



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

Genworth Life and Annuity Insurance Company

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

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
(Street and Number)
Richmond, VA, US 23230 804-662-2400
(City or Town, State, Country and Zip Code) (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
(Street and Number)
Richmond, VA, US 23230 804-662-2400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Kathryn Howard, 804-583-6530
(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.

Brian Haendiges
Signed on 2023/11/06 12:48:11 -8:00

Brian Keith Haendiges
President & CEO

Vidal J. Torres
Signed on 2023/11/06 12:48:11 -8:00

Vidal Joaquin Torres Jr.
SVP & Secretary

Keith Willingham
Signed on 2023/11/06 12:48:11 -8:00

Keith Allen Willingham
Vice President & Controller

Subscribed and sworn to before me this 6 day of November 2023

Kathryn Howard

Kathryn R Howard
Signed on 2023/11/06 12:48:11 -8:00

- 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.....

April 30, 2025

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

Notary Stamp 2023/11/06 13:48:11 PST 3AB5247320FC

Notarial act performed by audio-visual communication

63939003-77EF-4C85-8655-82D1C1BA88BD --- 2023/11/01 11:15:40 -8:00 --- Remote Notary



STATEMENT AS OF SEPTEMBER 30, 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	9,460,653,483		9,460,653,483	9,787,820,756
2. Stocks:				
2.1 Preferred stocks	14,551,815	500,000	14,051,815	14,411,150
2.2 Common stocks	180,628,209	4,040,993	176,587,216	163,383,113
3. Mortgage loans on real estate:				
3.1 First liens	1,683,226,126		1,683,226,126	1,745,517,181
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	11,221,870		11,221,870	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 (\$(61,189,961)), cash equivalents (\$213,830,065) and short-term investments (\$7,000,000)	159,640,104		159,640,104	215,285,443
6. Contract loans (including \$ premium notes)	443,994,217	4,673,021	439,321,196	441,413,709
7. Derivatives	15,818,112		15,818,112	8,200,308
8. Other invested assets	147,987,429	24,876	147,962,553	141,459,896
9. Receivables for securities	7,466,983	401,051	7,065,932	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)	12,125,188,348	9,639,941	12,115,548,407	12,538,735,738
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	121,778,424		121,778,424	118,833,536
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	50,620,134		50,620,134	63,963,150
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	292,335,449	3,606	292,331,843	283,593,257
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	45,861,680	44,011	45,817,669	51,422,427
16.2 Funds held by or deposited with reinsured companies	299,162,626		299,162,626	350,162,626
16.3 Other amounts receivable under reinsurance contracts	14,646,941		14,646,941	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	489,148,548	405,327,711	83,820,837	100,704,190
19. Guaranty funds receivable or on deposit	6,080,022		6,080,022	6,459,736
20. Electronic data processing equipment and software	628,259	628,259	0	0
21. Furniture and equipment, including health care delivery assets (\$)	52,789	52,789	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	46,396		46,396	128,174
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	19,900,393	10,665,925	9,234,468	10,714,655
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,465,450,009	426,362,242	13,039,087,767	13,540,123,283
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,980,926,788		3,980,926,788	4,135,323,264
28. Total (Lines 26 and 27)	17,446,376,797	426,362,242	17,020,014,555	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	5,467,159	44,486	5,422,673	6,469,338
2502. Premium tax refunds receivable	2,060,222	0	2,060,222	2,398,616
2503. Business services agreement receivable	1,751,573	0	1,751,573	1,846,701
2598. Summary of remaining write-ins for Line 25 from overflow page	10,621,439	10,621,439	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	19,900,393	10,665,925	9,234,468	10,714,655

STATEMENT AS OF SEPTEMBER 30, 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 \$ 9,730,111,114 less \$ included in Line 6.3 (including \$715,008,258 Modco Reserve)	9,730,111,114	10,061,322,840
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	488,448	528,460
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	452,763,634	561,614,244
4. Contract claims:		
4.1 Life	89,726,094	102,075,176
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	274,601	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 \$ 1,304 accident and health premiums	4,799,706	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 \$ 2,353,721 assumed and \$ 125,718,092 ceded	128,071,813	153,765,199
9.4 Interest Maintenance Reserve	35,268,775	42,762,385
10. Commissions to agents due or accrued-life and annuity contracts \$ 3,964 , accident and health \$ 206 and deposit-type contract funds \$	4,170	4,619
11. Commissions and expense allowances payable on reinsurance assumed	110,138	84,680
12. General expenses due or accrued	1,201,988	1,477,291
13. Transfers to Separate Accounts due or accrued (net) (including \$ (83,368) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,759,528)	(8,390,224)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	6,726,646	7,550,433
15.1 Current federal and foreign income taxes, including \$ (2,473,555) on realized capital gains (losses)	13,017,073	20,287,905
15.2 Net deferred tax liability		
16. Unearned investment income	5,434,720	5,311,074
17. Amounts withheld or retained by reporting entity as agent or trustee	19,921,573	17,843,753
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	5,803,436	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	118,678,292	109,544,601
24.02 Reinsurance in unauthorized and certified (\$) companies	7,178	12,377,950
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,127,847,442	1,164,731,714
24.04 Payable to parent, subsidiaries and affiliates	6,368,704	10,176,531
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	518,149,342	476,974,314
24.08 Derivatives	433,000	565,000
24.09 Payable for securities	6,967,636	64,000
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,545,000	2,245,000
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	12,264,960,995	12,768,038,637
27. From Separate Accounts Statement	3,980,926,788	4,135,323,264
28. Total liabilities (Lines 26 and 27)	16,245,887,783	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)	(708,142,684)	(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)	748,475,772	746,433,646
38. Totals of Lines 29, 30 and 37	774,126,772	772,084,646
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,020,014,555	17,675,446,547
DETAILS OF WRITE-INS		
2501. Derivatives collateral	2,545,000	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)	2,545,000	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 SEPTEMBER 30, 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	192,241,731	152,149,079	180,497,012
2. Considerations for supplementary contracts with life contingencies	18,780,625	22,281,843	26,547,265
3. Net investment income	417,268,634	430,934,080	570,721,126
4. Amortization of Interest Maintenance Reserve (IMR)	1,920,657	3,426,367	4,517,366
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	69,870,199	95,946,961	124,797,711
7. Reserve adjustments on reinsurance ceded	(70,881,106)	(66,966,418)	(89,289,376)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	58,871,226	65,490,507	85,445,916
8.2 Charges and fees for deposit-type contracts	3,706	3,047	9,611
8.3 Aggregate write-ins for miscellaneous income	18,303,361	17,353,079	23,585,483
9. Totals (Lines 1 to 8.3)	706,379,033	720,618,545	926,832,114
10. Death benefits	309,124,494	290,272,815	388,094,815
11. Matured endowments (excluding guaranteed annual pure endowments)	1,424,873	1,470,734	1,786,453
12. Annuity benefits	236,412,360	252,598,326	331,340,789
13. Disability benefits and benefits under accident and health contracts	3,249,345	3,408,713	4,488,468
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	399,008,672	445,025,143	586,320,318
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	12,164,655	12,747,627	16,349,599
18. Payments on supplementary contracts with life contingencies	15,094,552	13,905,086	19,046,397
19. Increase in aggregate reserves for life and accident and health contracts	(338,655,248)	(66,914,862)	(472,100,237)
20. Totals (Lines 10 to 19)	637,823,703	952,513,582	875,326,602
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	28,508,075	32,997,345	42,471,609
22. Commissions and expense allowances on reinsurance assumed	35,705,358	36,324,767	47,741,152
23. General insurance expenses and fraternal expenses	99,266,294	133,211,464	168,029,273
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,026,533	16,159,693	21,484,110
25. Increase in loading on deferred and uncollected premiums	7,915,291	(33,972,339)	11,533,284
26. Net transfers to or (from) Separate Accounts net of reinsurance	(250,882,258)	(255,571,317)	(335,633,418)
27. Aggregate write-ins for deductions	34,649,921	35,778,934	47,510,965
28. Totals (Lines 20 to 27)	609,012,917	917,442,129	878,463,577
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	97,366,116	(196,823,584)	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)	97,366,116	(196,823,584)	48,368,537
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	19,809,694	(52,434,286)	(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)	77,556,422	(144,389,298)	80,428,406
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,106,008) (excluding taxes of \$ (1,481,418) transferred to the IMR)	(101,036,378)	(56,813,327)	(83,529,364)
35. Net income (Line 33 plus Line 34)	(23,479,956)	(201,202,625)	(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)	(23,479,956)	(201,202,625)	(3,100,958)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,316,294)	(6,416,429)	137,997,052	160,383,513
39. Change in net unrealized foreign exchange capital gain (loss)	40,500	(3,495,500)	(1,211,000)
40. Change in net deferred income tax	19,265,578	9,267,405	(13,399,358)
41. Change in nonadmitted assets	1,058,408	(49,548,762)	(4,788,261)
42. Change in liability for reinsurance in unauthorized and certified companies	12,370,772	(13,849,046)	(12,373,210)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	(9,133,691)	5,375,460	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
51.2 Transferred to capital (Stock Dividend)			0
51.3 Transferred from capital			0
51.4 Change in surplus as a result of reinsurance	(20,787,519)	(35,334,230)	(45,295,930)
52. Dividends to stockholders			0
53. Aggregate write-ins for gains and losses in surplus	29,124,463	(129,423,628)	(177,757,116)
54. Net change in capital and surplus for the year (Lines 37 through 53)	2,042,126	(280,213,874)	(92,494,968)
55. Capital and surplus, as of statement date (Lines 36 + 54)	774,126,772	584,365,740	772,084,646
DETAILS OF WRITE-INS			
08.301. Fund manager rebates	7,449,371	8,847,847	11,375,503
08.302. Interest income on funds withheld	10,364,630	8,307,054	12,107,188
08.303. Miscellaneous income	489,360	198,178	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)	18,303,361	17,353,079	23,585,483
2701. Interest expense on funds withheld	34,640,891	35,722,522	47,454,553
2702. Modco adjustment on reinsurance assumed	9,030	56,412	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)	34,649,921	35,778,934	47,510,965
5301. Special tax allocation agreement with Genworth Financial		(129,423,628)	(177,757,116)
5302. Prior period correction - Cross-entity term conversions, net of deferred tax of \$8,590,505	32,316,661		
5303. Prior period correction - Incorrect coding for term conversion correction, net of deferred tax of \$848,559	(3,192,198)		
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	(129,423,628)	(177,757,116)

STATEMENT AS OF SEPTEMBER 30, 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	190,045,317	163,197,916	210,134,636
2. Net investment income	400,881,255	417,397,967	559,139,274
3. Miscellaneous income	113,229,219	76,492,946	116,253,415
4. Total (Lines 1 to 3)	704,155,791	657,088,829	885,527,325
5. Benefit and loss related payments	868,245,279	981,136,562	1,257,634,731
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(249,512,954)	(256,365,548)	(335,146,397)
7. Commissions, expenses paid and aggregate write-ins for deductions	177,230,124	217,866,042	276,366,466
8. Dividends paid to policyholders	6,977	1,500	2,761
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	44,886,448	(11,827,834)	(19,634,321)
10. Total (Lines 5 through 9)	840,855,874	930,810,722	1,179,223,240
11. Net cash from operations (Line 4 minus Line 10)	(136,700,083)	(273,721,893)	(293,695,915)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	466,214,014	671,773,881	848,359,190
12.2 Stocks	8,421,600	1,261,836	14,261,836
12.3 Mortgage loans	69,890,332	186,198,655	219,424,388
12.4 Real estate	0	2,247,715	2,247,715
12.5 Other invested assets	1,182,690	601,178	1,152,768
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	3,792,905	6,103,843	18,004,932
12.8 Total investment proceeds (Lines 12.1 to 12.7)	549,501,541	868,187,108	1,103,450,829
13. Cost of investments acquired (long-term only):			
13.1 Bonds	139,673,504	264,191,850	276,319,753
13.2 Stocks	4,401,128	446,809	1,347,356
13.3 Mortgage loans	7,600,000	168,292,505	211,804,476
13.4 Real estate	0	0	0
13.5 Other invested assets	6,314,636	11,262,408	21,502,811
13.6 Miscellaneous applications	101,881,381	54,594,806	73,000,182
13.7 Total investments acquired (Lines 13.1 to 13.6)	259,870,649	498,788,378	583,974,578
14. Net increase (or decrease) in contract loans and premium notes	(3,733,002)	(20,498,238)	(21,298,180)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	293,363,894	389,896,968	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	(165,024,296)	(100,049,068)	(139,981,067)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(47,284,854)	(37,599,062)	(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)	(212,309,150)	(137,648,130)	(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)	(55,645,339)	(21,473,055)	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)	159,640,104	147,835,557	215,285,443

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

20.0001. Securities exchanges bond proceeds (Line 12.1)	(57,732,546)	(91,554,500)	(108,725,093)
20.0002. Securities exchanges bonds acquired (Line 13.1)	(57,732,546)	(91,554,500)	(108,725,093)
20.0003. Tax sharing agreement transfer of taxes payable (Line 9)	(20,393,348)	(16,046,882)	(22,559,219)
20.0004. Tax sharing agreement transfer of taxes payable (Line 12.2)	(18,511,919)	(215,725,823)	(364,508,280)
20.0005. Tax sharing agreement transfer of taxes payable (Line 13.2)	(38,905,267)	(102,349,077)	(209,310,383)
20.0006. Tax sharing agreement transfer of taxes payable (Line 16.6)	0	(129,423,628)	(177,757,116)
20.0007. Interest capitalization (Line 2)	(6,134,380)	(6,123,718)	(8,128,475)
20.0008. Interest capitalization (Line 13.1)	(6,134,380)	(6,123,718)	(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	24,818	31,678	40,423
2. Ordinary life insurance	688,006,260	733,313,911	956,215,619
3. Ordinary individual annuities	12,463,625	11,104,812	12,604,966
4. Credit life (group and individual)			0
5. Group life insurance	1,489,520	1,559,275	2,129,513
6. Group annuities	301,806	294,413	459,349
7. A & H - group	1,389	1,395	1,886
8. A & H - credit (group and individual)			0
9. A & H - other	22,823,453	23,292,174	31,023,005
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	725,110,871	769,597,658	1,002,474,761
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	725,110,871	769,597,658	1,002,474,761
14. Deposit-type contracts	5,000,000	0	0
15. Total (Lines 13 and 14)	730,110,871	769,597,658	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. 7
16	Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk	7. 7
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	7. 7
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	7. 7
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	7. 7
20	Fair Value Measurements	7. 7
21	Other Items	7. 10
22	Events Subsequent	7. 10
23	Reinsurance	7. 10
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	7. 11
25	Change in Incurred Losses and Loss Adjustment Expenses	7. 11
26	Intercompany Pooling Arrangements	7. 11
27	Structured Settlements	7. 11
28	Health Care Receivables	7. 11
29	Participating Policies	7. 11
30	Premium Deficiency Reserves	7. 11
31	Reserves for Life Contracts and Annuity Contracts	7. 11
32	Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics	7. 11
33	Analysis of Life Actuarial Reserves by Withdrawal Characteristics	7. 11
34	Premiums and Annuity Considerations Deferred and Uncollected	7. 11
35	Separate Accounts	7. 11
36	Loss/Claim Adjustment Expenses	7. 12

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 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 #	September 30, 2023	December 31, 2022
NET LOSS					
(1) Company state basis (Page 4, Line 35, Columns 1&2)	XXX	XXX	XXX	\$ (23,479,956)	\$ (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>\$ (23,479,956)</u>	<u>\$ (3,100,958)</u>
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	\$ 774,126,772	\$ 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>\$ 774,126,772</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 \$848,559, 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 September 30, 2023.
- (3) The Company had no loan-backed securities which recognized OTTI as of September 30, 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 September 30, 2023:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	\$ 3,859,211
2.	12 months or longer	141,859,859

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

1.	Less than 12 months	\$ 132,008,512
2.	12 months or longer	849,675,370

- (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 September 30, 2023, the Company recorded the following related to these agreements:

	<u>Tax receivable (payable)</u>	<u>Common stock increase (decrease)</u>
RLIC VI ¹	\$ (16,541,666)	\$ 16,541,666
RLIC X ¹	(3,851,682)	3,851,682

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 Financial") 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 Financial 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 September 30, 2023, the Company did not record an amount related to this agreement.

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

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

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 September 30, 2023, the amount of funding agreements outstanding with FHLB Atlanta was \$100,000,000 which related to the total liabilities of \$100,203,625, of which \$203,625 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 September 30, 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 September 30, 2023 and December 31, 2022.

FHLB Capital Stock

a. Aggregate totals

1. As of September 30, 2023:

	1 Total (2+3)	2 General account	3 Separate account
(a) Membership stock – Class A	\$ —	\$ —	\$ —
(b) Membership stock – Class B	12,372,900	12,372,900	—
(c) Activity stock	4,750,000	4,750,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	17,122,900	17,122,900	—
(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 September 30, 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	12,372,900	12,372,900	—	—	—	—

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount pledged as of September 30, 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)	\$ 255,628,047	\$ 279,580,139	\$ 100,000,000
2. Current year general account total collateral pledged	255,628,047	279,580,139	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 September 30, 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 September 30, 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	—	\$ 100,203,625
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ —	\$ 100,203,625

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 September 30, 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

Starting in June 2023, various Genworth entities (including Genworth Financial, GLIC and the Company) have been named as defendants in certain of ten putative class action lawsuits in the United States District Courts for the Eastern District of Virginia and the District of Massachusetts. These cases are captioned as follows: *King v. Genworth Financial, Inc.*; *Anastasio v. Genworth Financial, Inc. et al*; *Hauser v. Genworth Life Insurance Company*; *Smith v. Genworth Financial, Inc.*; *Behrens v. Genworth Life Insurance Company*; *Hale et al v. Genworth Financial, Inc.*; *Burkett, Jr. v. Genworth Life and Annuity Insurance Company*; *Manar v. Genworth Financial, Inc.*; *Kennedy v. Genworth Financial, Inc.*; and *Bailey v. Genworth Financial, Inc.* The actions relate to the data security events involving the MOVEit file transfer system (“MOVEit Cybersecurity Incident”), which PBI Research Services (“PBI”), a third-party vendor, uses in the performance of its services. Our life insurance companies use PBI to, among other things, satisfy applicable regulatory obligations to search various databases to identify the deaths of insured persons under life insurance policies, and to identify the deaths of long-term care insurance and annuity policies which can impact premium payment obligations and benefit eligibility. Plaintiffs seek to represent various classes and subclasses of Genworth long-term care insurance policyholders and agents whose data was accessed or potentially accessed by the MOVEit Cybersecurity Incident, alleging that Genworth breached its purported duty to safeguard their sensitive data from cybercriminals. The complaints assert claims for, inter alia, negligence, negligence per se, breach of contract, unjust enrichment, and violations of various consumer protection and privacy statutes, and they seek, inter alia, declaratory and injunctive relief, compensatory and punitive damages, restitution, attorneys’ fees and costs. On October 4, 2023, the Joint Panel on Multidistrict Litigation issued an order consolidating all actions relating to the MOVEit Cybersecurity Incident before a single federal judge in the United States District Court for the District of Massachusetts. Genworth intends to vigorously defend these actions.

