



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

GENWORTH MORTGAGE INSURANCE CORPORATION

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 38458 Employer's ID Number 31-0985858

Organized under the Laws of North Carolina, State of Domicile or Port of Entry NC

Country of Domicile United States of America

Incorporated/Organized 05/12/1980 Commenced Business 05/30/1980

Statutory Home Office 8325 Six Forks Road Raleigh, NC, US 27615
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 8325 Six Forks Road
(Street and Number) Raleigh, NC, US 27615
(City or Town, State, Country and Zip Code) 919-846-4100
(Area Code) (Telephone Number)

Mail Address 8325 Six Forks Road Raleigh, NC, US 27615
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8325 Six Forks Road
(Street and Number) Raleigh, NC, US 27615
(City or Town, State, Country and Zip Code) 919-846-4100
(Area Code) (Telephone Number)

Internet Website Address www.enactmi.com

Statutory Statement Contact Sandra Held Reese 919-846-4125
(Name) (Area Code) (Telephone Number)
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OFFICERS

Chairperson of the Board, President & Chief Executive Officer Rohit Gupta
Executive Vice President, General Counsel & Secretary Evan Scott Stolove
Executive Vice President, Chief Financial Officer & Treasurer Hardin Dean Mitchell

OTHER

Michael Paul Derstine, EVP & Chief Risk Officer Duane Scott Duncan, SVP Brian Michael Gould #, EVP & Chief Operations Officer
Kevin Francis McMahon, SVP Daniel Joseph Sheehan IV, SVP & Chief Investment Officer Susan Gumm Sullivan, SVP
Matthew Robert Young, SVP Officer

DIRECTORS OR TRUSTEES

Michael Paul Derstine Brian Michael Gould # Rohit Gupta
Kevin Francis McMahon Hardin Dean Mitchell Evan Scott Stolove
Matthew Robert Young

State of North Carolina SS:
County of Wake

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.

Rohit Gupta
Chairperson of the Board, President & Chief Executive Officer
Evan Scott Stolove
Executive Vice President, General Counsel & Secretary
Hardin Dean Mitchell
Executive Vice President, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 5th day of November 2021
Jill M. Anse

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



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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	5,157,053,073		5,157,053,073	4,702,111,033
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	3,000	3,000		
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)	779,505		779,505	
5. Cash (\$11,777,207), cash equivalents (\$120,816,000) and short-term investments (\$12,499,646)	145,092,853		145,092,853	121,833,172
6. Contract loans (including \$ premium notes)				
7. Derivatives				
8. Other invested assets	2,238,939		2,238,939	2,240,055
9. Receivables for securities	250,543	222,234	28,309	
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,305,417,913	225,234	5,305,192,679	4,826,184,260
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	31,020,096		31,020,096	29,103,527
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	43,292,861		43,292,861	46,393,901
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies	599,995		599,995	
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	195,341		195,341	594,810
18.2 Net deferred tax asset	639,813,124	603,152,238	36,660,886	38,026,280
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	11,795,895	11,072,823	723,072	460,613
21. Furniture and equipment, including health care delivery assets (\$)	358,846	358,846		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	440,209		440,209	588,565
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	8,975,576	8,539,413	436,163	267,906
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,041,909,856	623,348,554	5,418,561,302	4,941,619,862
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	6,041,909,856	623,348,554	5,418,561,302	4,941,619,862
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Prepaid expenses	8,538,954	8,538,954		
2502. Amounts receivable	436,622	459	436,163	267,906
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,975,576	8,539,413	436,163	267,906

