equity/Index | 06/30/2023 | NYL - NYSE Liffe U.S. | 03/13/2023 | 2,002.8618 | 2,096.5000 | (541,200) | | | | (5,758,750) | (5,758,750) | 4,246,625 | 0003 | 50 | |
| RTYM3 | 660 | 59,845,500 | Index Future - RTYM3 - RUSSELL 2000 MINI - 49 - NQ Equity Futures | Variable Annuity GMWB Product Liability | Exh 5 | Equity/Index | 06/16/2023 | NYF - ICE Futures U.S. | 03/13/2023 | 1,786.5500 | 1,813.5000 | (1,102,200) | | | | (889,350) | (889,350) | 4,092,000 | 0003 | 50 | |
| 1639999999. Subtotal - Short Futures - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | (25,244,175) | (25,244,175) | 27,538,625 | XXX | XXX | |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | 0 | 0 | 0 | 0 | (25,244,175) | (25,244,175) | 27,538,625 | XXX | XXX | |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | 0 | 0 | 0 | 0 | 7,499,966 | 7,499,966 | 55,288,875 | XXX | XXX | |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 0 | 0 | 0 | 0 | 7,499,966 | 7,499,966 | 55,288,875 | XXX | XXX | |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|--------------------------------|------------------------|------------------------|---------------------|
| Goldman Sachs | 854,847 | (2,037,622) | (1,182,775) |
| Total Net Cash Deposits | 854,847 | (2,037,622) | (1,182,775) |

| (a) | Code | Description of Hedged Risk(s) |
|-----|------|--|
| | 0003 | Hedges the equity risk of a liability |
| | 0005 | Hedges the interest rate risk of a liability |

E07

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

| (b) Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------------|--|
| 0003 | Hedges the equity risk of a liability |
| 0005 | Hedges the interest rate risk of a liability |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|---|----------------------------|------------------------------|-------------------------|-----------------|----------------|---|-----------------------|--|
| CREDIT SUISSE INTERNATIONAL | Corporate | 02377L-AA-2 | AAL 3.15 02/15/32 | 1,569,807 | 1,793,000 | 1,793,000 | 02/15/2032 | I |
| CREDIT SUISSE INTERNATIONAL | Corporate | 126408-GH-0 | CSX 6 10/01/36 | 10,867,000 | 10,000,000 | 9,928,851 | 10/01/2036 | I |
| CREDIT SUISSE INTERNATIONAL | Corporate | 459200-KV-2 | IBM 4.9 07/27/52 | 9,484,700 | 10,000,000 | 9,862,197 | 07/27/2052 | I |
| DEUTSCHE BANK | Corporate | 87612E-AF-3 | TGT 7 07/15/31 | 1,262,624 | 1,066,000 | 1,143,566 | 07/15/2031 | V |
| BANK OF AMERICA | Treasury | 912810-PB-6 | T 2 7/8 05/15/43 | 1,179,041 | 1,343,600 | 1,228,481 | 05/15/2043 | I |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 019999999 - Total | | | | 24,363,172 | 24,202,600 | 23,956,095 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|---|----------------------------|------------------------------|------------------------|-----------------|----------------|---|-----------------------|--|
| CREDIT SUISSE INTERNATIONAL | Cash | | USD | 3,445,000 | 3,445,000 | XXX | | V |
| BANK OF AMERICA | Treasury | 912828-Z9-4 | T 1 1/2 02/15/30 | 666,680 | 758,000 | XXX | 02/15/2030 | V |
| BANK OF AMERICA | Treasury | 91282C-CB-5 | T 1 5/8 05/15/31 | 2,043,391 | 2,332,000 | XXX | 05/14/2031 | V |
| BANK OF AMERICA | Treasury | 912828-YB-0 | T 1 5/8 08/15/29 | 1,361,414 | 1,521,000 | XXX | 08/15/2029 | V |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 029999999 - Total | | | | 7,516,486 | 8,056,000 | XXX | XXX | XXX |