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 sought 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 asserted claims for breach of contract, conversion, and declaratory and injunctive relief, and sought 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.

In September 2018, the Company was named as a defendant in a putative class action lawsuit pending in the United States District Court for the Eastern District of Virginia captioned *TVPX ARX INC., as Securities Intermediary for Consolidated Wealth Management, LTD. on behalf of itself and all others similarly situated v. Genworth Life and Annuity Insurance Company*. Plaintiff alleges unlawful and excessive cost of insurance charges were imposed on policyholders. The complaint asserts claims for breach of contract, alleging that the Company improperly considered non-mortality factors when calculating cost of insurance rates and failed to decrease cost of insurance charges in light of improved expectations of future mortality, and seeks unspecified compensatory damages, costs, and equitable relief. On October 29, 2018, the Company filed a motion to enjoin the case in the Middle District of Georgia, and a motion to dismiss and motion to stay in the Eastern District of Virginia. The Company moved to enjoin the prosecution of the Eastern District of Virginia action on the basis that it involves claims released in a prior nationwide class action settlement (the “McBride settlement”) that was approved by the Middle District of Georgia. Plaintiff filed an amended complaint on November 13, 2018. On December 6, 2018, the Company moved the Middle District of Georgia for leave to file its counterclaim, which alleges that plaintiff breached the covenant not to sue contained in the prior settlement agreement by filing its current action. On March 15, 2019, the Middle District of Georgia granted the Company’s motion to enjoin and denied its motion for leave to file its counterclaim. As such, plaintiff is enjoined from pursuing its class action in the Eastern District of Virginia. On March 29, 2019, plaintiff filed a notice of appeal in the Middle District of Georgia, notifying the Court of its appeal to the United States Court of Appeals for the Eleventh Circuit from the order granting the Company’s motion to

NOTES TO THE FINANCIAL STATEMENTS

enjoin. On March 29, 2019, the Company filed its notice of cross-appeal in the Middle District of Georgia, notifying the Court of its cross-appeal to the Eleventh Circuit from the portion of the order denying its motion for leave to file the Company's counterclaim. On April 8, 2019, the Eastern District of Virginia dismissed the case without prejudice, with leave for plaintiff to refile an amended complaint only if a final appellate Court decision vacates the injunction and reverses the Middle District of Georgia's opinion. On May 21, 2019, plaintiff filed its appeal and memorandum in support in the Eleventh Circuit. The Company filed its response to plaintiff's appeal memorandum on July 3, 2019. The Eleventh Circuit Court of Appeals heard oral argument on plaintiff's appeal and the Company's cross-appeal on April 21, 2020. On May 26, 2020, the Eleventh Circuit Court of Appeals vacated the Middle District of Georgia's order enjoining Plaintiff's class action and remanded the case back to the Middle District of Georgia for further factual development as to whether the Company has altered how it calculates or charges cost of insurance since the McBride settlement. The Eleventh Circuit Court of Appeals did not reach a decision on the Company's counterclaim. On June 30, 2021, the Company filed in the Middle District of Georgia its renewed motion to enforce the class action settlement and release, and renewed its motion for leave to file a counterclaim. The briefing on both motions concluded in October 2021. On March 24, 2022, the Court denied the Company's motions. On April 11, 2022, the Company filed an appeal of the Court's denial to the United States Court of Appeals for the Eleventh Circuit. On June 22, 2022, the Company filed its opening brief in support of the appeal. Plaintiff filed its respondent's brief on September 20, 2022, and the Company filed its reply brief on November 10, 2022. The appeal was orally argued on August 17, 2023, and the Company is awaiting a decision from the Eleventh Circuit. The Company intends to continue to vigorously defend this action.

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 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.

NOTES TO THE FINANCIAL STATEMENTS

A. Fair Value Classifications

(1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of September 30, 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	\$ —	\$ 111,868	\$ —	\$ —	\$ 111,868
Total bonds	—	111,868	—	—	111,868
Perpetual Preferred Stock					
Industrial and miscellaneous	—	12,900,910	1,150,905	—	14,051,815
Total preferred stock	—	12,900,910	1,150,905	—	14,051,815
Common stocks					
Industrial and miscellaneous	26,260,729	—	17,122,900	—	43,383,629
Total common stock	26,260,729	—	17,122,900	—	43,383,629
Cash equivalents					
Money market mutual funds	213,830,065	—	—	—	213,830,065
Total cash equivalents	213,830,065	—	—	—	213,830,065
Derivative assets					
Equity index options	—	—	10,960,969	—	10,960,969
Total derivatives	—	—	10,960,969	—	10,960,969
Separate account assets	3,962,457,384	12,148,687	—	—	3,974,606,071
Total assets at fair value/NAV	\$ 4,202,548,178	\$ 25,161,465	\$ 29,234,774	\$ —	\$ 4,256,944,417

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

NOTES TO THE FINANCIAL STATEMENTS

(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 September 30, 2023:

Description	Beginning balance as of July 1, 2023	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 September 30, 2023
a. Assets:										
Preferred and Common stock	\$ 14,311,139	\$ —	\$ —	\$ —	\$ (72,434)	\$ 4,035,100	\$ —	\$ —	\$ —	\$ 18,273,805
Derivatives	14,940,607	—	—	755,303	(4,541,504)	3,324,054	—	(3,517,491)	—	10,960,969
Total Assets	\$ 29,251,746	\$ —	\$ —	\$ 755,303	\$ (4,613,938)	\$ 7,359,154	\$ —	\$ (3,517,491)	\$ —	\$ 29,234,774

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 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 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 September 30, 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	\$ 8,186,096,967	\$ 9,460,653,483	\$ —	\$ 7,500,016,706	\$ 686,080,261	\$ —	\$ —
Preferred and common stocks	57,435,444	57,435,444	26,260,729	12,900,910	18,273,805	—	—
Separate account assets	3,974,606,071	3,974,606,071	3,962,457,384	12,148,687	—	—	—
Mortgage loans	1,515,913,080	1,683,226,126	—	—	1,515,913,080	—	—
Short-term investments	6,944,770	7,000,000	—	—	6,944,770	—	—
Cash equivalents	213,830,065	213,830,065	213,830,065	—	—	—	—
Other invested assets	109,329,158	131,979,777	—	109,329,158	—	—	—
Derivative assets	14,175,965	12,415,969	—	3,214,996	10,960,969	—	—
Derivative liabilities	470,435	—	—	470,435	—	—	—

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

Note 21 - Other Items

None

Note 22 - Events Subsequent

There were no material events that occurred subsequent to September 30, 2023. Subsequent events have been considered through November 14, 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. On July 13, 2023, the Receiver filed a Motion for Entry of a Liquidation and Injunction Order. On July 18, 2023, the Court entered a Liquidation and Injunction Order. On August 9, 2023, the Company received notice that reinsurance agreements with Scottish Re would terminate effective September 30, 2023. Accordingly, the Company recaptured the policies previously ceded to Scottish Re in accordance with SSAP 61R, *Life, Deposit-Type and Accident and Health Reinsurance*, by writing off balances through the accounts, exhibits and schedules in which they were originally recorded. The Company wrote off assets and liabilities of \$24,892,799 associated with the reinsurance and recorded an increase in reserves of \$12,582,661, resulting in a \$37,475,460 pre-tax loss. However, this did not significantly impact the Company's capital position because nonadmitted and unauthorized reinsurance balances totaling \$42,657,739 were released through unassigned surplus.

NOTES TO THE FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

1. The Company has written off in the current year reinsurance balances due from the companies listed below, the amount of: \$24,892,799

That is reflected as:

a. Claims incurred	\$	53,776,201
b. Claims adjustment expenses incurred	\$	—
c. Premiums earned	\$	(36,723,865)
d. Other	\$	7,840,463
e. Company		Amount
Scottish Re	\$	24,892,799

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 September 30, 2023, \$67,058 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$339,929 as of September 30, 2023. Therefore, there has been \$38,893 of unfavorable prior year development from December 31, 2022 to September 30, 2023. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

As of September 30, 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.

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

STATEMENT AS OF SEPTEMBER 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [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). 06/05/2020
- 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, VAYES...

STATEMENT AS OF SEPTEMBER 30, 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 [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 46,396

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: \$ 15,132,421
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 | \$ 137,244,581 |
| 14.24 Short-Term Investments | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate | \$ 0 | \$ 0 |
| 14.26 All Other | \$ 25,058 | \$ 24,876 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 123,800,450 | \$ 137,769,457 |
| 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 SEPTEMBER 30, 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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
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 [X]

- 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 [X]

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

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

1	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 [X] No []

- 18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 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\$..... 1,683,226,126
- 1.14 Total Mortgages in Good Standing\$..... 1,683,226,126
- 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)\$..... 1,683,226,126
- 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 149.800 %
- 2.2 A&H cost containment percent 34.500 %
- 2.3 A&H expense percent excluding cost containment expenses 7,363.700 %
- 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
.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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
..00000	AA-3194128	..04/01/2023	Allied World Assurance Company Limited	BMU	..CAT/G; CAT/I	..OL	Unauthorized		
..00000	AA-1127200	..04/01/2023	Lloyd's Underwriter Syndicate No. 1200 WSM	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1126510	..04/01/2023	Lloyd's Underwriter Syndicate No. 0510 KLN	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1120096	..04/01/2023	Lloyd's Underwriter Syndicate No. 1880 TMK	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1128623	..04/01/2023	Lloyd's Underwriter Syndicate No. 2623 AFB	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1128001	..04/01/2023	Lloyd's Underwriter Syndicate No. 0623 AFB	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1126004	..04/01/2023	Lloyd's Underwriter Syndicate No. 4444 CNP	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1126006	..04/01/2023	Lloyd's Underwriter Syndicate No. 4472 LIB	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
21113	13-5459190	..04/01/2023	United States Fire Insurance Company	DE	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
16535	36-4233459	..04/01/2023	Zurich American Insurance Company	NY	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1128987	..04/01/2023	Lloyd's Underwriter Syndicate No. 2987 BRT	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1120198	..04/01/2023	Lloyd's Underwriter Syndicate No. 1618 KII	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1120179	..04/01/2023	Lloyd's Underwriter Syndicate No. 2988 BRT	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		
..00000	AA-1120064	..04/01/2023	Lloyd's Underwriter Syndicate No. 1919 CVS	GBR	..CAT/G; CAT/I	..OL	AUTHORIZED/RECIPROCAL		

STATEMENT AS OF SEPTEMBER 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1	Direct Business Only							
	2	3	4	5	6	7		
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	8,992,093	59,457	14,873	0	9,066,424	0
2. Alaska	AK	L	690,851	0	4,900	0	695,751	0
3. Arizona	AZ	L	11,670,231	1,507,284	69,900	0	13,247,415	0
4. Arkansas	AR	L	3,923,394	34,251	17,708	0	3,975,354	0
5. California	CA	L	77,485,746	939,070	486,667	0	78,911,484	0
6. Colorado	CO	L	13,125,723	111,086	48,384	0	13,285,193	0
7. Connecticut	CT	L	13,702,592	74,889	74,008	0	13,851,489	0
8. Delaware	DE	L	2,253,211	0	64,889	0	2,318,100	0
9. District of Columbia	DC	L	1,174,290	450	0	0	1,174,740	0
10. Florida	FL	L	43,417,272	313,471	2,101,325	0	45,832,067	0
11. Georgia	GA	L	23,304,139	1,135,349	82,110	0	24,521,598	5,000,000
12. Hawaii	HI	L	3,833,314	26,158	2,355	0	3,861,827	0
13. Idaho	ID	L	4,024,934	5,750	1,801	0	4,032,485	0
14. Illinois	IL	L	24,354,643	351,172	129,498	0	24,835,314	0
15. Indiana	IN	L	9,881,985	93,079	101,878	0	10,076,941	0
16. Iowa	IA	L	8,234,638	9,350	44,495	0	8,288,483	0
17. Kansas	KS	L	9,638,441	17,822	53,779	0	9,710,042	0
18. Kentucky	KY	L	6,455,359	3,680,976	11,246	0	10,147,581	0
19. Louisiana	LA	L	8,396,853	48,478	27,155	0	8,472,485	0
20. Maine	ME	L	4,668,210	8,652	29,520	0	4,706,381	0
21. Maryland	MD	L	15,650,095	110,123	106,841	0	15,867,059	0
22. Massachusetts	MA	L	20,004,131	204,236	74,534	0	20,282,901	0
23. Michigan	MI	L	19,896,861	379,961	117,942	0	20,394,763	0
24. Minnesota	MN	L	25,842,877	12,917	46,683	0	25,902,477	0
25. Mississippi	MS	L	5,968,193	5,673	16,957	0	5,990,823	0
26. Missouri	MO	L	14,065,475	825,567	94,409	0	14,985,451	0
27. Montana	MT	L	2,522,098	1,785	250,498	0	2,774,380	0
28. Nebraska	NE	L	7,431,337	171,073	196,472	0	7,798,881	0
29. Nevada	NV	L	4,798,492	5,400	39,293	0	4,843,185	0
30. New Hampshire	NH	L	4,838,114	54,000	349,427	0	5,241,541	0
31. New Jersey	NJ	L	23,065,036	479,293	13,641,520	0	37,185,849	0
32. New Mexico	NM	L	3,036,159	4,080	2,106	0	3,042,345	0
33. New York	NY	N	6,154,960	70,323	197,002	0	6,422,286	0
34. North Carolina	NC	L	27,394,404	112,312	153,876	0	27,660,592	0
35. North Dakota	ND	L	3,060,113	500	52,397	0	3,113,010	0
36. Ohio	OH	L	27,923,225	172,734	271,639	0	28,367,598	0
37. Oklahoma	OK	L	5,367,632	132,965	8,308	0	5,508,905	0
38. Oregon	OR	L	7,592,214	59,268	50,078	0	7,701,560	0
39. Pennsylvania	PA	L	33,076,058	233,515	572,825	0	33,882,398	0
40. Rhode Island	RI	L	2,728,079	37,997	28,748	0	2,794,823	0
41. South Carolina	SC	L	15,158,988	20,292	126,172	0	15,305,452	0
42. South Dakota	SD	L	2,770,698	0	74,501	0	2,845,199	0
43. Tennessee	TN	L	15,606,666	458,102	37,608	0	16,102,375	0
44. Texas	TX	L	44,556,668	371,664	205,920	0	45,134,252	0
45. Utah	UT	L	6,904,643	63,388	215,694	0	7,183,725	0
46. Vermont	VT	L	2,166,888	0	2,741,821	0	4,908,709	0
47. Virginia	VA	L	30,751,948	149,383	102,525	0	31,003,856	0
48. Washington	WA	L	16,716,319	100,804	63,955	0	16,881,079	0
49. West Virginia	WV	L	2,676,108	2,540	11,223	0	2,689,871	0
50. Wisconsin	WI	L	11,319,276	104,294	27,199	0	11,450,769	0
51. Wyoming	WY	L	1,219,777	4,500	95,049	0	1,319,325	0
52. American Samoa	AS	N	4,570	0	0	0	4,570	0
53. Guam	GU	N	30,436	0	0	0	30,436	0
54. Puerto Rico	PR	N	32,976	0	0	0	32,976	0
55. U.S. Virgin Islands	VI	N	38,735	0	0	0	38,735	0
56. Northern Mariana Islands	MP	N	7,974	0	0	0	7,974	0
57. Canada	CAN	N	15,996	0	0	0	15,996	0
58. Aggregate Other Aliens	OT	XXX	44,398	0	2,181	0	46,579	0
59. Subtotal	XXX		689,666,537	12,765,431	23,341,893	0	725,773,861	5,000,000
90. Reporting entity contributions for employee benefits plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		3,292,869	0	130,805	0	3,423,674	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		692,959,407	12,765,431	23,472,698	0	729,197,535	5,000,000
96. Plus Reinsurance Assumed	XXX		172,031,310	5,725,611	141,155	0	177,898,075	0
97. Totals (All Business)	XXX		864,990,717	18,491,042	23,613,853	0	907,095,611	5,000,000
98. Less Reinsurance Ceded	XXX		694,300,329	766,785	23,588,106	0	718,655,220	0
99. Totals (All Business) less Reinsurance Ceded	XXX		170,690,387	17,724,257	25,747	0	188,440,391	5,000,000
DETAILS OF WRITE-INS								
58001. ZZZ-Other Alien	XXX		44,398	0	2,181	0	46,579	0
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		44,398	0	2,181	0	46,579	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

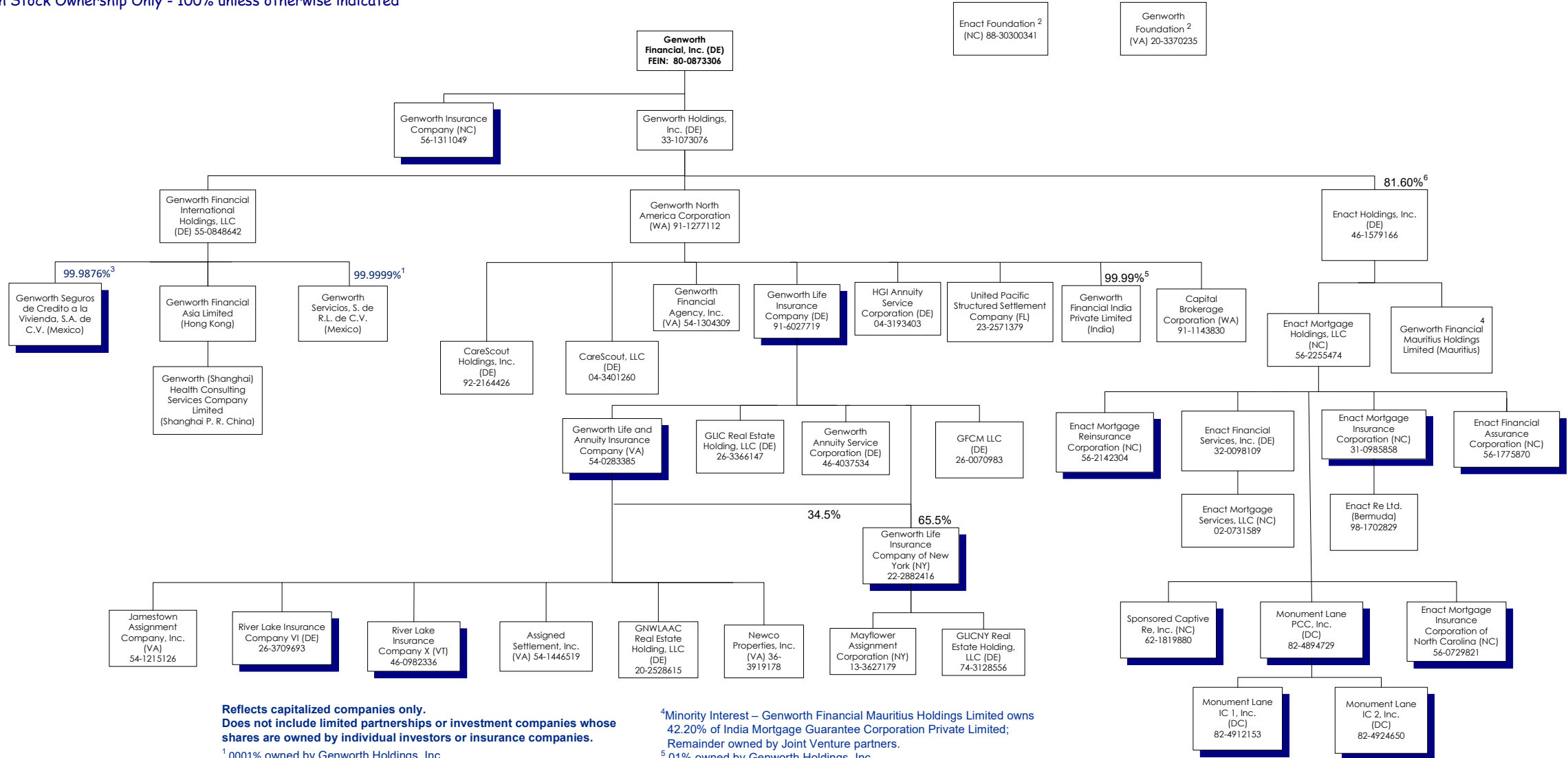
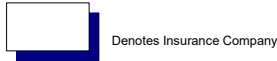
(a) Active Status Counts:

- | | | | |
|---|----|---|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG | 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 SEPTEMBER 30, 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 September 30, 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.