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$101,706,432)	636,006,188	545,231,614
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	12,305,077	10,404,699
4. Commissions payable, contingent commissions and other similar charges		
5. Other expenses (excluding taxes, licenses and fees)	32,279,863	30,642,818
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	4,079,926	6,186,850
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	254,450,271	306,717,723
10. Advance premium	695	1,573
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	(4,002,043)	4,730,453
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	33,472,036	24,543,616
15. Remittances and items not allocated	2,457,419	7,188,592
16. Provision for reinsurance (including \$ certified)		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	7,432,705	12,464,297
20. Derivatives		
21. Payable for securities	19,306,001	
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,913,025,239	2,517,993,107
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,910,813,377	3,466,105,342
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	3,910,813,377	3,466,105,342
29. Aggregate write-ins for special surplus funds		
30. Common capital stock	4,288,747	4,288,747
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	1,274,405,547	1,274,405,547
35. Unassigned funds (surplus)	229,053,631	196,820,226
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		
36.2 shares preferred (value included in Line 31 \$)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,507,747,925	1,475,514,520
38. Totals (Page 2, Line 28, Col. 3)	5,418,561,302	4,941,619,862
DETAILS OF WRITE-INS		
2501. Statutory contingency reserve	2,912,709,265	2,517,768,221
2502. Checks pending escheatment	315,974	224,886
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,913,025,239	2,517,993,107
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$737,511,372)	789,778,791	753,533,920	1,019,580,418
1.2 Assumed (written \$103,265)	103,298	147,293	188,392
1.3 Ceded (written \$53,150,213)	53,150,213	33,585,947	49,083,100
1.4 Net (written \$684,464,424)	736,731,876	720,095,266	970,685,710
DEDUCTIONS:			
2. Losses incurred (current accident year \$101,846,973):			
2.1 Direct	112,858,592	281,622,567	367,576,353
2.2 Assumed	(182,931)	94,090	(121,724)
2.3 Ceded			
2.4 Net	112,675,661	281,716,657	367,454,629
3. Loss adjustment expenses incurred	6,781,536	9,036,387	12,340,306
4. Other underwriting expenses incurred	178,573,405	156,727,483	218,468,403
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	298,030,602	447,480,527	598,263,338
7. Net income of protected cells			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	438,701,274	272,614,739	372,422,372
INVESTMENT INCOME			
9. Net investment income earned	104,529,170	96,210,432	130,726,988
10. Net realized capital gains (losses) less capital gains tax of \$1,717,939	(4,367,359)	(2,091,588)	(3,837,597)
11. Net investment gain (loss) (Lines 9 + 10)	100,161,811	94,118,844	126,889,391
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)			
13. Finance and service charges not included in premiums			
14. Aggregate write-ins for miscellaneous income	1,010,772	527,611	544,449
15. Total other income (Lines 12 through 14)	1,010,772	527,611	544,449
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	539,873,857	367,261,194	499,856,212
17. Dividends to policyholders			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	539,873,857	367,261,194	499,856,212
19. Federal and foreign income taxes incurred	112,098,819	68,241,864	98,319,282
20. Net income (Line 18 minus Line 19)(to Line 22)	427,775,038	299,019,330	401,536,930
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,475,514,520	1,555,512,396	1,555,512,396
22. Net income (from Line 20)	427,775,038	299,019,330	401,536,930
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$423,922	1,594,756	(4,679,462)	(1,726,037)
25. Change in net unrealized foreign exchange capital gain (loss)	(308,904)	40,088	15,202
26. Change in net deferred income tax	83,034,352	79,057,684	104,893,193
27. Change in nonadmitted assets	(84,920,793)	(75,595,688)	(98,470,160)
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(394,941,044)	(376,840,606)	(486,247,004)
38. Change in surplus as regards policyholders (Lines 22 through 37)	32,233,405	(78,998,654)	(79,997,876)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,507,747,925	1,476,513,742	1,475,514,520
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. Miscellaneous income	1,010,772	527,611	544,449
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	1,010,772	527,611	544,449
3701. Contribution to statutory contingency reserve	(394,941,044)	(376,840,606)	(509,884,405)
3702. Withdrawal from statutory contingency reserve			22,875,852
3703. Ten-year release of statutory contingency reserve			761,549
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(394,941,044)	(376,840,606)	(486,247,004)