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, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Bank of America, NA New York, New York | | | | | (98,288,093) | (92,305,848) | (93,794,135) | ..XXX. |
| Bank of N.T. Butterfield & Son Ltd. Hamilton, Bermuda | | | | | 2,382,244 | 2,401,452 | 2,453,133 | ..XXX. |
| Deutsche Bank Trust Company Americas New York, New York | | | | | 3,231,965 | 244,891 | 1,988,955 | ..XXX. |
| Federal Home Loan Bank of Atlanta Atlanta, GA | | | | | 623,977 | 880,108 | 3,014,208 | ..XXX. |
| Fifth Third Bank Cincinnati, OH | | | | | 3,591,077 | 2,966,893 | 1,461,351 | ..XXX. |
| JP Morgan Chase Bank New York, New York | | | | | (11,057,463) | (10,768,066) | (363,799) | ..XXX. |
| The Bank of New York Mellon .. New York, New York | | | | | 3,008,580 | 3,792,975 | 2,448,813 | ..XXX. |
| Wells Fargo Bank, NA San Francisco, CA | | | | | 875,551 | 1,095,461 | 933,466 | ..XXX. |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | | | | | | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 0 | 0 | (95,632,162) | (91,692,134) | (81,858,008) | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | 0 | 0 | 0 | 0 | 0 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 0 | 0 | (95,632,162) | (91,692,134) | (81,858,008) | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | | | XXX |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | 0 | 0 | (95,632,162) | (91,692,134) | (81,858,008) | XXX |

STATEMENT AS OF MARCH 31, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 CUSIP | 2 Description | 3 Code | 4 Date Acquired | 5 Rate of Interest | 6 Maturity Date | 7 Book/Adjusted Carrying Value | 8 Amount of Interest Due and Accrued | 9 Amount Received During Year |
|-------------|--|-----------|--------------------|-----------------------|--------------------|--------------------------------------|--|-------------------------------------|
| 0109999999 | Total - U.S. Government Bonds | | | | | 0 | 0 | 0 |
| 0309999999 | Total - All Other Government Bonds | | | | | 0 | 0 | 0 |
| 0509999999 | Total - U.S. States, Territories and Possessions Bonds | | | | | 0 | 0 | 0 |
| 0709999999 | Total - U.S. Political Subdivisions Bonds | | | | | 0 | 0 | 0 |
| 0909999999 | Total - U.S. Special Revenues Bonds | | | | | 0 | 0 | 0 |
| 1109999999 | Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 0 | 0 | 0 |
| 1309999999 | Total - Hybrid Securities | | | | | 0 | 0 | 0 |
| 1509999999 | Total - Parent, Subsidiaries and Affiliates Bonds | | | | | 0 | 0 | 0 |
| 1909999999 | Subtotal - Unaffiliated Bank Loans | | | | | 0 | 0 | 0 |
| 2419999999 | Total - Issuer Obligations | | | | | 0 | 0 | 0 |
| 2429999999 | Total - Residential Mortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 2439999999 | Total - Commercial Mortgage-Backed Securities | | | | | 0 | 0 | 0 |
| 2449999999 | Total - Other Loan-Backed and Structured Securities | | | | | 0 | 0 | 0 |
| 2459999999 | Total - SVO Identified Funds | | | | | 0 | 0 | 0 |
| 2469999999 | Total - Affiliated Bank Loans | | | | | 0 | 0 | 0 |
| 2479999999 | Total - Unaffiliated Bank Loans | | | | | 0 | 0 | 0 |
| 2509999999 | Total Bonds | | | | | 0 | 0 | 0 |
| 261908-10-7 | DREYFUS TREAS&AGEN CASH MGMT I | | 03/27/2023 | 0.000 | | 33,853,103 | 0 | 24 |
| 316175-50-4 | FIDELITY INSTIT TREASURY I GLAIC 140135 | | 03/16/2023 | 0.000 | | 63,495,000 | 0 | 0 |
| 38141W-32-3 | GOLDMAN SACHS FS TREAS OBLIGI | | 03/31/2023 | 0.000 | | 49,348,875 | 0 | 37,967 |
| 857492-55-7 | STATE STREET INSTITUTIONAL TRE | | 03/13/2023 | 0.000 | | 21,246,000 | 0 | 0 |
| 316175-50-4 | FIDELITY FIMM FUNDS - GOVT PORT INSTL CL | | 03/31/2023 | 0.000 | | 20,512,233 | 0 | 219,958 |
| 261908-10-7 | DREYFUS TRSY OBLIG CASH MGMT CL INS | | 03/31/2023 | 0.000 | | 7,480,079 | 0 | 0 |
| 8209999999 | Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | 195,935,290 | 0 | 257,949 |
| 8609999999 | Total Cash Equivalents | | | | | 195,935,290 | 0 | 257,949 |