¹.0001% 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.

⁵.01% owned by Genworth Holdings, Inc.

⁶~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

STATEMENT AS OF SEPTEMBER 30, 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.	BMU	NIA	Enact Mortgage Insurance Corporation	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 SEPTEMBER 30, 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 SEPTEMBER 30, 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

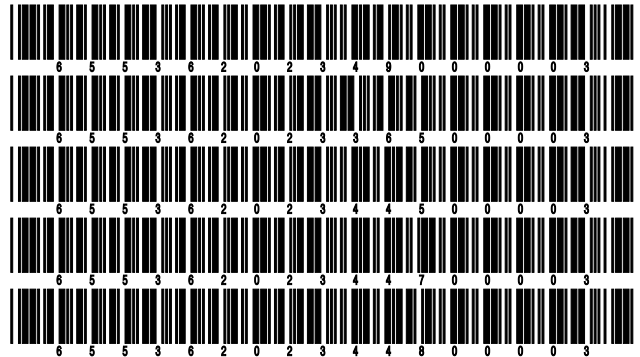
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting 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	10,621,439	10,621,439	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	10,621,439	10,621,439	0	0

STATEMENT AS OF SEPTEMBER 30, 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	517,500	689,998
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	11,221,870	11,739,370
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Line 9 minus Line 10)	11,221,870	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	7,600,000	211,304,476
2.2 Additional investment made after acquisition		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	69,890,332	219,424,388
8. Deduct amortization of premium and mortgage interest points and commitment fees	723	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)	1,683,226,126	1,745,517,181
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,683,226,126	1,745,517,181
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	1,683,226,126	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	6,314,636	11,002,811
3. Capitalized deferred interest and other		0
4. Accrual of discount	37,946	37,717
5. Unrealized valuation increase (decrease)	1,238,062	(2,131,421)
6. Total gain (loss) on disposals	226,840	0
7. Deduct amounts received on disposals	1,182,690	1,152,768
8. Deduct amortization of premium and depreciation	132,319	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)	147,987,429	141,484,954
12. Deduct total nonadmitted amounts	24,876	25,058
13. Statement value at end of current period (Line 11 minus Line 12)	147,962,553	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	246,846,825	603,831,060
3. Accrual of discount	12,876,103	20,586,753
4. Unrealized valuation increase (decrease)	(4,069,248)	162,408,702
5. Total gain (loss) on disposals	(14,327,398)	(633,480)
6. Deduct consideration for bonds and stocks disposed of	550,622,843	1,339,232,292
7. Deduct amortization of premium	5,349,250	13,741,756
8. Total foreign exchange change in book/adjusted carrying value	40,500	(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	(257,236)	3,377,893
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,655,833,507	9,970,696,054
12. Deduct total nonadmitted amounts	4,540,993	5,081,035
13. Statement value at end of current period (Line 11 minus Line 12)	9,651,292,514	9,965,615,019

STATEMENT AS OF SEPTEMBER 30, 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)	4,963,317,701	73,474,252	94,879,583	75,748,514	4,979,769,172	4,963,317,701	5,017,660,884	4,976,363,098
2. NAIC 2 (a)	4,180,116,209	25,837,500	45,254,018	(85,635,932)	4,288,070,648	4,180,116,209	4,075,063,759	4,423,365,107
3. NAIC 3 (a)	352,506,881	0	6,029,828	10,944,502	359,985,861	352,506,881	357,421,555	368,571,626
4. NAIC 4 (a)	10,398,029	0	0	(1,894)	28,704,472	10,398,029	10,396,135	19,392,105
5. NAIC 5 (a)	6,999,030	0	0	252	0	6,999,030	6,999,282	
6. NAIC 6 (a)	120,027	0	7,882	(277)	125,673	120,027	111,868	128,820
7. Total Bonds	9,513,457,877	99,311,752	146,171,311	1,055,165	9,656,655,826	9,513,457,877	9,467,653,483	9,787,820,756
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	6,141,889	0	0	(90,074)	6,028,038	6,141,889	6,051,815	5,861,150
10. NAIC 3	8,050,000	0	0	(50,000)	8,575,000	8,050,000	8,000,000	8,550,000
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	14,191,889	0	0	(140,074)	14,603,038	14,191,889	14,051,815	14,411,150
15. Total Bonds and Preferred Stock	9,527,649,766	99,311,752	146,171,311	915,091	9,671,258,864	9,527,649,766	9,481,705,298	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 \$ 7,000,000 ; NAIC 2 \$ 0 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	7,000,000	xxx	7,000,000	158,550	123,317

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	
2. Cost of short-term investments acquired	7,000,000	
3. Accrual of discount	0	
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	0	
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,000,000	0
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	7,000,000	0

STATEMENT AS OF SEPTEMBER 30, 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	8,442,063
3. Unrealized Valuation increase/(decrease)	6,127,049
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(4,202,904)
6. Considerations received/(paid) on terminations	5,123,202
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	(40,500)
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	11,982,968
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	11,982,968

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)	2,547,297
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	(4,154,618)
3.14 Section 1, Column 18, prior year	6,833,470
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	(4,154,618)
3.24 Section 1, Column 19, prior year plus	6,833,470
3.25 SSAP No. 108 adjustments	(10,988,087)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(100,750,707)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	(6,833,469)
4.22 Amount recognized	(93,917,238)
4.23 SSAP No. 108 adjustments	(100,750,707)
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)	3,402,144
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	3,402,144

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 SEPTEMBER 30, 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.....	11,982,969
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	3,402,144
3. Total (Line 1 plus Line 2)	15,385,113
4. Part D, Section 1, Column 6	15,818,112
5. Part D, Section 1, Column 7	(432,999)
6. Total (Line 3 minus Line 4 minus Line 5)	0
	Fair Value Check
7. Part A, Section 1, Column 16	13,705,530
8. Part B, Section 1, Column 13	3,402,144
9. Total (Line 7 plus Line 8)	17,107,674
10. Part D, Section 1, Column 9	17,578,109
11. Part D, Section 1, Column 10	(470,435)
12. Total (Line 9 minus Line 10 minus Line 11)	0
	Potential Exposure Check
13. Part A, Section 1, Column 21	2,882,502
14. Part B, Section 1, Column 20	47,212,832
15. Part D, Section 1, Column 12	50,095,334
16. Total (Line 13 plus Line 14 minus Line 15)	0

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	1,016,588,227	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	1,079,508,858	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)	213,830,065	276,750,696
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	213,830,065	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 SEPTEMBER 30, 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								
901002270	Farmers Branch		TX		08/03/2023	5.990	4,300,000	0	6,350,000
901002271	Bolingbrook		IL		08/18/2023	6.500	3,300,000	0	5,070,000
0599999. Mortgages in good standing - Commercial mortgages-all other							7,600,000	0	11,420,000
0899999. Total Mortgages in good standing							7,600,000	0	11,420,000
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							7,600,000	0	11,420,000

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)					
000005349	CITY OF INDUSTRY	CA		08/05/2003	08/14/2023	13,156	0	0	0	0	0	13,156	13,156	0	0	0
000005441	INWOOD	NY		01/01/2007	09/29/2023	1,714,236	0	0	0	0	0	1,714,236	1,714,236	0	0	0
901000304	CHINO	CA		11/14/2011	09/01/2023	1,921,636	0	0	0	0	0	1,921,636	1,921,636	0	0	0
901000585	STERLING	VA		07/31/2013	08/01/2023	2,845,734	0	0	0	0	0	2,845,734	2,845,734	0	0	0
901001222	New Castle	DE		01/31/2017	08/02/2023	1,974,855	0	0	0	0	0	1,974,855	1,974,855	0	0	0
0199999. Mortgages closed by repayment						8,469,616	0	0	0	0	0	8,469,616	8,469,616	0	0	0
000003423	ATLANTA	GA		06/07/1999		58,780	0	0	0	0	0	58,780	58,780	0	0	0
000003798	CHARLOTTE	NC		06/29/2000		62,216	0	0	0	0	0	62,216	62,216	0	0	0
000003799	CHARLOTTE	NC		06/29/2000		90,332	0	0	0	0	0	90,332	90,332	0	0	0
000003800	GREENSBORO	NC		06/29/2000		47,489	0	0	0	0	0	47,489	47,489	0	0	0
000003801	GREENSBORO	NC		06/29/2000		96,761	0	0	0	0	0	96,761	96,761	0	0	0
000004847	SEATTLE	WA		11/12/2002		83,753	0	0	0	0	0	83,753	83,753	0	0	0
000004898	SEATTLE	WA		07/25/2019		4,128	0	(238)	0	(238)	0	3,890	3,890	0	0	0
000004898	SEATTLE	WA		12/02/2002		112,804	0	0	0	0	0	112,804	112,804	0	0	0
000005305	HOLBROOK	NY		11/12/2003		105,866	0	0	0	0	0	105,866	105,866	0	0	0
000005450	SEATTLE	WA		10/15/2003		62,445	0	0	0	0	0	62,445	62,445	0	0	0
000005494	HOUSTON	TX		10/20/2003		103,917	0	0	0	0	0	103,917	103,917	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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
000005528	VIRGINIA BEACH	VA		01/07/2004		74,320	0	0	0	0	0	0	74,320	74,320	0	0	0
000005621	ROSWELL	GA		02/13/2004		36,393	0	0	0	0	0	0	36,393	36,393	0	0	0
000005704	WOODLAND HILLS	CA		06/08/2004		29,368	0	0	0	0	0	0	29,368	29,368	0	0	0
000005753	LOGANVILLE	GA		05/27/2004		54,502	0	0	0	0	0	0	54,502	54,502	0	0	0
000005912	ANAHEIM	CA		11/02/2004		9,132	0	0	0	0	0	0	9,132	9,132	0	0	0
000005936	LYNNWOOD	WA		11/15/2004		42,962	0	0	0	0	0	0	42,962	42,962	0	0	0
000006024	LOUISVILLE	KY		02/15/2005		88,895	0	0	0	0	0	0	88,895	88,895	0	0	0
000006025	LOUISVILLE	KY		02/15/2005		76,638	0	0	0	0	0	0	76,638	76,638	0	0	0
000006032	OMAHA	NE		02/22/2005		172,306	0	0	0	0	0	0	172,306	172,306	0	0	0
000006058	KNOXVILLE	TN		05/16/2005		63,027	0	0	0	0	0	0	63,027	63,027	0	0	0
000006124	ALBUQUERQUE	NM		03/29/2005		21,124	0	0	0	0	0	0	21,124	21,124	0	0	0
000006146	CLERMONT	FL		08/01/2005		49,177	0	0	0	0	0	0	49,177	49,177	0	0	0
000006204	BROOKLYN	NY		06/13/2005		80,034	0	0	0	0	0	0	80,034	80,034	0	0	0
000006245	OAKTON	VA		07/05/2005		85,642	0	0	0	0	0	0	85,642	85,642	0	0	0
000006256	SALT LAKE CITY	UT		01/01/2007		21,158	0	0	0	0	0	0	21,158	21,158	0	0	0
000006259	LAS CRUCES	NM		08/03/2005		36,817	0	0	0	0	0	0	36,817	36,817	0	0	0
000006291	LOS ANGELES	CA		08/24/2005		64,213	0	0	0	0	0	0	64,213	64,213	0	0	0
000006292	LOS ANGELES	CA		08/11/2005		100,901	0	0	0	0	0	0	100,901	100,901	0	0	0
000006306	MERIDIAN	ID		08/22/2005		76,140	0	0	0	0	0	0	76,140	76,140	0	0	0
000006307	MERIDIAN	ID		08/22/2005		55,962	0	0	0	0	0	0	55,962	55,962	0	0	0
000006308	MERIDIAN	ID		08/22/2005		33,028	0	0	0	0	0	0	33,028	33,028	0	0	0
000006391	CHARLOTTE	NC		09/20/2005		90,281	0	0	0	0	0	0	90,281	90,281	0	0	0
000006403	GLEN ALLEN	VA		11/18/2005		55,185	0	0	0	0	0	0	55,185	55,185	0	0	0
000006452	Cleveland	TN		01/11/2006		19,129	0	0	0	0	0	0	19,129	19,129	0	0	0
000006492	SOUTHAVEN	MS		11/29/2005		65,637	0	0	0	0	0	0	65,637	65,637	0	0	0
100000009	YUCAIPA	CA		03/08/2006		55,195	0	0	0	0	0	0	55,195	55,195	0	0	0
100000096	OWINGS MILLS	MD		02/15/2006		35,710	0	0	0	0	0	0	35,710	35,710	0	0	0
100000204	SEATTLE	WA		02/15/2006		39,852	0	0	0	0	0	0	39,852	39,852	0	0	0
100000261	SAN BERNARDINO	CA		01/01/2007		37,378	0	0	0	0	0	0	37,378	37,378	0	0	0
100000334	OREGON	OR		07/26/2006		8,567	0	0	0	0	0	0	8,567	8,567	0	0	0
100000477	HOUSTON	TX		08/02/2006		24,308	0	0	0	0	0	0	24,308	24,308	0	0	0
100000832	MANCHESTER	NH		01/18/2007		89,751	0	0	0	0	0	0	89,751	89,751	0	0	0
100000880	PERRIS	CA		04/12/2007		34,905	0	0	0	0	0	0	34,905	34,905	0	0	0
100000881	SAN JACINTO	CA		04/12/2007		31,951	0	0	0	0	0	0	31,951	31,951	0	0	0
100001109	LITCHFIELD	CT		07/23/2007		10,249	0	0	0	0	0	0	10,249	10,249	0	0	0
100001136	SAN DIEGO	CA		07/19/2007		36,131	0	0	0	0	0	0	36,131	36,131	0	0	0
100001194	SUN VALLEY	CA		09/06/2007		70,064	0	0	0	0	0	0	70,064	70,064	0	0	0
100001324	SALINAS	CA		12/17/2007		103,431	0	0	0	0	0	0	103,431	103,431	0	0	0
901000201	ROCKY MOUNT	VA		04/11/2017		87,444	0	0	0	0	0	0	87,444	87,444	0	0	0
901000234	WOODBIDGE	VA		04/11/2017		22,697	0	0	0	0	0	0	22,697	22,697	0	0	0
901000250	BROOKLYN	NY		07/19/2011		75,451	0	0	0	0	0	0	75,451	75,451	0	0	0
901000265	CAMBRIDGE	MA		06/29/2011		75,902	0	0	0	0	0	0	75,902	75,902	0	0	0
901000268	MIDDLESEX	NJ		04/12/2017		51,144	0	0	0	0	0	0	51,144	51,144	0	0	0
901000274	DEL MAR	CA		07/15/2011		82,068	0	0	0	0	0	0	82,068	82,068	0	0	0
901000298	GULF BREEZE	FL		10/20/2011		41,532	0	0	0	0	0	0	41,532	41,532	0	0	0
901000301	ATLANTA	GA		10/20/2011		30,702	0	0	0	0	0	0	30,702	30,702	0	0	0
901000315	MINNEAPOLIS	MN		12/28/2011		29,506	0	0	0	0	0	0	29,506	29,506	0	0	0
901000340	ATLANTA	GA		04/05/2012		47,502	0	0	0	0	0	0	47,502	47,502	0	0	0
901000347	CARY	NC		05/24/2012		25,189	0	0	0	0	0	0	25,189	25,189	0	0	0
901000376	ORTING	WA		10/11/2012		112,322	0	0	0	0	0	0	112,322	112,322	0	0	0
901000378	SAN FRANCISCO	CA		08/02/2012		141,790	0	0	0	0	0	0	141,790	141,790	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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
901000401	LA PALMA	CA		08/01/2012		96,967	0	0	0	0	0	0	96,967	96,967	0	0	0
901000402	CERRITOS	CA		09/04/2012		26,912	0	0	0	0	0	0	26,912	26,912	0	0	0
901000433	ENGLEWOOD	CO		10/01/2012		60,978	0	0	0	0	0	0	60,978	60,978	0	0	0
901000460	FLUSHING	NY		04/09/2013		106,140	0	0	0	0	0	0	106,140	106,140	0	0	0
901000474	RANCHO DOMINGUEZ	CA		12/14/2012		22,958	0	0	0	0	0	0	22,958	22,958	0	0	0
901000484	ASTORIA	NY		02/27/2013		88,084	0	0	0	0	0	0	88,084	88,084	0	0	0
901000493	WALNUT	CA		01/31/2013		22,077	0	0	0	0	0	0	22,077	22,077	0	0	0
901000495	SHAKOPEE	MIN		03/18/2013		42,452	0	0	0	0	0	0	42,452	42,452	0	0	0
901000506	PEMBROKE PINES	FL		03/01/2013		33,032	0	0	0	0	0	0	33,032	33,032	0	0	0
901000508	FAYETTEVILLE	NC		03/20/2013		113,344	0	0	0	0	0	0	113,344	113,344	0	0	0
901000550	QUEENS	NY		04/25/2013		54,811	0	0	0	0	0	0	54,811	54,811	0	0	0
901000562	GERMANTOWN	MD		07/01/2013		147,933	0	0	0	0	0	0	147,933	147,933	0	0	0
901000566	QUINCY	MA		06/03/2013		115,517	0	0	0	0	0	0	115,517	115,517	0	0	0
901000567	CENTENNIAL	CO		05/31/2013		21,647	0	0	0	0	0	0	21,647	21,647	0	0	0
901000582	ESCONDIDO	CA		06/26/2013		107,121	0	0	0	0	0	0	107,121	107,121	0	0	0
901000607	GARDEN GROVE	CA		08/30/2013		51,828	0	0	0	0	0	0	51,828	51,828	0	0	0
901000618	MEMPHIS	TN		07/31/2013		25,802	0	0	0	0	0	0	25,802	25,802	0	0	0
901000626	TORRANCE	CA		09/26/2013		26,617	0	0	0	0	0	0	26,617	26,617	0	0	0
901000627	New Port Richey	FL		02/05/2015		35,582	0	0	0	0	0	0	35,582	35,582	0	0	0
901000628	PINELLAS PARK	FL		10/07/2013		38,067	0	0	0	0	0	0	38,067	38,067	0	0	0
901000632	WASHINGTON	DC		09/18/2013		41,003	0	0	0	0	0	0	41,003	41,003	0	0	0
901000653	HANOVER	MD		12/06/2013		28,357	0	0	0	0	0	0	28,357	28,357	0	0	0
901000654	OMAHA	NE		12/18/2013		90,382	0	0	0	0	0	0	90,382	90,382	0	0	0
901000657	WOOLWICH	NJ		11/27/2013		28,517	0	0	0	0	0	0	28,517	28,517	0	0	0
901000666	AVON	CT		12/12/2013		35,372	0	0	0	0	0	0	35,372	35,372	0	0	0
901000672	HOUSTON	TX		11/26/2013		104,496	0	0	0	0	0	0	104,496	104,496	0	0	0
901000673	Beltsville	MD		04/01/2014		32,068	0	0	0	0	0	0	32,068	32,068	0	0	0
901000674	Gaithersburg	MD		04/09/2014		24,439	0	0	0	0	0	0	24,439	24,439	0	0	0
901000684	VIRGINIA BEACH	VA		12/12/2013		29,067	0	0	0	0	0	0	29,067	29,067	0	0	0
901000700	ST. LOUIS	MO		02/14/2014		47,103	0	0	0	0	0	0	47,103	47,103	0	0	0
901000707	PARKER	CO		02/19/2014		33,826	0	0	0	0	0	0	33,826	33,826	0	0	0
901000718	LOS ANGELES	CA		03/07/2014		28,149	0	0	0	0	0	0	28,149	28,149	0	0	0
901000720	CORONA	CA		02/27/2014		106,376	0	0	0	0	0	0	106,376	106,376	0	0	0
901000725	Falmouth	MA		04/29/2014		49,127	0	0	0	0	0	0	49,127	49,127	0	0	0
901000732	Las Vegas	NV		04/11/2014		72,645	0	0	0	0	0	0	72,645	72,645	0	0	0
901000734	Germantown	MD		05/22/2014		55,584	0	0	0	0	0	0	55,584	55,584	0	0	0
901000735	Plantation	FL		04/09/2014		62,351	0	0	0	0	0	0	62,351	62,351	0	0	0
901000740	Puyallup	WA		04/24/2014		17,975	0	0	0	0	0	0	17,975	17,975	0	0	0
901000745	Newark	CA		03/28/2014		40,260	0	0	0	0	0	0	40,260	40,260	0	0	0
901000747	Berea	OH		08/18/2014		29,625	0	0	0	0	0	0	29,625	29,625	0	0	0
901000748	Cedar Park	TX		06/18/2014		14,424	0	0	0	0	0	0	14,424	14,424	0	0	0
901000755	Woodbury	MIN		07/03/2014		89,844	0	0	0	0	0	0	89,844	89,844	0	0	0
901000756	Vestavia Hills	AL		08/06/2014		37,844	0	0	0	0	0	0	37,844	37,844	0	0	0
901000769	Las Vegas	NV		06/13/2014		55,562	0	0	0	0	0	0	55,562	55,562	0	0	0
901000772	Atlanta	GA		07/25/2014		24,164	0	0	0	0	0	0	24,164	24,164	0	0	0
901000780	Los Alamitos	CA		07/01/2014		17,772	0	0	0	0	0	0	17,772	17,772	0	0	0
901000797	Seattle	WA		07/16/2014		54,599	0	0	0	0	0	0	54,599	54,599	0	0	0
901000802	McLean	VA		09/11/2014		197,241	0	0	0	0	0	0	197,241	197,241	0	0	0
901000829	Winston-Salem	NC		11/25/2014		222,175	0	0	0	0	0	0	222,175	222,175	0	0	0
901000833	Woodbury	MIN		09/05/2014		39,078	0	0	0	0	0	0	39,078	39,078	0	0	0
901000834	Woodbury	MIN		09/05/2014		48,272	0	0	0	0	0	0	48,272	48,272	0	0	0