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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	683,923,421	674,274,106	893,261,981
2. Net investment income	103,723,805	90,955,437	125,754,502
3. Miscellaneous income	1,010,772	527,611	544,449
4. Total (Lines 1 to 3)	788,657,998	765,757,154	1,019,560,932
5. Benefit and loss related payments	21,863,773	46,475,928	52,707,294
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	183,924,442	167,106,043	222,938,027
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$421,374 tax on capital gains (losses)	113,417,289	10,990	63,698,608
10. Total (Lines 5 through 9)	319,205,504	213,592,961	339,343,929
11. Net cash from operations (Line 4 minus Line 10)	469,452,494	552,164,193	680,217,003
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	741,584,781	593,515,406	788,344,578
12.2 Stocks			
12.3 Mortgage loans			
12.4 Real estate		5,709,053	7,352,543
12.5 Other invested assets			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			17,901
12.7 Miscellaneous proceeds			15,202
12.8 Total investment proceeds (Lines 12.1 to 12.7)	741,584,781	599,224,459	795,730,224
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,198,536,917	1,536,256,943	1,922,464,964
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate	816,819	807,167	807,167
13.5 Other invested assets			
13.6 Miscellaneous applications	(19,063,062)	(40,056,181)	
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,180,290,674	1,497,007,929	1,923,272,131
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(438,705,893)	(897,783,470)	(1,127,541,907)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(7,486,920)	(404,555)	11,345,172
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(7,486,920)	(404,555)	11,345,172
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)	23,259,681	(346,023,832)	(435,979,732)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	121,833,172	557,812,904	557,812,904
19.2 End of period (Line 18 plus Line 19.1)	145,092,853	211,789,072	121,833,172

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

20.0001. Non-cash - interest capitalization (Line 2)	(239,264)		
20.0002. Non-cash - interest capitalization (Line 13.1)	(239,264)		
20.0003. Non-cash exchange - bonds (Line 12.1)	(59,237,592)	(60,298,730)	(90,834,809)
20.0004. Non-cash exchange - bonds (Line 13.1)	(59,237,592)	(60,298,730)	(90,834,809)

NOTES TO FINANCIAL STATEMENTS

Note 1. - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of Genworth Mortgage Insurance Corporation (the "Company") have been prepared on the basis of accounting practices prescribed by the North Carolina Department of Insurance ("NCDOI"). The state of North Carolina requires insurance companies domiciled in the state of North Carolina to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the NCDOI.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
1. State Basis (Page 4, Line 20, Columns 1&3)	XXX	XXX	XXX	\$ 427,775,038	\$ 401,536,930
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	\$ 427,775,038	\$ 401,536,930
SURPLUS					
5. State Basis (Page 3, Line 37, Columns 1&2)	XXX	XXX	XXX	\$ 1,507,747,925	\$ 1,475,514,520
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	\$ 1,507,747,925	\$ 1,475,514,520

B. No significant change.

C. Accounting Policies

Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the modified scientific method, except where NAIC designation has fallen to 3 or below and the fair value has fallen below amortized cost, in which case they are stated 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 charges. In such instances, the prospective method is used.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company's ability to continue as a going concern.

Note 2. - Accounting Changes and Corrections of Errors

No significant change.

Note 3. - Business Combinations and Goodwill

No significant change.

Note 4. - Discontinued Operations

No significant change.

Note 5. - Investments

A. - C. No significant change.

D. Loan-Backed Securities

1. Prepayment assumptions for single-class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. The Company does not hold any securities for which other-than-temporary impairment has been recognized.

3. The Company does not hold any securities for which other-than-temporary impairment has been recognized.

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months\$1,174,270

2. 12 Months or Longer\$24,263

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

1. Less than 12 Months\$255,275,034

2. 12 Months or Longer\$3,725,737

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 judgements 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. - L. No significant change.
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NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments
None

N. Offsetting and Netting of Assets and Liabilities
None

O. The financial statements shall disclose the reporting entity's share of the cash pool by asset type
None

Note 6. - Joint Ventures, Partnerships and Limited Liability Companies
No significant change.

Note 7. - Investment Income
No significant change.

Note 8. - Derivative Instruments
No significant change.

Note 9. - Income Taxes
No significant change.

Note 10. - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No significant change.

Note 11. - Debt
None

Note 12. - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
A. Defined Benefit Plans
The ultimate parent sponsors a defined contribution pension plan and a postretirement health care benefit plan covering substantially all employees of the Company.

B. - I. No significant change.

Note 13. - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
A. - B. No significant change.