E02.2

STATEMENT AS OF SEPTEMBER 30, 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
90100839	St. Charles	IL		11/07/2014		104,804	0	0	0	0	0	0	0	104,804	104,804	0	0
90100859	Kirkland	WA		11/20/2014		29,774	0	0	0	0	0	0	0	29,774	29,774	0	0
90100867	Foley	AL		11/12/2014		78,851	0	0	0	0	0	0	0	78,851	78,851	0	0
90100873	Cincinnati	OH		12/02/2014		38,641	0	0	0	0	0	0	0	38,641	38,641	0	0
90100875	Newport	RI		11/25/2014		19,942	0	0	0	0	0	0	0	19,942	19,942	0	0
90100876	Chicago	IL		12/17/2014		30,388	0	0	0	0	0	0	0	30,388	30,388	0	0
90100880	WESTMINSTER	CA		01/16/2015		29,062	0	0	0	0	0	0	0	29,062	29,062	0	0
90100889	Seattle	WA		12/19/2014		32,461	0	0	0	0	0	0	0	32,461	32,461	0	0
90100907	Clackamas	OR		02/02/2015		85,662	0	0	0	0	0	0	0	85,662	85,662	0	0
90100908	TUALATIN	OR		02/04/2015		51,397	0	0	0	0	0	0	0	51,397	51,397	0	0
90100912	Birmingham	AL		03/24/2015		149,912	0	0	0	0	0	0	0	149,912	149,912	0	0
90100916	Madison	AL		03/17/2015		45,172	0	0	0	0	0	0	0	45,172	45,172	0	0
90100917	West Chester	PA		03/31/2015		35,473	0	0	0	0	0	0	0	35,473	35,473	0	0
90100918	Twinsburg	OH		05/29/2015		23,872	0	0	0	0	0	0	0	23,872	23,872	0	0
90100921	Chandler	AZ		04/17/2015		10,983	0	0	0	0	0	0	0	10,983	10,983	0	0
90100925	Westminster	CO		03/12/2015		38,938	0	0	0	0	0	0	0	38,938	38,938	0	0
90100938	Richmond	VA		08/10/2015		39,478	0	0	0	0	0	0	0	39,478	39,478	0	0
90100947	Little Rock	AR		07/31/2015		14,661	0	0	0	0	0	0	0	14,661	14,661	0	0
90100948	Inglewood	CA		06/01/2015		49,198	0	0	0	0	0	0	0	49,198	49,198	0	0
90100955	Vernon	CA		06/01/2015		16,206	0	0	0	0	0	0	0	16,206	16,206	0	0
90100958	Rochester Hills	MI		08/21/2015		37,523	0	0	0	0	0	0	0	37,523	37,523	0	0
90100963	Washington	DC		04/10/2015		8,775	0	0	0	0	0	0	0	8,775	8,775	0	0
90100967	Melrose Park	IL		07/30/2015		32,939	0	0	0	0	0	0	0	32,939	32,939	0	0
90100968	JACKSONVILLE	FL		05/15/2015		58,596	0	0	0	0	0	0	0	58,596	58,596	0	0
90100980	Largo	FL		05/27/2015		12,630	0	0	0	0	0	0	0	12,630	12,630	0	0
90100983	Northville	MI		06/30/2015		24,605	0	0	0	0	0	0	0	24,605	24,605	0	0
90100987	Corona	CA		07/01/2015		16,706	0	0	0	0	0	0	0	16,706	16,706	0	0
90100989	Miami	FL		11/02/2015		42,273	0	0	0	0	0	0	0	42,273	42,273	0	0
90100991	Arlington	TX		06/18/2015		22,608	0	0	0	0	0	0	0	22,608	22,608	0	0
90100997	Creve Couer	MO		07/15/2015		31,283	0	0	0	0	0	0	0	31,283	31,283	0	0
901001000	Ridley Township	PA		07/31/2015		26,611	0	0	0	0	0	0	0	26,611	26,611	0	0
901001005	Chicago	IL		06/30/2015		51,396	0	0	0	0	0	0	0	51,396	51,396	0	0
901001006	Chicago	IL		08/11/2015		23,506	0	0	0	0	0	0	0	23,506	23,506	0	0
901001010	NASHVILLE	TN		04/11/2017		72,302	0	0	0	0	0	0	0	72,302	72,302	0	0
901001011	Oak Park	IL		09/30/2015		19,285	0	0	0	0	0	0	0	19,285	19,285	0	0
901001012	Hendersonville	TN		09/08/2015		42,261	0	0	0	0	0	0	0	42,261	42,261	0	0
901001016	Chantilly	VA		08/31/2015		22,196	0	0	0	0	0	0	0	22,196	22,196	0	0
901001022	Des Moines	IA		11/30/2015		30,042	0	0	0	0	0	0	0	30,042	30,042	0	0
901001024	Santa Monica	CA		10/14/2015		21,169	0	0	0	0	0	0	0	21,169	21,169	0	0
901001026	LOUISVILLE	KY		09/16/2015		26,245	0	0	0	0	0	0	0	26,245	26,245	0	0
901001034	San Marcos	TX		12/04/2015		17,660	0	0	0	0	0	0	0	17,660	17,660	0	0
901001044	Tigard	OR		12/29/2015		83,252	0	0	0	0	0	0	0	83,252	83,252	0	0
901001046	Houston	TX		10/30/2015		27,963	0	0	0	0	0	0	0	27,963	27,963	0	0
901001048	Harrisburg	NC		01/29/2016		50,621	0	0	0	0	0	0	0	50,621	50,621	0	0
901001050	Indio	CA		10/30/2015		60,437	0	0	0	0	0	0	0	60,437	60,437	0	0
901001052	Scottsdale	AZ		11/04/2015		26,625	0	0	0	0	0	0	0	26,625	26,625	0	0
901001071	Englewood	CO		11/20/2015		32,374	0	0	0	0	0	0	0	32,374	32,374	0	0
901001076	Wyomissing	PA		04/08/2016		33,586	0	0	0	0	0	0	0	33,586	33,586	0	0
901001087	Berwyn	IL		12/11/2015		12,077	0	0	0	0	0	0	0	12,077	12,077	0	0
901001090	Pleasanton	CA		01/29/2016		92,999	0	0	0	0	0	0	0	92,999	92,999	0	0
901001105	Wyomissing	PA		04/15/2016		77,935	0	0	0	0	0	0	0	77,935	77,935	0	0

E02.3

STATEMENT AS OF SEPTEMBER 30, 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
901001106	Shoreline	WA		05/02/2016		106,637	0	0	0	0	0	0	106,637	106,637	0	0	0
901001113	West Chester	OH		04/11/2016		43,201	0	0	0	0	0	0	43,201	43,201	0	0	0
901001114	Saint Paul	MN		03/01/2016		383,037	0	0	0	0	0	0	383,037	383,037	0	0	0
901001118	Charlotte	NC		04/26/2016		53,407	0	0	0	0	0	0	53,407	53,407	0	0	0
901001123	San Jose	CA		04/18/2016		27,918	0	0	0	0	0	0	27,918	27,918	0	0	0
901001128	Vestavia Hills	AL		10/06/2016		63,410	0	0	0	0	0	0	63,410	63,410	0	0	0
901001136	Burbank	CA		06/01/2016		37,139	0	0	0	0	0	0	37,139	37,139	0	0	0
901001142	Deerfield Beach	FL		01/11/2017		92,757	0	0	0	0	0	0	92,757	92,757	0	0	0
901001145	Santa Monica	CA		07/28/2016		31,843	0	0	0	0	0	0	31,843	31,843	0	0	0
901001147	University Park	IL		07/29/2016		30,533	0	0	0	0	0	0	30,533	30,533	0	0	0
901001149	Newington	VA		11/01/2016		51,170	0	0	0	0	0	0	51,170	51,170	0	0	0
901001152	Exton	PA		08/10/2016		64,275	0	0	0	0	0	0	64,275	64,275	0	0	0
901001154	North Aurora	IL		08/18/2016		39,957	0	0	0	0	0	0	39,957	39,957	0	0	0
901001158	Northlake	IL		08/23/2016		19,779	0	0	0	0	0	0	19,779	19,779	0	0	0
901001170	Kent	WA		10/07/2016		33,820	0	0	0	0	0	0	33,820	33,820	0	0	0
901001189	Chicago	IL		11/23/2016		25,145	0	0	0	0	0	0	25,145	25,145	0	0	0
901001208	Draper	UT		01/25/2017		24,409	0	0	0	0	0	0	24,409	24,409	0	0	0
901001225	Cincinnati	OH		12/30/2016		21,992	0	0	0	0	0	0	21,992	21,992	0	0	0
901001226	Las Vegas	NV		02/01/2017		31,285	0	0	0	0	0	0	31,285	31,285	0	0	0
901001230	Centreville	VA		03/17/2017		91,674	0	0	0	0	0	0	91,674	91,674	0	0	0
901001245	Portland	OR		03/06/2017		37,895	0	0	0	0	0	0	37,895	37,895	0	0	0
901001250	Belleville	MI		03/30/2017		22,933	0	0	0	0	0	0	22,933	22,933	0	0	0
901001255	Greenville	SC		02/28/2017		52,658	0	0	0	0	0	0	52,658	52,658	0	0	0
901001257	Florence	KY		03/16/2017		12,694	0	0	0	0	0	0	12,694	12,694	0	0	0
901001261	Upper Arlington	OH		07/26/2017		38,655	0	0	0	0	0	0	38,655	38,655	0	0	0
901001276	Pensacola	FL		04/27/2017		72,176	0	0	0	0	0	0	72,176	72,176	0	0	0
901001282	Marlton	NJ		05/24/2017		26,061	0	0	0	0	0	0	26,061	26,061	0	0	0
901001283	Rohnert Park	CA		06/15/2017		23,795	0	0	0	0	0	0	23,795	23,795	0	0	0
901001291	Alpharetta	GA		05/18/2017		23,863	0	0	0	0	0	0	23,863	23,863	0	0	0
901001293	Piano	TX		06/07/2017		45,816	0	0	0	0	0	0	45,816	45,816	0	0	0
901001297	Orlando	FL		07/10/2017		53,369	0	0	0	0	0	0	53,369	53,369	0	0	0
901001303	Snellville	GA		10/11/2017		48,255	0	0	0	0	0	0	48,255	48,255	0	0	0
901001307	Gaithersburg	MD		05/23/2017		59,864	0	0	0	0	0	0	59,864	59,864	0	0	0
901001308	Lodi	CA		05/31/2017		66,366	0	0	0	0	0	0	66,366	66,366	0	0	0
901001311	Farmingdale	NY		05/24/2017		21,574	0	0	0	0	0	0	21,574	21,574	0	0	0
901001314	Phoenixville	PA		06/09/2017		19,220	0	0	0	0	0	0	19,220	19,220	0	0	0
901001318	West Jordan	UT		06/02/2017		21,775	0	0	0	0	0	0	21,775	21,775	0	0	0
901001321	Shoreview	MN		06/05/2017		87,721	0	0	0	0	0	0	87,721	87,721	0	0	0
901001323	Highlands	CO		06/20/2017		14,102	0	0	0	0	0	0	14,102	14,102	0	0	0
901001324	Odenton	MD		05/19/2017		31,161	0	0	0	0	0	0	31,161	31,161	0	0	0
901001330	Carlsbad	CA		06/29/2017		8,044	0	0	0	0	0	0	8,044	8,044	0	0	0
901001338	Oakdale	MN		08/10/2017		27,064	0	0	0	0	0	0	27,064	27,064	0	0	0
901001385	Rosedale	MD		12/14/2017		28,887	0	0	0	0	0	0	28,887	28,887	0	0	0
901001392	Creve Coeur	MO		11/13/2017		53,965	0	0	0	0	0	0	53,965	53,965	0	0	0
901001408	Villa Park	IL		12/20/2017		34,983	0	0	0	0	0	0	34,983	34,983	0	0	0
901001411	Chaska	MN		12/19/2017		55,022	0	0	0	0	0	0	55,022	55,022	0	0	0
901001414	Austin	TX		11/28/2017		20,190	0	0	0	0	0	0	20,190	20,190	0	0	0
901001429	Dallas	TX		04/10/2018		40,664	0	0	0	0	0	0	40,664	40,664	0	0	0
901001437	Denver	CO		02/23/2018		57,324	0	0	0	0	0	0	57,324	57,324	0	0	0
901001451	Hillsboro	OR		01/26/2018		67,703	0	0	0	0	0	0	67,703	67,703	0	0	0
901001453	Thousand Oaks	CA		02/27/2018		13,982	0	0	0	0	0	0	13,982	13,982	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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	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
901001455	Minneapolis	MN		04/19/2018		71,224	0	0	0	0	0	0	71,224	71,224	0	0	0
901001459	Farmers Branch	TX		03/29/2018		39,157	0	0	0	0	0	0	39,157	39,157	0	0	0
901001466	Denver	CO		03/15/2018		34,077	0	0	0	0	0	0	34,077	34,077	0	0	0
901001469	Varico	FL		04/09/2018		15,929	0	0	0	0	0	0	15,929	15,929	0	0	0
901001473	Cary	NC		04/12/2018		104,444	0	0	0	0	0	0	104,444	104,444	0	0	0
901001474	Cary	NC		04/12/2018		43,868	0	0	0	0	0	0	43,868	43,868	0	0	0
901001475	Bethesda	MD		04/19/2018		26,773	0	0	0	0	0	0	26,773	26,773	0	0	0
901001477	Chesterfield	MI		04/09/2018		31,815	0	0	0	0	0	0	31,815	31,815	0	0	0
901001482	Washington	DC		04/12/2018		31,473	0	0	0	0	0	0	31,473	31,473	0	0	0
901001483	Wheeling	IL		06/06/2018		30,145	0	0	0	0	0	0	30,145	30,145	0	0	0
901001486	St. Louis	MO		04/12/2018		9,602	0	0	0	0	0	0	9,602	9,602	0	0	0
901001488	Indianola	IA		07/31/2018		21,878	0	0	0	0	0	0	21,878	21,878	0	0	0
901001493	Farmingdale	NY		04/11/2018		68,215	0	0	0	0	0	0	68,215	68,215	0	0	0
901001495	Shokoepe	MN		04/06/2018		53,878	0	0	0	0	0	0	53,878	53,878	0	0	0
901001498	Thornton	CO		05/18/2018		37,634	0	0	0	0	0	0	37,634	37,634	0	0	0
901001516	Memphis	TN		05/11/2018		19,086	0	0	0	0	0	0	19,086	19,086	0	0	0
901001517	Glasgow	DE		05/25/2018		79,797	0	0	0	0	0	0	79,797	79,797	0	0	0
901001521	Farmers Branch	TX		05/09/2018		61,688	0	0	0	0	0	0	61,688	61,688	0	0	0
901001523	Lone Tree	CO		05/30/2018		21,211	0	0	0	0	0	0	21,211	21,211	0	0	0
901001524	Williamsburg	VA		08/06/2018		18,007	0	0	0	0	0	0	18,007	18,007	0	0	0
901001526	Woods Cross	UT		06/04/2018		16,062	0	0	0	0	0	0	16,062	16,062	0	0	0
901001531	Winchester	CA		06/12/2018		13,113	0	0	0	0	0	0	13,113	13,113	0	0	0
901001532	League City	TX		06/28/2018		21,815	0	0	0	0	0	0	21,815	21,815	0	0	0
901001535	Jacksonville	FL		06/22/2018		101,710	0	0	0	0	0	0	101,710	101,710	0	0	0
901001540	Silverdale	WA		06/14/2018		54,119	0	0	0	0	0	0	54,119	54,119	0	0	0
901001542	Seattle	WA		06/14/2018		27,322	0	0	0	0	0	0	27,322	27,322	0	0	0
901001543	Cypress	TX		06/18/2018		20,292	0	0	0	0	0	0	20,292	20,292	0	0	0
901001551	New York	NY		07/03/2018		159,064	0	0	0	0	0	0	159,064	159,064	0	0	0
901001569	Chapel Hill	NC		09/11/2018		31,901	0	0	0	0	0	0	31,901	31,901	0	0	0
901001573	PORTLAND	OR		10/31/2018		88,111	0	0	0	0	0	0	88,111	88,111	0	0	0
901001575	Portland	OR		10/31/2018		65,726	0	0	0	0	0	0	65,726	65,726	0	0	0
901001588	Amityville	NY		10/23/2018		20,017	0	0	0	0	0	0	20,017	20,017	0	0	0
901001592	Berwyn	IL		11/21/2018		35,324	0	0	0	0	0	0	35,324	35,324	0	0	0
901001593	Berwyn	IL		11/21/2018		3,355	0	0	0	0	0	0	3,355	3,355	0	0	0
901001594	Berwyn	IL		11/21/2018		25,042	0	0	0	0	0	0	25,042	25,042	0	0	0
901001612	Cambridge	MA		10/10/2018		31,721	0	0	0	0	0	0	31,721	31,721	0	0	0
901001616	San Carlos	CA		10/26/2018		14,031	0	0	0	0	0	0	14,031	14,031	0	0	0
901001631	Richmond	VA		01/17/2019		26,183	0	0	0	0	0	0	26,183	26,183	0	0	0
901001717	Arvada	CO		01/30/2019		17,297	0	0	0	0	0	0	17,297	17,297	0	0	0
901001721	Mesa	AZ		01/16/2019		11,131	0	0	0	0	0	0	11,131	11,131	0	0	0
901001732	Reno	NV		02/22/2019		56,920	0	0	0	0	0	0	56,920	56,920	0	0	0
901001795	VALLEY VIEW	OH		06/27/2019		66,228	0	0	0	0	0	0	66,228	66,228	0	0	0
901001801	Bellaire	TX		07/22/2019		14,231	0	0	0	0	0	0	14,231	14,231	0	0	0
901001802	Jacksonville	FL		07/02/2019		17,031	0	0	0	0	0	0	17,031	17,031	0	0	0
901001805	Flower Mound	TX		08/08/2019		32,897	0	0	0	0	0	0	32,897	32,897	0	0	0
901001808	Vadnais Heights	MN		08/01/2019		21,118	0	0	0	0	0	0	21,118	21,118	0	0	0
901001809	Jacksonville	FL		07/16/2019		11,198	0	0	0	0	0	0	11,198	11,198	0	0	0
901001810	Bronx	NY		12/31/2019		43,974	0	0	0	0	0	0	43,974	43,974	0	0	0
901001816	Virginia Beach	VA		10/29/2019		28,143	0	0	0	0	0	0	28,143	28,143	0	0	0
901001817	Chesapeake	VA		10/29/2019		6,396	0	0	0	0	0	0	6,396	6,396	0	0	0
901001818	Novato	CA		08/22/2019		25,142	0	0	0	0	0	0	25,142	25,142	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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
901001819	Walla Walla	WA		08/09/2019		17,851	0	0	0	0	0	0	0	17,851	17,851	0	0
901001825	Dallas	TX		09/19/2019		35,820	0	0	0	0	0	0	0	35,820	35,820	0	0
901001829	Issaquah	WA		11/14/2019		15,611	0	0	0	0	0	0	0	15,611	15,611	0	0
901001832	Colorado Springs	CO		11/07/2019		10,954	0	0	0	0	0	0	0	10,954	10,954	0	0
901001845	Chicago	IL		12/16/2019		19,834	0	0	0	0	0	0	0	19,834	19,834	0	0
901001866	Westminster	CO		02/13/2020		29,550	0	0	0	0	0	0	0	29,550	29,550	0	0
901001875	Austin	TX		03/04/2020		50,559	0	0	0	0	0	0	0	50,559	50,559	0	0
901001885	Algona	IA		05/29/2020		13,272	0	0	0	0	0	0	0	13,272	13,272	0	0
901001895	Marion	OH		06/30/2020		32,272	0	0	0	0	0	0	0	32,272	32,272	0	0
901001897	Orlando	FL		06/12/2020		35,871	0	0	0	0	0	0	0	35,871	35,871	0	0
901001905	Owings Mills	MD		05/01/2020		57,528	0	0	0	0	0	0	0	57,528	57,528	0	0
901001907	Chattanooga	TN		05/27/2020		14,769	0	0	0	0	0	0	0	14,769	14,769	0	0
901001908	Jacksonville Beach	FL		05/27/2020		22,824	0	0	0	0	0	0	0	22,824	22,824	0	0
901001910	Jacksonville Beach	FL		05/27/2020		17,454	0	0	0	0	0	0	0	17,454	17,454	0	0
901001911	Jacksonville Beach	FL		05/27/2020		10,069	0	0	0	0	0	0	0	10,069	10,069	0	0
901001912	Huntington	NY		06/19/2020		8,214	0	0	0	0	0	0	0	8,214	8,214	0	0
901001917	Chicago	IL		05/19/2020		47,733	0	0	0	0	0	0	0	47,733	47,733	0	0
901001921	Edina	MN		07/23/2020		170,069	0	0	0	0	0	0	0	170,069	170,069	0	0
901001932	Apple Valley	MN		08/27/2020		60,870	0	0	0	0	0	0	0	60,870	60,870	0	0
901001958	Zionsville/Whitestown	IN		01/28/2021		33,312	0	0	0	0	0	0	0	33,312	33,312	0	0
901001963	Golden	CO		02/11/2021		16,765	0	0	0	0	0	0	0	16,765	16,765	0	0
901001976	Clinton Township	MI		03/19/2021		17,768	0	0	0	0	0	0	0	17,768	17,768	0	0
901001982	Annapolis	MD		04/01/2021		52,327	0	0	0	0	0	0	0	52,327	52,327	0	0
901001984	Philadelphia	PA		12/17/2021		27,113	0	0	0	0	0	0	0	27,113	27,113	0	0
901001987	Elmhurst	IL		05/05/2021		18,650	0	0	0	0	0	0	0	18,650	18,650	0	0
901001989	Skokie	IL		05/06/2021		34,715	0	0	0	0	0	0	0	34,715	34,715	0	0
901002000	Gardena	CA		04/21/2021		21,561	0	0	0	0	0	0	0	21,561	21,561	0	0
901002005	King of Prussia	PA		05/24/2021		23,720	0	0	0	0	0	0	0	23,720	23,720	0	0
901002012	Lakewood	CO		05/19/2021		18,905	0	0	0	0	0	0	0	18,905	18,905	0	0
901002013	Boynton Beach	FL		05/21/2021		23,508	0	0	0	0	0	0	0	23,508	23,508	0	0
901002014	Windsor Mill	MD		06/15/2021		55,246	0	0	0	0	0	0	0	55,246	55,246	0	0
901002016	Ashburn	VA		05/17/2021		87,904	0	0	0	0	0	0	0	87,904	87,904	0	0
901002020	Austin	TX		05/14/2021		55,278	0	0	0	0	0	0	0	55,278	55,278	0	0
901002025	Northglenn	CO		06/14/2021		8,959	0	0	0	0	0	0	0	8,959	8,959	0	0
901002029	Arlington Heights	IL		06/22/2021		10,268	0	0	0	0	0	0	0	10,268	10,268	0	0
901002032	Everett	WA		06/24/2021		33,943	0	0	0	0	0	0	0	33,943	33,943	0	0
901002033	Baltimore	MD		06/17/2021		59,729	0	0	0	0	0	0	0	59,729	59,729	0	0
901002042	Richmond	VA		10/05/2021		17,621	0	0	0	0	0	0	0	17,621	17,621	0	0
901002046	Millburn	NJ		09/30/2021		42,568	0	0	0	0	0	0	0	42,568	42,568	0	0
901002047	Millburn	NJ		09/30/2021		16,045	0	0	0	0	0	0	0	16,045	16,045	0	0
901002049	Lancaster	PA		08/20/2021		16,901	0	0	0	0	0	0	0	16,901	16,901	0	0
901002051	Bloomington	IN		07/09/2021		24,453	0	0	0	0	0	0	0	24,453	24,453	0	0
901002062	Sun City	AZ		07/26/2021		20,396	0	0	0	0	0	0	0	20,396	20,396	0	0
901002063	Dallas	TX		07/30/2021		106,590	0	0	0	0	0	0	0	106,590	106,590	0	0
901002065	Evans	GA		08/31/2021		82,767	0	0	0	0	0	0	0	82,767	82,767	0	0
901002068	Melvindale	MI		09/30/2021		29,506	0	0	0	0	0	0	0	29,506	29,506	0	0
901002071	Baltimore	MD		08/16/2021		17,705	0	0	0	0	0	0	0	17,705	17,705	0	0
901002076	Denver	CO		08/18/2021		6,775	0	0	0	0	0	0	0	6,775	6,775	0	0
901002077	Shrewsbury	MA		09/30/2021		18,465	0	0	0	0	0	0	0	18,465	18,465	0	0
901002078	Shrewsbury	MA		09/30/2021		7,005	0	0	0	0	0	0	0	7,005	7,005	0	0
901002082	Hudson	FL		12/03/2021		18,418	0	0	0	0	0	0	0	18,418	18,418	0	0

STATEMENT AS OF SEPTEMBER 30, 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
901002084	Piano	TX		10/05/2021		43,539	0	0	0	0	0	0	43,539	43,539	0	0	0
901002086	Memphis	TN		10/29/2021		166,118	0	0	0	0	0	0	166,118	166,118	0	0	0
901002088	Yulee	FL		12/20/2021		60,784	0	0	0	0	0	0	60,784	60,784	0	0	0
901002089	Baltimore	MD		10/22/2021		36,326	0	0	0	0	0	0	36,326	36,326	0	0	0
901002090	Las Vegas	NV		10/01/2021		41,197	0	0	0	0	0	0	41,197	41,197	0	0	0
901002091	Shoreline	WA		01/10/2022		29,410	0	0	0	0	0	0	29,410	29,410	0	0	0
901002093	Huntersville	NC		12/30/2021		101,857	0	0	0	0	0	0	101,857	101,857	0	0	0
901002094	Rutherford	NJ		12/22/2021		22,394	0	0	0	0	0	0	22,394	22,394	0	0	0
901002095	Richmond	VA		11/23/2021		24,132	0	0	0	0	0	0	24,132	24,132	0	0	0
901002096	East Hempfield	PA		11/19/2021		12,755	0	0	0	0	0	0	12,755	12,755	0	0	0
901002097	Salt Lake City	UT		12/22/2021		12,157	0	0	0	0	0	0	12,157	12,157	0	0	0
901002099	Roseland	NJ		12/15/2021		87,497	0	0	0	0	0	0	87,497	87,497	0	0	0
901002101	Aurora	CO		11/18/2021		72,183	0	0	0	0	0	0	72,183	72,183	0	0	0
901002103	Lincoln	NE		03/08/2022		87,659	0	0	0	0	0	0	87,659	87,659	0	0	0
901002108	Jacksonville	FL		02/25/2022		38,787	0	0	0	0	0	0	38,787	38,787	0	0	0
901002117	Ocala	FL		02/22/2022		14,645	0	0	0	0	0	0	14,645	14,645	0	0	0
901002122	Broomfield	CO		01/27/2022		8,659	0	0	0	0	0	0	8,659	8,659	0	0	0
901002123	Broomfield	CO		01/27/2022		14,697	0	0	0	0	0	0	14,697	14,697	0	0	0
901002130	Tucson	AZ		01/14/2022		50,362	0	0	0	0	0	0	50,362	50,362	0	0	0
901002140	Pasadena	CA		04/18/2022		37,732	0	0	0	0	0	0	37,732	37,732	0	0	0
901002142	East Meadow	NY		04/14/2022		12,662	0	0	0	0	0	0	12,662	12,662	0	0	0
901002143	Bay Shore	NY		07/15/2022		10,136	0	0	0	0	0	0	10,136	10,136	0	0	0
901002144	Deer Park	NY		07/15/2022		16,411	0	0	0	0	0	0	16,411	16,411	0	0	0
901002145	Yaphank	NY		04/14/2022		11,201	0	0	0	0	0	0	11,201	11,201	0	0	0
901002152	Sheridan	CO		05/11/2022		89,504	0	0	0	0	0	0	89,504	89,504	0	0	0
901002169	North Salt Lake	UT		05/25/2022		18,979	0	0	0	0	0	0	18,979	18,979	0	0	0
901002178	Fort Collins	CO		06/01/2022		55,600	0	0	0	0	0	0	55,600	55,600	0	0	0
901002180	Jacksonville	FL		05/18/2022		60,039	0	0	0	0	0	0	60,039	60,039	0	0	0
901002192	Tulsa	OK		06/10/2022		36,475	0	0	0	0	0	0	36,475	36,475	0	0	0
901002194	Apex	NC		06/30/2022		36,804	0	0	0	0	0	0	36,804	36,804	0	0	0
901002199	Lakewood	OH		07/13/2022		8,580	0	0	0	0	0	0	8,580	8,580	0	0	0
901002200	Lakewood	OH		07/13/2022		12,891	0	0	0	0	0	0	12,891	12,891	0	0	0
901002201	Cleveland Heights	OH		07/13/2022		7,109	0	0	0	0	0	0	7,109	7,109	0	0	0
901002202	Cleveland Heights	OH		07/13/2022		7,778	0	0	0	0	0	0	7,778	7,778	0	0	0
901002208	Oklahoma City	OK		07/18/2022		8,603	0	0	0	0	0	0	8,603	8,603	0	0	0
901002222	Las Vegas	NV		08/29/2022		41,248	0	0	0	0	0	0	41,248	41,248	0	0	0
901002226	Denver	CO		11/08/2022		9,046	0	0	0	0	0	0	9,046	9,046	0	0	0
901002227	Denver	CO		11/08/2022		5,677	0	0	0	0	0	0	5,677	5,677	0	0	0
901002234	Cockeysville	MD		11/29/2022		89,578	0	0	0	0	0	0	89,578	89,578	0	0	0
901002235	Carrollton	TX		11/30/2022		67,541	0	0	0	0	0	0	67,541	67,541	0	0	0
901002243	Tukwila	WA		12/14/2022		27,592	0	0	0	0	0	0	27,592	27,592	0	0	0
0299999. Mortgages with partial repayments						16,470,162	0	(238)	0	0	(238)	0	16,469,924	16,469,924	0	0	0
0599999 - Totals						24,939,778	0	(238)	0	0	(238)	0	24,939,540	24,939,540	0	0	0

STATEMENT AS OF SEPTEMBER 30, 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	3 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
		City	State									
	Blackstone Life Sciences Yield L.P.	Wilmington	DE	Blackstone Life Sciences Yield L.P.		03/28/2022	2		881,424		8,378,174	0.610
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
								0	881,424	0	8,378,174	XXX
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY (THE)			SANTANDER US CAPITAL MARKETS	1.C FE	09/21/2017			3,666,950			
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA			MORGAN STANLEY	1.D FE	05/03/2017			1,766,262			
2799999. Surplus Debentures, etc - Unaffiliated												
6099999. Total - Unaffiliated												
								0	5,433,212	0	0	XXX
								0	6,314,636	0	8,378,174	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals												
								0	6,314,636	0	8,378,174	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	3 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	9 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						
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary 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	Capital Distribution	03/28/2022	09/30/2023	679,554																		
	GS Global Infrastructure Partners I	Dover	DE	Final Distribution	12/28/2006	08/24/2023	246,118	(246,118)				(246,118)			226,840		226,840	226,840	17,936						
	Warburg, Pincus Equity Partners	New York	NY	Final Distribution	06/11/1998	09/19/2023	201,392	(100,706)				(100,706)			100,686	100,686			121,362						
1999999. Joint Venture Interests - Common Stock - Unaffiliated													1,127,064	(346,824)	0	0	0	(346,824)	0	780,240	1,007,080	0	226,840	226,840	167,653
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	Capital Distribution	02/28/2006	08/15/2023	101,733								101,733	101,733			226,526						
	Commercial Income Fund L.P.	Wilmington	DE	Prior quarter correction	12/05/2022	09/30/2023	(84,761)								(84,761)	(84,761)			349,547						
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated													16,972	0	0	0	0	0	0	16,972	16,972	0	0	0	576,073
6099999. Total - Unaffiliated													1,144,036	(346,824)	0	0	0	(346,824)	0	797,212	1,024,052	0	226,840	226,840	743,726

STATEMENT AS OF SEPTEMBER 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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 Temporary Impair- ment Recogn- ized	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							
6199999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0	0
.....	
.....	
.....	
6299999 - Totals								1,144,036	(346,824)	0	0	0	(346,824)	0	797,212	1,024,052	0	226,840	226,840	743,726

STATEMENT AS OF SEPTEMBER 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 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		09/01/2023	Interest Capitalization		49,612	49,612	0	1.A
38376G-XX-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.980% 09/16/50		09/01/2023	Interest Capitalization		40,916	40,916	0	1.A
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_13-2 2.733% 05/16/54		09/01/2023	Interest Capitalization		46,276	46,276	0	1.A
38378K-20-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.270% 01/16/55		09/01/2023	Interest Capitalization		94,410	94,410	0	1.A
38378K-3G-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.957% 06/16/55		09/01/2023	Interest Capitalization		36,960	36,960	0	1.A
38378K-5Z-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.788% 04/16/55		09/01/2023	Interest Capitalization		29,275	29,275	0	1.A
38378K-JN-0	GNMA_13-50 2.164% 03/16/53		09/01/2023	Interest Capitalization		17,160	17,160	0	1.A
38378N-BU-6	GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE A 3.079% 08/16/54		09/01/2023	Interest Capitalization		58,870	58,870	0	1.A
38378N-FW-8	GNMA_13-146 GOVERNMENT NATIONAL MORTGAGE A 3.428% 02/16/55		09/01/2023	Interest Capitalization		144,171	144,171	0	1.A
38378N-KX-0	GNMA_13-176 GOVERNMENT NATIONAL MORTGAGE A 3.220% 01/16/55		09/01/2023	Interest Capitalization		27,520	27,520	0	1.A
38378X-CD-1	GNMA_14-82 GOVERNMENT NATIONAL MORTGAGE A 3.250% 10/16/54		09/01/2023	Interest Capitalization		23,602	23,602	0	1.A
38378X-DO-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.506% 05/16/55		09/01/2023	Interest Capitalization		13,279	13,279	0	1.A
38379K-CS-5	GNMA_15-22 3.300% 03/16/55		09/01/2023	Interest Capitalization		82,885	82,885	0	1.A
38379K-PB-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-68 2.843% 07/16/57		09/01/2023	Interest Capitalization		81,880	81,880	0	1.A
38379R-4B-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-135 3.000% 10/16/58		09/01/2023	Interest Capitalization		35,289	35,289	0	1.A
38379R-6V-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-138 2.500% 10/16/59		09/01/2023	Interest Capitalization		23,871	23,871	0	1.A
38379R-DE-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.387% 03/16/57		09/01/2023	Interest Capitalization		21,791	21,791	0	1.A
38379R-NT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.235% 09/16/58		09/01/2023	Interest Capitalization		168,909	168,909	0	1.A
38379R-PJ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-41 3.000% 07/16/58		09/01/2023	Interest Capitalization		172,278	172,278	0	1.A
38379R-ZW-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59		09/01/2023	Interest Capitalization		46,633	46,633	0	1.A
38379U-2X-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-178 2.913% 09/16/58		09/01/2023	Interest Capitalization		39,974	39,974	0	1.A
38379U-FU-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-24 3.349% 09/16/57		09/01/2023	Interest Capitalization		17,531	17,531	0	1.A
38379U-J8-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-127 2.864% 05/16/58		09/01/2023	Interest Capitalization		64,976	64,976	0	1.A
38379U-M5-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-119 3.000% 04/16/58		09/01/2023	Interest Capitalization		194,724	194,724	0	1.A
38379U-MY-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.981% 07/16/57		09/01/2023	Interest Capitalization		56,626	56,626	0	1.A
38380J-6M-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 06/16/60		09/01/2023	Interest Capitalization		20,340	20,340	0	1.A
38380J-8Q-4	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 01/16/60		09/01/2023	Interest Capitalization		26,555	26,555	0	1.A
38380J-BC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-148 2.500% 07/16/59		09/01/2023	Interest Capitalization		31,025	31,025	0	1.A
38380J-CS-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-154 3.107% 12/16/58		09/01/2023	Interest Capitalization		121,798	121,798	0	1.A
38380J-TD-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-28 2.699% 01/16/55		09/01/2023	Interest Capitalization		47,643	47,643	0	1.A
38380M-JG-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-117 2.750% 06/16/60		09/01/2023	Interest Capitalization		47,215	47,215	0	1.A
38380N-KH-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-102 2.800% 03/16/60		09/01/2023	Interest Capitalization		11,762	11,762	0	1.A
38380N-NB-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.750% 02/16/61		09/01/2023	Interest Capitalization		5,523	5,523	0	1.A
38380N-WA-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-149 2.984% 02/16/61		09/01/2023	Interest Capitalization		25,499	25,499	0	1.A
38380N-ZN-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.800% 09/16/61		09/01/2023	Interest Capitalization		25,541	25,541	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,952,319	1,952,319	0	XXX
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		09/01/2023	Interest Capitalization		10,503	10,503	0	1.A
3136AN-CW-5	FANNIE MAE FNMA_15-17 SERIES 201517 CLASS AZ 3.500% 04/25/45		09/01/2023	Interest Capitalization		58,542	58,542	0	1.A
3137AE-Q2-4	FREDDIE MAC FHLIC_11-3905 FREDDIE MAC FHLIC_11-3905 3.000% 08/15/41		09/01/2023	Interest Capitalization		9,970	9,970	0	1.A
3137AK-AR-2	FREDDIE MAC FHLIC_3982 FREDDIE MAC FHLIC_3982 4.000% 01/15/42		09/01/2023	Interest Capitalization		7,914	7,914	0	1.A
3137AY-D4-0	FREDDIE MAC FHLIC_13-4166 FREDDIE MAC FHLIC_13-4166 3.250% 02/15/43		09/01/2023	Interest Capitalization		21,921	21,921	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						108,850	108,850	0	XXX
02361D-AX-8	AMEREN ILLINOIS CO 2.900% 06/15/51		08/09/2023	SCOTIA CAPITAL		1,030,218	1,585,000	7,150	1.F FE
03842*-CD-6	AQUA PENNSYLVANIA INC 5.480% 08/01/53		08/24/2023	Huntington Capital		4,000,000	4,000,000	0	1.E Z
19828T-AC-0	COLUMBIA PIPELINES OPERATING C Series 144A 6.544% 11/15/53		08/03/2023	TORONTO DOMINION		7,977,690	8,000,000	0	2.A FE
19828T-AD-8	COLUMBIA PIPELINES OPERATING C Series 144A 6.714% 08/15/63		08/03/2023	TORONTO DOMINION		2,992,080	3,000,000	0	2.A FE
210518-DB-9	CONSUMERS ENERGY COMPANY 4.050% 05/15/48		08/04/2023	Various		2,016,655	2,500,000	23,175	1.E FE
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/49		08/04/2023	BARCLAYS CAPITAL INC		4,396,550	5,000,000	4,667	1.G FE

E04

STATEMENT AS OF SEPTEMBER 30, 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
299808-AF-2	EVEREST REINSURANCE HOLDINGS I 4.868% 06/01/44		08/11/2023	SANTANDER US CAPITAL MARKETS L		3,447,840	4,000,000	40,026	1.G FE
302316-BM-3	EXXON MOBIL CORP 3.452% 04/15/51		08/18/2023	Various		8,568,530	12,000,000	145,176	1.D FE
45138L-BH-5	IDAHO POWER COMPANY 5.500% 03/15/53		08/31/2023	Various		6,502,801	6,650,000	160,394	1.G FE
478165-AG-8	SC JOHNSON & SON INC Series 144A 4.800% 09/01/40		08/08/2023	MESIROW & COMPANY		2,681,700	3,000,000	63,600	1.G FE
478165-AH-6	SC JOHNSON & SON INC Series 144A 4.750% 10/15/46		08/24/2023	CITIGROUP GLOBAL MARKETS		2,195,850	2,500,000	43,872	1.G FE
55952A-AA-7	MAGNETITE CLO LTD MAGNE_23-37 Series 144A 6.976% 10/20/36		08/31/2023	NOMURA SECURITIES		5,000,000	5,000,000	0	1.A FE
665772-CX-5	NORTHERN STATES PWR CO NORTHERN STATES POWER COMPANY 5.100% 05/15/53		08/09/2023	BANC OF AMERICA SECURITIES LLC		1,904,620	2,000,000	26,350	1.E FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY CO LLC ONCOR ELECTRIC DELIVERY COMPAN 3.800% 09/30/47		08/16/2023	J.P. MORGAN SECURITIES INC		5,700,758	7,437,000	108,332	1.F FE
693304-AW-7	PECO ENERGY CO 3.900% 03/01/48		08/09/2023	SANTANDER US CAPITAL MARKETS L		2,291,596	2,866,000	49,677	1.E FE
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND PUBLIC SERVICE ELECTRIC AND GA 5.450% 08/01/53		08/03/2023	WELLS FARGO BANK		6,982,640	7,000,000	0	1.F FE
87612E-BR-6	TARGET CORPORATION 4.800% 01/15/53		08/03/2023	MORGAN STANLEY		4,514,900	5,000,000	14,667	1.F FE
91324P-EW-8	UNITEDHEALTH GROUP INC 5.050% 04/15/53		08/03/2023	MORGAN STANLEY		4,678,150	5,000,000	90,479	1.F FE
92780A-GN-8	VIRGINIA ELECTRIC AND POWER VIRGINIA ELECTRIC AND POWER CO 5.700% 08/15/53		08/08/2023	SMBC NIKKO SECURITIES AI		3,536,295	3,549,000	0	1.F FE
008474-D8-4	AGNICO EAGLE MINES LTD 4.740% 06/29/29		08/15/2023	STONECASTLE SECURITIES LLC		6,527,570	7,000,000	55,300	2.A FE
03939A-AA-5	ARCH CAPITAL GRP LTD ARCH CAPITAL GROUP LTD 3.635% 06/30/50	C	08/09/2023	JEFFRIES & COMPANY INC		1,445,900	2,000,000	8,280	2.A FE
055451-BF-4	BHP BILLITON FINANCE USA LTD 5.500% 09/08/53	C	09/05/2023	J.P. MORGAN SECURITIES INC		1,963,980	2,000,000	0	1.F FE
D2736#-AS-8	FRITZ DRAXLMAIER GNGH & CO KG 4.530% 07/25/25	C	09/27/2023	SEAPORT GROUP		1,894,260	2,000,000	19,378	2.C Z
Q3647#-AE-1	EVOLUTION MINING FINANCE PTY L 6.290% 08/22/35	C	08/22/2023	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0	2.C Z
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					97,250,583	108,087,000	860,523	XXX
2509999997	Total - Bonds - Part 3					99,311,752	110,148,169	860,523	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					99,311,752	110,148,169	860,523	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
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		08/25/2023	CORPORATE ACTION	40,351,000	4,035,100	XXX	0	XXX
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					4,035,100	XXX	0	XXX
76829#-10-7	River Lake Insurance Company X		09/30/2023	Tax Agreement Settlement		3,851,682			
76829#-10-6	River Lake Insurance Company VI		09/30/2023	Tax Agreement Settlement		16,541,666			
5929999999	Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					20,393,348	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					24,428,448	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					24,428,448	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					24,428,448	XXX	0	XXX
6009999999	Totals					123,740,200	XXX	860,523	XXX

E04.1

STATEMENT AS OF SEPTEMBER 30, 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
..73557*-AA-2	PORT WASHINGTON GENERATING STA 4.910% 07/15/30		09/15/2023	Redemption 100.0000		123,341	123,341	123,341	123,341	0	0	0	0	0	123,341	0	0	0	4,039	07/15/2030	1.F
..749607-AC-1	RLI CORP. RLI CORP 4.875% 09/15/23		09/15/2023	Maturity 100.0000		2,000,000	2,000,000	1,994,280	1,999,497	0	503	0	503	0	2,000,000	0	0	0	97,500	09/15/2023	2.B FE
..750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		09/10/2023	Redemption 100.0000		5,921	5,921	5,921	5,921	0	0	0	0	0	5,921	0	0	0	148	02/10/2049	2.A
..81744Y-AG-1	SEMT_13-4 SEQUOIA MORTGAGE TRUST SEMT_13 3.438% 04/25/43		09/01/2023	Paydown		3,179	3,179	3,167	3,169	0	10	0	10	0	3,179	0	0	0	72	04/25/2043	1.A
..81745M-AA-9	SEQUOIA MORTGAGE TRUST SEMT_13-2 1.874% 02/25/43		09/01/2023	Paydown		4,912	4,912	4,912	4,910	0	2	0	2	0	4,912	0	0	0	58	02/25/2043	1.A
..81745Q-CA-8	SEQUOIA MORTGAGE TRUST SEMT_15 3.920% 01/25/45		09/01/2023	Paydown		8,949	8,949	9,139	9,063	0	(114)	0	(114)	0	8,949	0	0	0	221	01/25/2045	1.A
..81746N-AN-8	SEQUOIA MORTGAGE TRUST SEMT_16 3.500% 11/25/46		09/01/2023	Paydown		49,238	49,238	51,481	50,854	0	(1,616)	0	(1,616)	0	49,238	0	0	0	1,154	11/25/2046	1.A
..81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT_17 SEMT_17-3 3.500% 04/25/47		09/01/2023	Paydown		506,578	506,578	484,502	489,352	0	17,226	0	17,226	0	506,578	0	0	0	11,816	04/25/2047	1.A
..82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45		09/01/2023	Paydown		22,860	22,860	22,946	22,913	0	(53)	0	(53)	0	22,860	0	0	0	490	08/25/2045	1.A
..82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 04/25/47		09/01/2023	Paydown		169,540	169,540	162,305	163,966	0	5,574	0	5,574	0	169,540	0	0	0	3,740	04/25/2047	1.A
..82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.700% 04/25/47		09/01/2023	Paydown		82,594	82,594	80,180	80,562	0	2,032	0	2,032	0	82,594	0	0	0	1,906	04/25/2047	1.A
..82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.700% 04/25/47		09/01/2023	Paydown		73,437	73,437	70,216	70,733	0	2,704	0	2,704	0	73,437	0	0	0	1,695	04/25/2047	1.A
..826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37		09/20/2023	Paydown		107,841	107,841	108,104	108,019	0	(178)	0	(178)	0	107,841	0	0	0	2,509	07/20/2037	2.B FE
..826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 6.590% 07/20/37		09/20/2023	Paydown		31,718	31,718	31,710	31,712	0	6	0	6	0	31,718	0	0	0	1,386	07/20/2037	3.B FE
..82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		09/20/2023	Paydown		93,535	93,535	93,528	93,529	0	6	0	6	0	93,535	0	0	0	1,945	05/20/2036	2.B FE
..82652M-AD-2	SIERRA RECEIVABLES FUNDING COM Series 144A 4.540% 05/20/36		09/20/2023	Paydown		93,535	93,535	93,509	93,517	0	18	0	18	0	93,535	0	0	0	2,831	05/20/2036	3.B FE
..82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 144A 2.750% 08/20/36		09/20/2023	Paydown		100,476	100,476	100,457	100,464	0	13	0	13	0	100,476	0	0	0	1,823	08/20/2036	1.F FE
..82652N-AD-0	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 4.180% 08/20/36		09/20/2023	Paydown		40,190	40,190	40,184	40,186	0	5	0	5	0	40,190	0	0	0	1,108	08/20/2036	3.B FE
..82653D-AC-3	SIERRA RECEIVABLES FUNDING COM Series 144A 3.940% 06/20/35		07/20/2023	Paydown		1,033,958	1,033,958	1,033,671	1,033,802	0	157	0	157	0	1,033,958	0	0	0	23,764	06/20/2035	2.B FE
..82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		09/20/2023	Paydown		110,070	110,070	110,063	110,064	0	6	0	6	0	110,070	0	0	0	2,775	01/20/2036	2.B FE
..82653E-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 4.750% 01/20/36		09/20/2023	Paydown		157,243	157,243	157,222	157,227	0	16	0	16	0	157,243	0	0	0	4,995	01/20/2036	3.B FE
..82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35		09/20/2023	Paydown		51,371	51,371	51,362	51,365	0	6	0	6	0	51,371	0	0	0	1,320	09/20/2035	1.F FE
..82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35		09/20/2023	Paydown		58,691	58,691	58,690	58,689	0	2	0	2	0	58,691	0	0	0	1,625	09/20/2035	2.B FE
..83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51		09/20/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	132	08/20/2051	2.B FE
..848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO LLC 5.300% 06/30/36		09/30/2023	Redemption 100.0000		64,152	64,152	64,152	64,152	0	0	0	0	0	64,152	0	0	0	2,550	06/30/2036	2.C PL
..86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		09/15/2023	Redemption 100.0000		38,423	38,423	38,423	38,423	0	0	0	0	0	38,423	0	0	0	2,341	12/15/2023	1.A FE

E05.6

STATEMENT AS OF SEPTEMBER 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Conside-ration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amor-tization)/Accretion	13 Current Year's Other Than Temporary Impairment Recogn-ized	14 Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..872480-AB-4	TIF FUNDING II LLC TIF 20-1A Series 144A 3.820% 08/20/45		09/20/2023	Paydown		50,000	50,000	50,036	50,024	0	(24)	0	(24)	50,000	0	0	0	1,273	08/20/2045	2.B FE	
..87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 144A 4.940% 11/25/48		08/25/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	463	11/25/2048	2.B FE	
..87612E-AF-3	TARGET CORPORATION 7.000% 07/15/31 TEXTAINER MARINE CONTAINERS LT Series 144A		09/19/2023	JEFFRIES & COMPANY INC		976,341	884,000	1,031,151	955,012	0	(4,564)	0	(4,564)	950,448	0	25,892	25,892	71,379	07/15/2031	1.F FE	
..88315L-AF-5	4.940% 08/21/45 TIAA BANK MORTGAGE LOAN TRUST Series 144A		09/20/2023	Paydown		125,246	125,246	125,207	125,217	0	30	0	30	125,246	0	0	0	4,083	08/21/2045	2.B FE	
..88632A-CB-2	4.150% 11/25/48 USTA NATIONAL TENNIS CENTER IN 3.110%		09/01/2023	Paydown Redemption 100.0000		31,981	31,981	31,359	31,424	0	557	0	557	31,981	0	0	0	887	11/25/2048	1.A	
..90363B-AA-8	09/08/24 UTILITY DEBT SECURITIZATION AU UTILITY DEBT SECURITIZATION AU 3.435% 12/15/25		07/23/2023	Paydown Redemption 100.0000		800,000	800,000	799,952	800,007	0	(7)	0	(7)	800,000	0	0	0	13,740	12/15/2025	1.A FE	
..91802R-AW-9	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		09/30/2023	Paydown		90,538	90,538	90,538	90,538	0	0	0	0	90,538	0	0	0	2,669	06/30/2030	1.F PL	
..92783B-AA-4	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 4.255% 12/15/46		09/01/2023	Paydown		2,643,713	2,643,713	2,722,908	2,647,987	0	(4,274)	0	(4,274)	2,643,713	0	0	0	84,367	12/15/2046	1.A	
..92938G-AF-5	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS COMMERCIAL MORTGAGE TRU 4.306% 03/15/46		09/01/2023	Paydown Redemption 100.0000		2,240,571	2,240,571	2,307,641	2,244,198	0	(3,627)	0	(3,627)	2,240,571	0	0	0	72,359	03/15/2046	1.A	
..92938J-AG-7	DUKE POWER CO LLC 2006-1 F 5.750% 01/15/27		07/15/2023	Paydown		24,949	24,949	24,949	24,949	0	0	0	0	24,949	0	0	0	1,435	01/15/2027	2.A	
..94978B-GT-8	WELLS FARGO MORTGAGE BACKED SE Series 144A 3.660% 07/25/47		09/01/2023	Paydown		33,130	33,130	31,420	31,666	0	1,465	0	1,465	33,130	0	0	0	809	07/25/2047	1.A	
..94989U-BH-3	WENDYS FUNDING LLC WEN_18-1A Series 144A 3.884% 03/15/48		09/15/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	12,500	0	0	0	364	03/15/2048	2.B FE	
..95058X-AE-8	WENDYS FUNDING LLC WEN_19-1A Series 144A 4.080% 06/15/49		09/15/2023	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	23,750	0	0	0	727	06/15/2049	2.B FE	
..95058X-AH-1	WORLD OMNI AUTO RECEIVABLE TRU WORLD OMNI AUTO RECEIVABLES TR 3.730% 03/16/26		09/15/2023	Paydown Redemption 100.0000		1,433,593	1,433,593	1,433,443	1,433,489	0	103	0	103	1,433,593	0	0	0	35,493	03/16/2026	1.A FE	
..98163T-AB-9	AIR CANADA 2015-1 CLASS A PASS SERIES 144A 3.600% 03/15/27		09/15/2023	Paydown		144,747	144,747	144,747	144,747	0	0	0	0	144,747	0	0	0	5,211	03/15/2027	1.F FE	
..009090-AA-9	BROCKFIELD FINANCE LLC 4.000% 04/01/24 ATRESMEDIA CORPORACION DE MEDI ATRESMEDIA		07/14/2023	Call 100.0000		1,834,000	1,834,000	1,829,268	1,833,074	0	389	0	389	1,833,463	0	537	537	57,669	04/01/2024	1.G FE	
..04965D-A*-7	CORPORACION DE MEDI 4.480% 07/11/23 AUTORIDAD DEL CANAL DE PANAMA 4.950%		07/11/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	89,600	07/11/2023	2.C	
..05330G-AA-2	07/29/35 BPC SA Series 144A 4.000% 09/12/23		08/15/2023	Maturity		6,685,000	7,000,000	6,876,240	6,907,723	0	3,354	0	3,354	6,911,077	0	(226,077)	(226,077)	363,825	07/29/2035	1.G FE	
..05583J-AF-9	BIB MERCHANT VOUCHER RECEIVABL Series 2017-1 144A 4.080% 04/07/27		09/12/2023	Maturity Redemption 100.0000		3,000,000	3,000,000	2,960,730	2,994,006	0	5,994	0	5,994	3,000,000	0	0	0	120,000	09/12/2023	2.A FE	
..08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 4.180% 04/07/28		07/07/2023	Redemption 100.0000		373,896	373,896	373,896	373,896	0	0	0	0	373,896	0	0	0	11,441	04/07/2027	1.G FE	
..08866T-AB-8	07/31/29 GRUPO TELEVIS SA 4.625% 01/30/26		07/31/2023	Redemption 100.0000		588,000	588,000	591,068	589,038	0	(1,038)	0	(1,038)	588,000	0	0	0	27,248	07/31/2029	2.A FE	
..192714-AE-3	08/07/2023 INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26		08/07/2023	TENDER		980,880	1,000,000	993,850	997,872	0	17,775	0	17,775	998,264	0	(17,384)	(17,384)	29,765	01/30/2026	2.A FE	
..21987B-AS-7	08/13/2023 ING BANK NV 5.800% 09/25/23		08/13/2023	Maturity		10,000,000	10,000,000	10,152,313	10,011,582	0	(11,582)	0	(11,582)	10,000,000	0	0	0	450,000	08/13/2023	1.G FE	
..279158-AC-3	08/07/2023 ECOPETROL SA ECOPETROL SA 5.875% 09/18/23		08/07/2023	Call 100.0167		5,000,835	5,000,000	5,343,750	5,030,742	0	(25,764)	0	(25,764)	5,004,978	0	(4,978)	(4,978)	261,130	09/18/2023	3.A FE	
..36190C-AA-5	07/31/29 GNL Quintero GNL QUINTERO SA 4.634%		09/21/2023	Redemption 100.0000		6,744,065	7,060,000	7,096,837	7,072,462	0	(840)	0	(840)	7,071,622	0	(327,557)	(327,557)	376,689	07/31/2029	2.A FE	
..36190C-AA-5	07/31/29 GRUPO TELEVIS SA 4.625% 01/30/26		07/31/2023	Redemption 100.0000		588,000	588,000	591,068	589,038	0	(1,038)	0	(1,038)	588,000	0	0	0	27,248	07/31/2029	2.A FE	
..40049J-BB-2	09/25/2023 INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26		09/25/2023	Various		7,000,000	7,000,000	6,968,010	6,997,000	0	3,000	0	3,000	7,000,000	0	0	0	406,000	09/25/2023	2.A FE	
..44978B-AY-8	09/25/2023 INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26		09/25/2023	Various		7,000,000	7,000,000	6,968,010	6,997,000	0	3,000	0	3,000	7,000,000	0	0	0	406,000	09/25/2023	2.A FE	
..45605P-AH-0	07/15/2023 CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36		07/15/2023	Paydown		183,458	183,458	183,458	153,958	0	29,500	0	29,500	183,458	0	0	0	14,322	04/15/2026	2.B FE	
..62003*-AA-4	09/21/2023 CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36		09/21/2023	Various		(205)	(205)	(205)	(205)	0	0	0	0	(205)	0	0	0	0	11/15/2036	2.FE	

E05.7

STATEMENT AS OF SEPTEMBER 30, 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		
..G2003*-AA-4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36	C.....	09/21/2023	Various		(7)	(7)	(7)	(7)	0	0	0	0	0	(7)	0	0	0	0	11/15/2036	2. FE		
..G2003*-AA-4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36	C.....	09/21/2023	Various		(3,531)	(3,531)	(3,531)	(3,531)	0	0	0	0	0	(3,531)	0	0	0	0	11/15/2036	2.C FE		
..L8038*-AA-4	SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	D.....	09/15/2023	Redemption	100.0000	102,500	102,500	102,500	102,500	0	0	0	0	0	102,500	0	0	0	0	09/15/2027	3.C		
..R6236@-AA-0	NORSPAN LNG III AS 4.870% 07/27/29	C.....	08/31/2023	Redemption	100.0000	231,148	231,148	231,148	231,148	0	0	0	0	0	231,150	0	0	0	0	07/27/2029	2.C PL		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						107,465,147	109,226,272	109,905,043	109,056,779	183	55,776	0	55,959	0	109,095,355	0	(1,664,832)	(1,664,832)	4,610,038	XXX	XXX		
2509999997. Total - Bonds - Part 4						144,088,028	146,302,228	147,099,077	145,920,811	183	720,784	0	720,967	0	146,171,311	0	(2,117,907)	(2,117,907)	5,941,664	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						144,088,028	146,302,228	147,099,077	145,920,811	183	720,784	0	720,967	0	146,171,311	0	(2,117,907)	(2,117,907)	5,941,664	XXX	XXX		
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	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	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..7682@-10-7	River Lake Insurance Company X		07/01/2023	Tax Agreement Settlement		1,398,354		1,398,354					0					0					
..7682@-10-6	River Lake Insurance Company VI		07/01/2023	Tax Agreement Settlement		10,269,044		10,269,044					0					0					
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						11,667,398	XXX	11,667,398	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999997. Total - Common Stocks - Part 4						11,667,398	XXX	11,667,398	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						11,667,398	XXX	11,667,398	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
5999999999. Total - Preferred and Common Stocks						11,667,398	XXX	11,667,398	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
6009999999 - Totals						155,755,426	XXX	158,766,475	145,920,811	183	720,784	0	720,967	0	146,171,311	0	(2,117,907)	(2,117,907)	5,941,664	XXX	XXX		

E05.8

STATEMENT AS OF SEPTEMBER 30, 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--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			76		76	(1,933)			0	94		003		
Options--127739--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2023	200,002	200,002	4,682 / NA	21,820			119		119	(2,476)			0	355		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			761		761	(6,822)			0	1,255		003		
Options--128007--137 NQ FIA Barclays	FIA Product Liability	Exh 5	Equity market	BARC	01/05/2022	12/22/2023	1,773,200	1,773,200	3,410 / NA	87,100			26		26	(27,052)			0	4,228		003		
Options--128033--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/12/2024	100,018	100,018	4,662 / (6,416)	11,000			433		433	(1,455)			0	267		003		
Options--128006--137 NQ FIA Barclays	FIA Product Liability	Exh 5	Equity market	BARC	01/05/2022	12/22/2023	9,765,800	9,765,800	2,530 / NA	383,298			326		326	(122,009)			0	23,285		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			2,253		2,253	(1,071)			0	308		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			535		535	(52,396)			0	15,482		003		
Options--128157--137 NQ FIA Barclays	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/05/2024	5,885,300	5,885,300	2,570 / NA	154,804			75		75	(49,973)			0	15,170		003		
Options--128387--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/15/2024	99,997	99,997	4,262 / (6,210)	18,200			5,662		5,662	180			0	338		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			176		176	(28,560)			0	15,950		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			6,452		6,452	(126)			0	552		003		
Options--128856--137 NQ FIA Barclays	FIA Product Liability	Exh 5	Equity market	BARC	05/03/2022	05/03/2024	2,941,000	2,941,000	3,460 / NA	99,110			1,263		1,263	(45,515)			0	11,312		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			17,312		17,312	3,574			0	593		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			17,073		17,073	4,959			0	420		003		
Options--129350--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2022	07/15/2024	99,979	99,979	3,863 / (5,513)	13,050			16,290		16,290	4,166			0	445		003		
Options--129522--129 NQ 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			7,940		7,940	1,265			0	468		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			16,351		16,351	4,233			0	489		003		

E06

STATEMENT AS OF SEPTEMBER 30, 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

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Options--12984--135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CS1	10/07/2022	10/06/2023	3,500,000	3,500,000	3,640 / NA	38,850			11,205		11,205	(20,683)			0	2,244		003	
Options--12962--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			223,235		223,235	79,046			0	10,106		003	
Options--13009--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			24,908		24,908	6,932			0	511		003	
Options--13010--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			3,741		3,741	(23,152)			0	3,303		003	
Options--13016--136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	10/18/2022	10/13/2023	14,079,000	14,079,000	3,610 / (3,680)	166,881			272,178		272,178	91,651			0	13,285		003	
Options--13030--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			47,214		47,214	26,113			0	4,096		003	
Options--13005--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			278,158		278,158	102,290			0	19,942		003	
Options--13008--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			270,914		270,914	99,712			0	3,208		003	
Options--13006--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			0		0	(15,208)			0	4,760		003	
Options--13081--136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	11/01/2022	10/27/2023	14,341,200	14,341,200	3,876 / (3,935)	127,391			209,848		209,848	88,899			0	19,503		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			163,692		163,692	61,475			0	16,600		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			2,575		2,575	(10,664)			0	5,865		003	
Options--130191--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CS1	11/15/2022	11/15/2023	4,000,000	4,000,000	3,991 / (4,307)	172,000			245,357		245,357	105,150			0	7,100		003	
Options--130192--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CS1	11/15/2022	11/15/2023	400,000	400,000	3,991 / (4,203)	11,400			20,505		20,505	13,567			0	710		003	
Options--130193--129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CS1	11/15/2022	11/15/2024	100,000	100,000	3,991 / (6,175)	15,400			15,279		15,279	3,663			0	531		003	
Options--130203--135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CS1	11/18/2022	11/17/2023	5,000,000	5,000,000	3,965 / NA	65,000			0		0	(17,054)			0	9,066		003	
Options--130209--136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	11/22/2022	11/17/2023	16,606,800	16,606,800	3,954 / (4,025)	178,122			267,477		267,477	112,760			0	30,111		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			142,255		142,255	60,590			0	20,302		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			1		1	(10,396)			0	5,341		003	

STATEMENT AS OF SEPTEMBER 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Options—130194—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	11/15/2022	11/10/2023	13,909,000	13,909,000	3,974 / (4,043)	146,825			217,184		217,184	94,090			0	23,308		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			0		0	(5,880)			0	10,304		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			221,058		221,058	93,845			0	28,509		003
Options—130326—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	12/13/2022	12/08/2023	12,988,800	12,988,800	3,936 / (4,029)	193,017			268,406		268,406	107,781			0	28,237		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			149,016		149,016	41,231			0	4,666		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			245,577		245,577	98,951			0	8,556		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			25,290		25,290	(11,274)			0	11,408		003
Options—130356—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	12/20/2022	12/15/2023	11,975,300	11,975,300	3,863 / (3,939)	132,835			211,388		211,388	80,274			0	27,322		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			184,358		184,358	67,697			0	31,057		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	64,000			32,734		32,734	(31,233)			0	12,414		003
Options—130287—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CS1	12/09/2022	12/08/2023	3,500,000	3,500,000	3,934 / NA	47,950			11,304		11,304	(7,104)			0	7,609		003
Options—130420—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	01/04/2023	12/29/2023	11,130,200	11,130,200	3,838 / (3,893)	93,438			142,915		142,915	49,477			0	27,634		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			64,994		64,994	15,994			0	9,021		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			292,779		292,779	73,779			0	13,345		003
Options—130472—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	01/18/2023	01/12/2024	8,775,800	8,775,800	3,989 / (4,087)	127,908			176,951		176,951	49,043			0	23,422		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			23,271		23,271	(30,279)			0	9,651		003
Options—130494—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CS1	01/24/2023	01/19/2024	12,226,400	12,226,400	3,944 / (3,993)	99,014			128,553		128,553	29,539			0	33,712		003
Options—130549—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CS1	01/27/2023	01/26/2024	3,500,000	3,500,000	4,071 / NA	54,950			1,799		1,799	(53,151)			0	9,950		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			114,260		114,260	34,088			0	17,900		003

E06.2

STATEMENT AS OF SEPTEMBER 30, 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

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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		114		114	(53,786)			0	9,341		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		224,819		224,819	41,603			0	50,786		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		15,666		15,666	2,096			0	569		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		8,857		8,857	(46,793)			0	10,241		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		120,396		120,396	14,092			0	38,811		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		9,522		9,522	(44,028)			0	10,524		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		103,272		103,272	15,264			0	29,486		003	
Options--130679--129 NQ 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		128,632		128,632	4,972			0	8,301		003	
Options--130680--129 NQ 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		15,446		15,446	1,896			0	1,537		003	
Options--130681--129 NQ 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		17,133		17,133	(1,041)			0	763		003	
Options--130697--135 NQ 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		3,598		3,598	(52,052)			0	10,799		003	
Options--130749--135 NQ 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		13,886		13,886	(35,814)			0	11,068		003	
Options--130764--136 NQ 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		128,574		128,574	27,249			0	26,444		003	
Options--130710--136 NQ 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		149,593		149,593	30,883			0	37,748		003	
Options--130787--135 NQ 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		33,685		33,685	(21,265)			0	11,330		003	
Options--130834--136 NQ 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		135,665		135,665	28,669			0	29,745		003	
Options--130845--135 NQ 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		68,457		68,457	25,257			0	9,931		003	
Options--130873--136 NQ 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		106,744		106,744	24,250			0	23,329		003	
Options--130880--129 NQ 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		287,045		287,045	75,443			0	15,557		003	

E06.3

STATEMENT AS OF SEPTEMBER 30, 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—130886—135 NQ 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		30,358		30,358	(29,042)			0	10,146		003	
Options—130940—135 NQ 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		12,874		12,874	(29,726)			0	10,357		003	
Options—130958—136 NQ 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		188,794		188,794	38,836			0	36,753		003	
Options—131039—135 NQ 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		8,876		8,876	(37,924)			0	10,534		003	
Options—130957—136 NQ 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		138,302		138,302	27,646			0	34,496		003	
Options—131047—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/04/2023	03/28/2024	8,901,200	8,901,200	4,046 / (4,132)		126,654		143,721		143,721	17,067			0	31,254		003	
Options—131062—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	04/06/2023	04/05/2024	3,000,000	3,000,000	4,105 / NA		59,700		46,537		46,537	(13,163)			0	10,765		003	
Options—131074—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/11/2023	04/05/2024	7,371,000	7,371,000	4,095 / (4,166)		83,790		94,364		94,364	10,574			0	26,450		003	
Options—131132—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/14/2023	04/12/2024	3,000,000	3,000,000	4,138 / NA		48,600		24,419		24,419	(24,181)			0	10,964		003	
Options—131133—129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	04/14/2023	04/15/2024	2,799,982	2,799,982	4,137 / (4,469)		129,361		139,994		139,994	10,633			0	10,311		003	
Options—131144—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/18/2023	04/12/2024	8,658,300	8,658,300	4,123 / (4,187)		89,880		97,430		97,430	7,550			0	31,643		003	
Options—131164—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/21/2023	04/19/2024	3,000,000	3,000,000	4,134 / NA		44,100		26,401		26,401	(17,699)			0	11,159		003	
Options—131246—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/28/2023	04/26/2024	3,000,000	3,000,000	4,169 / NA		48,900		10,196		10,196	(38,704)			0	11,351		003	
Options—131180—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/25/2023	04/19/2024	9,112,400	9,112,400	4,142 / (4,235)		129,514		144,567		144,567	15,053			0	33,895		003	
Options—131263—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/02/2023	04/26/2024	6,153,000	6,153,000	4,102 / (4,168)		65,670		72,366		72,366	6,696			0	23,280		003	
Options—131282—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/05/2023	05/03/2024	3,000,000	3,000,000	4,136 / NA		52,200		33,812		33,812	(18,388)			0	11,539		003	
Options—131305—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/09/2023	05/03/2024	6,534,400	6,534,400	4,084 / (4,155)		76,640		83,603		83,603	6,963			0	25,134		003	
Options—131323—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/12/2023	05/10/2024	3,000,000	3,000,000	4,124 / NA		53,400		35,564		35,564	(17,836)			0	11,725		003	
Options—131331—129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	05/15/2023	05/15/2024	2,200,005	2,200,005	4,136 / (4,467)		103,754		110,745		110,745	6,992			0	8,694		003	

E06.4

STATEMENT AS OF SEPTEMBER 30, 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

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Options—131332—129 NO OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	05/15/2023	05/15/2024	300,004	300,004	4,136 / (4,335)		8,685		10,401		10,401	1,716			0	1,186		003	
Options—131396—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/19/2023	05/17/2024	3,000,000	3,000,000	4,191 / NA		56,400		17,079		17,079	(39,321)			0	11,907		003	
Options—131407—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/23/2023	05/17/2024	7,107,700	7,107,700	4,181 / (4,259)		89,811		90,979		90,979	1,168			0	28,211		003	
Options—131343—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/16/2023	05/10/2024	8,668,800	8,668,800	4,128 / (4,213)		117,348		126,962		126,962	9,614			0	33,879		003	
Options—131470—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/31/2023	05/24/2024	5,013,600	5,013,600	4,178 / (4,252)		59,004		61,034		61,034	2,030			0	20,200		003	
Options—131481—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/02/2023	05/31/2024	3,000,000	3,000,000	4,282 / NA		57,600		20,410		20,410	(37,190)			0	12,264		003	
Options—131497—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/06/2023	05/31/2024	6,334,500	6,334,500	4,223 / (4,302)		82,800		78,221		78,221	(4,579)			0	25,896		003	
Options—131529—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/09/2023	06/07/2024	3,000,000	3,000,000	4,298 / NA		61,500		33,209		33,209	(28,291)			0	12,439		003	
Options—131548—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/13/2023	06/07/2024	6,852,800	6,852,800	4,283 / (4,366)		94,720		81,818		81,818	(12,902)			0	28,414		003	
Options—131591—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	06/16/2023	06/14/2024	3,000,000	3,000,000	4,410 / NA		67,500		22,883		22,883	(44,617)			0	12,611		003	
Options—131693—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/21/2023	06/14/2024	12,339,600	12,339,600	4,407 / (4,509)		189,056		153,004		153,004	(36,052)			0	51,872		003	
Options—131702—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/23/2023	06/21/2024	3,000,000	3,000,000	4,348 / NA		63,300		10,574		10,574	(52,726)			0	12,781		003	
Options—131736—136 NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	06/27/2023	06/21/2024	7,858,800	7,858,800	4,366 / (4,467)		121,140		102,542		102,542	(18,598)			0	33,481		003	
Options—131585—129 NO OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2023	06/14/2024	2,899,987	2,899,987	4,425 / (4,784)		138,794		98,877		98,877	(39,917)			0	12,191		003	
Options—131586—129 NO OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2023	06/13/2025	99,980	99,980	4,425 / (5,993)		13,034		9,660		9,660	(3,374)			0	653		003	
Options—131794—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/30/2023	06/28/2024	3,000,000	3,000,000	4,450 / NA		64,500		3,595		3,595	(60,905)			0	12,949		003	
Options—131815—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	07/07/2023	07/05/2024	3,000,000	3,000,000	4,398 / NA		67,500		14,718		14,718	(52,782)			0	13,114		003	
Options—131860—135 NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	07/14/2023	07/12/2024	3,000,000	3,000,000	4,505 / NA		69,000		14,813		14,813	(54,187)			0	13,278		003	
Options—131861—129 NO OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	07/14/2023	07/15/2024	3,350,000	3,350,000	4,505 / 4843		153,698		97,170		97,170	(56,528)			0	14,905		003	

E06.5

STATEMENT AS OF SEPTEMBER 30, 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
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Options—131808—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/06/2023	06/28/2024	8,796,000	8,796,000	4,398 / 4509		148,120		120,627		120,627	(27,493)			0	37,966		003
Options—131975—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	07/28/2023	07/26/2024	3,000,000	3,000,000	4,582 / NA		69,000		1,424		1,424	(67,576)			0	13,599		003
Options—131884—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	07/21/2023	07/19/2024	3,000,000	3,000,000	4,536 / NA		66,000		5,771		5,771	(60,229)			0	13,439		003
Options—131830—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	07/11/2023	07/05/2024	10,608,000	10,608,000	4,420 / 4519		163,560		127,289		127,289	(36,271)			0	46,372		003
Options—132014—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	08/04/2023	08/02/2024	3,000,000	3,000,000	4,478 / NA		64,500		14,926		14,926	(49,574)			0	13,757		003
Options—132022—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/08/2023	08/02/2024	9,884,600	9,884,600	4,493 / 4603		158,708		120,327		120,327	(38,381)			0	45,326		003
Options—132095—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	08/22/2023	08/16/2024	9,191,700	9,191,700	4,377 / 4477		141,918		119,551		119,551	(22,367)			0	43,099		003
Options—132060—129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	08/15/2023	08/15/2025	100,000	100,000	4,437 / 6084		13,520		10,188		10,188	(3,332)			0	685		003
Options—132126—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/29/2023	08/23/2024	8,365,700	8,365,700	4,403 / 4509		138,757		111,835		111,835	(26,922)			0	39,652		003
Options—132061—129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	08/15/2023	08/15/2024	700,000	700,000	4,437 / 4655		20,160		10,469		10,469	(9,691)			0	3,277		003
Options—131991—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/01/2023	07/12/2024	9,869,200	9,869,200	4,486 / 4601		181,192		124,329		124,329	(56,863)			0	43,681		003
Options—131992—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/01/2023	07/19/2024	9,086,000	9,086,000	4,543 / 4639		135,020		89,022		89,022	(45,998)			0	40,703		003
Options—131993—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/01/2023	07/26/2024	10,465,000	10,465,000	4,550 / 4663		179,653		118,756		118,756	(60,897)			0	47,438		003
Options—132058—129 NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	08/15/2023	08/15/2024	3,000,000	3,000,000	4,437 / 4762		132,300		101,406		101,406	(30,894)			0	14,045		003
Options—132050—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	08/11/2023	08/09/2024	3,000,000	3,000,000	4,464 / NA		64,500		19,737		19,737	(44,763)			0	13,913		003
Options—132119—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	08/25/2023	08/23/2024	3,000,000	3,000,000	4,405 / NA		60,000		24,705		24,705	(35,295)			0	14,219		003
Options—132057—136 NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/15/2023	08/09/2024	7,136,000	7,136,000	4,460 / 4565		112,576		87,490		87,490	(25,086)			0	33,094		003
Options—132084—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	08/18/2023	08/16/2024	3,000,000	3,000,000	4,369 / NA		69,000		32,706		32,706	(36,294)			0	14,067		003
Options—132241—135 NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	09/15/2023	09/13/2024	3,000,000	3,000,000	4,450 / NA		68,100		22,471		22,471	(45,629)			0	14,668		003

STATEMENT AS OF SEPTEMBER 30, 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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Options--13232--135 - NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/22/2023	09/20/2024	3,000,000	3,000,000	4,320 / NA		60,000		37,981		37,981	(22,019)			0	14,814		003	
Options--132327--136 - NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/26/2023	09/20/2024	11,302,200	11,302,200	4,347 / 4457		177,372		167,357		167,357	(10,015)			0	55,810		003	
Options--132370--135 - NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/29/2023	09/27/2024	3,000,000	3,000,000	4,288 / NA		54,000		98,118		98,118	44,118			0	14,959		003	
Options--132145--135 - NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/01/2023	08/30/2024	3,000,000	3,000,000	4,515 / NA		63,000		6,262		6,262	(56,738)			0	14,370		003	
Options--132195--136 - NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/12/2023	09/06/2024	8,892,000	8,892,000	4,446 / 4583		181,580		144,406		144,406	(37,174)			0	43,036		003	
Options--132169--135 - NO FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/08/2023	09/06/2024	3,000,000	3,000,000	4,457 / NA		57,000		17,597		17,597	(39,403)			0	14,520		003	
Options--132240--129 - NO OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	09/15/2023	09/13/2024	2,300,014	2,300,014	4,450 / 4784		104,006		79,945		79,945	(24,061)			0	11,245		003	
Options--132258--136 - NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/19/2023	09/13/2024	11,580,400	11,580,400	4,454 / 4567		189,202		155,974		155,974	(33,228)			0	56,619		003	
Options--132159--136 - NO FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/06/2023	08/30/2024	9,466,800	9,466,800	4,508 / 4628		161,112		124,822		124,822	(36,290)			0	45,347		003	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										4,093,380	8,442,063	0	10,960,969	XXX	10,960,969	(377,015)	0	0	0	2,418,329	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										4,093,380	8,442,063	0	10,960,969	XXX	10,960,969	(377,015)	0	0	0	2,418,329	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	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	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants										4,093,380	8,442,063	0	10,960,969	XXX	10,960,969	(377,015)	0	0	0	2,418,329	XXX	XXX	
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										4,093,380	8,442,063	0	10,960,969	XXX	10,960,969	(377,015)	0	0	0	2,418,329	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	

E06.7

STATEMENT AS OF SEPTEMBER 30, 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)
Cross Currency - Asset Swaps--102694--70P - CF Non USD Private ...	Anticipatory cash flows	Sched D	Currency.....	BOA	09/27/2018	09/27/2033	19,741,500 4.3% USD / (2.87% GBP)241,334 1,455,000 3,214,996 (172,500) 0312,141	100% / 100% ..
Cross Currency - Asset Swaps--129533--70P - CF Non USD Private ...	Anticipatory cash flows	Sched D	Currency.....	DBAG	09/28/2022	09/28/2032	10,134,000 5.11% USD / (3.7% EUR)84,837 (433,000) (470,435)132,000 0152,033	100% / 100% ..
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	326,171	1,022,000	XXX	2,744,561	0	(40,500)	0	464,174	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	326,171	1,022,000	XXX	2,744,561	0	(40,500)	0	464,174	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	326,171	1,022,000	XXX	2,744,561	0	(40,500)	0	464,174	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	326,171	1,022,000	XXX	2,744,561	0	(40,500)	0	464,174	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	326,171	1,022,000	XXX	2,744,561	0	(40,500)	0	464,174	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										4,093,380	8,442,063	0	10,960,969	XXX	10,960,969	(377,015)	0	2,418,329	XXX	XXX		
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										0	0	0	0	XXX	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	XXX	XXX	
1759999999 - Totals										4,093,380	8,442,063	326,171	11,982,969	XXX	13,705,530	(377,015)	(40,500)	0	2,882,502	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)
	0003	Hedges the equity risk of a liability

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

E06.8

STATEMENT AS OF SEPTEMBER 30, 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
USZ3	1,840	184,000,000	T-Note Future - USZ3 - US LONG BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	12/29/2023	CBT - Chicago Board of Trade	08/23/2023	118.5078	113.7813	517,500				(8,696,875)	(8,696,875)	7,176,000	0005	1,000	
TYZ3	3,275	327,500,000	T-Note Future - TYZ3 - US 10 YR NOTE - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	12/29/2023	CBT - Chicago Board of Trade	08/23/2023	109.5000	108.0625	665,197				(4,707,813)	(4,707,813)	6,550,000	0005	1,000	
WNZ3	1,545	154,500,000	T-Note Future - WNZ3 - US ULTRA BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	12/29/2023	CBT - Chicago Board of Trade	08/23/2023	125.1319	118.6875	579,394				(9,956,578)	(9,956,578)	9,270,000	0005	1,000	
1569999999. Subtotal - Long Futures - Other												0	0	0	0	(23,361,265)	(23,361,265)	22,996,000	XXX	XXX	
1579999999. Subtotal - Long Futures												0	0	0	0	(23,361,265)	(23,361,265)	22,996,000	XXX	XXX	
ESZ3	1,225	264,936,875	Index Future - ESZ3 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	12/15/2023	CME - Chicago Mercantile Exchange	09/14/2023	4,517.6800	4,325.5000	735,000				11,771,025	11,771,025	13,720,000	0003	50	
FAZ3	155	39,066,200	Index Future - FAZ3 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	12/15/2023	CME - Chicago Mercantile Exchange	09/14/2023	2,589.1026	2,520.4000	170,503				1,064,890	1,064,890	2,232,000	0003	100	
MFSZ3	960	97,992,000	Index Future - MFSZ3 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	12/15/2023	NYL - NYSE Liffe U.S.	09/14/2023	2,125.7833	2,041.5000	340,800				4,045,600	4,045,600	3,614,832	0003	50	
RTYZ3	750	67,447,500	Index Future - RTYZ3 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	12/15/2023	NYF - ICE Futures U.S.	09/14/2023	1,860.6035	1,798.6000	393,750				2,325,132	2,325,132	4,650,000	0003	50	
1639999999. Subtotal - Short Futures - Other												0	0	0	0	19,206,647	19,206,647	24,216,832	XXX	XXX	
1649999999. Subtotal - Short Futures												0	0	0	0	19,206,647	19,206,647	24,216,832	XXX	XXX	
1679999999. Subtotal - SSAP No. 108 Adjustments												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	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other												0	0	0	0	(4,154,618)	(4,154,618)	47,212,832	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals												0	0	0	0	(4,154,618)	(4,154,618)	47,212,832	XXX	XXX	

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	854,847	2,547,297	3,402,144
Total Net Cash Deposits	854,847	2,547,297	3,402,144

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

STATEMENT AS OF SEPTEMBER 30, 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
0005	Hedges the interest rate risk of a liability

STATEMENT AS OF SEPTEMBER 30, 2023 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		3,402,143		3,402,143	3,402,143		3,402,143	47,212,832	47,212,832
BANK OF AMERICA N.A.	Y	Y	3,437,855		5,676,693	0	2,238,838	7,436,689	0	3,998,834	1,348,021	1,348,021
DEUTSCHE BANK A.G.	Y	Y				(432,999)	0		(470,435)	0	152,033	
CREDIT SUISSE INTERNATIONAL	Y	Y	2,545,000		2,559,168		14,168	2,559,169		14,169	365,183	365,183
0299999999 - Total NAIC 1 Designation			5,982,855	0	8,235,861	(432,999)	2,253,006	9,995,858	(470,435)	4,013,003	1,865,237	1,713,204
BARCLAYS BANK	Y	Y			4,180,108		4,180,108	4,180,108		4,180,108	1,017,265	1,017,265
0399999999 - Total NAIC 2 Designation			0	0	4,180,108	0	4,180,108	4,180,108	0	4,180,108	1,017,265	1,017,265
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			5,982,855	0	15,818,112	(432,999)	9,835,257	17,578,109	(470,435)	11,595,254	50,095,334	49,943,301
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					15,818,112	(433,000)						

STATEMENT AS OF SEPTEMBER 30, 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 Debt	02377LAA2		1,545,548.07	1,793,000	1,793,000	1,793,000	02/15/2032	I
CREDIT SUISSE INTERNATIONAL Debt	126408GH0		5,479,878.60	5,355,000	5,317,830	5,317,830	10/01/2036	I
DEUTSCHE BANK Debt	87612EAF3		1,859,760.50	1,693,000	1,808,755	1,808,755	07/15/2031	V
BANK OF AMERICA Debt	912810RB6		1,108,037.12	1,471,100	1,347,245	1,347,245	05/15/2043	I
0199999999 - Total				10,312,100	10,266,830	10,266,830	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	2,545,000	2,545,000	XXX		V
BANK OF AMERICA Treasury		912828-29-4	T 1 1/2 02/15/30	126,356	152,000	XXX	02/15/2030	V
BANK OF AMERICA Treasury		91282C-CB-5	T 1 5/8 05/15/31	2,017,088	2,465,000	XXX	05/14/2031	V
BANK OF AMERICA Treasury		912828-YB-0	T 1 5/8 08/15/29	1,294,410	1,521,000	XXX	08/15/2029	V
0299999999 - Total				5,982,855	6,683,000	XXX	XXX	XXX

E09

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 SEPTEMBER 30, 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					(68,054,390)	(79,725,827)	(71,386,323)	.XXX.
Bank of N.T. Butterfield & Son Ltd. Hamilton, Bermuda					2,571,512	2,599,555	2,645,692	.XXX.
Deutsche Bank Trust Company Americas New York, New York					582,966	610,799	360,582	.XXX.
Federal Home Loan Bank of Atlanta Atlanta, GA					591,290	286,971	288,163	.XXX.
Fifth Third Bank Cincinnati, OH					2,021,051	1,283,430	2,535,638	.XXX.
JP Morgan Chase Bank New York, New York					(123,328)	(7,424,370)	(340,367)	.XXX.
The Bank of New York Mellon .. New York, New York					3,757,464	1,791,651	3,789,045	.XXX.
Wells Fargo Bank, NA San Francisco, CA					807,026	721,810	917,609	.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	(57,846,409)	(79,855,981)	(61,189,961)	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	(57,846,409)	(79,855,981)	(61,189,961)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	(57,846,409)	(79,855,981)	(61,189,961)	XXX

STATEMENT AS OF SEPTEMBER 30, 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		09/28/2023	0.000		51,966,286	0	81
316175-50-4	FIDELITY INSTIT TREASURY I GLAIC 140135		09/08/2023	0.000		12,480,000	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		09/26/2023	0.000		43,868,983	0	156,963
857492-55-7	STATE STREET INSTITUTIONAL TRE		09/18/2023	0.000		77,806,000	0	0
261908-10-7	DREYFUS TRSY OBLIG CASH MGMT CL INS		09/30/2023	0.000		6,676,755	0	0
316175-50-4	FIDELITY FIMM FUNDS - GOVT PORT INSTL CL		09/30/2023	0.000		21,032,041	0	739,767
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					213,830,065	0	896,811
8609999999	Total Cash Equivalents					213,830,065	0	896,811

E 14