C. - F. Dividends and Restrictions
Under the private mortgage insurer eligibility requirements ("PMIERs"), the Company is subject to operational and financial requirements that private mortgage insurers must meet in order to remain eligible to insure loans that are purchased by the government-sponsored enterprises ("GSEs"). On June 29, 2020, the GSEs issued the "PMIERs Amendment." In September 2020, the GSEs issued an amended and restated version of the PMIERs Amendment that became effective retroactively on June 30, 2020, and included a new reporting requirement that became effective on December 31, 2020. On December 4, 2020, the GSEs issued a revised and restated version of the PMIERs Amendment that revised and replaced the version issued in September 2020. The December 4, 2020, version extended the application of reduced PMIERs capital factors to each non-performing loan that has an initial missed monthly payment occurring on or after March 1, 2020, and prior to April 1, 2021, and extended the capital preservation period from March 31, 2021, to June 30, 2021. On June 30, 2021, the GSEs issued a revised and restated version of the PMIERs Amendment that replaced the version issued on December 4, 2020. The June 30, 2021, version allows loans that enter a forbearance plan due to a coronavirus pandemic ("COVID-19") hardship on or after April 1, 2021, to remain eligible for extended application of the reduced PMIERs capital factor for as long as the loan remains in forbearance. The June 30, 2021, version also extends the capital preservation period through December 31, 2021, with certain exceptions, as described below.

The PMIERs Amendment implemented both permanent and temporary revisions to PMIERs. For loans that became non-performing due to a COVID-19 hardship, PMIERs was temporarily amended with respect to each non-performing loan that (i) has an initial missed monthly payment occurring on or after March 1, 2020, and prior to April 1, 2021, or (ii) is subject to a forbearance plan granted in response to a financial hardship related to COVID-19, the terms of which are materially consistent with terms of forbearance plans offered by the GSEs. The risk-based required asset amount factor for the non-performing loan will be the greater of (a) the applicable risk-based required asset amount factor for a performing loan were it not delinquent, and (b) the product of a 0.30 multiplier and the applicable risk-based required asset amount factor for a non-performing loan. In the case of (i) above, absent the loan being subject to a forbearance plan described in (ii) above, the 0.30 multiplier will be applicable for no longer than three calendar months beginning with the month in which the loan became a non-performing loan due to having missed two monthly payments. Loans subject to a forbearance plan described in (ii) above include those that are either in a repayment plan or loan modification trial period following the forbearance plan unless reported to the approved insurer that the loan is no longer in such forbearance plan, repayment plan, or loan modification trial period. The PMIERs Amendment also imposed temporary capital preservation provisions through December 31, 2021, that require an approved insurer to meet certain PMIERs minimum required assets buffers (150% in the third quarter of 2021 and 115% in the fourth quarter of 2021) or otherwise obtain prior written GSE approval before paying any dividends, pledging or transferring assets to an affiliate or entering into any new, or altering any existing, arrangements under tax sharing and intercompany expense-sharing agreements, even if such insurer had a surplus of available assets. In addition, the PMIERs Amendment imposes permanent revisions to the risk-based required asset amount factor for non-performing loans for properties located in future Federal Emergency Management Agency ("FEMA") Declared Major Disaster Areas eligible for individual assistance.

In September 2020, the GSEs imposed certain restrictions (the "GSE Restrictions") with respect to the Company's capital. The GSE Restrictions will remain in effect until the following collective ("GSE Conditions") are met: (a) approval of Company's plan to secure additional capital, if needed, (b) the Company obtains "BBB+/"Baa1" (or higher) rating from Standard & Poor's Financial Services, LLC, Moody's Investors Service, Inc. or Fitch Ratings, Inc. for two consecutive quarters and (c) Genworth Financial, Inc. ("Genworth") achieves certain financial metrics. Prior to the satisfaction of the GSE Conditions, the GSE Restrictions require:

- the Company to maintain 115% of PMIERs minimum required assets through 2021, 120% during 2022 and 125% thereafter;
- Enact Holdings, Inc. ("EHI") (formerly known as Genworth Mortgage Holdings, Inc.) to retain \$300 million of its holding company cash that can be drawn down exclusively for its debt service or to contribute to the Company to meet their regulatory capital needs including PMIERs; and
- written approval must be received from the GSEs prior to any additional debt issuance by either the Company or EHI.

As of September 30, 2021, the Company had estimated available assets of \$5,126 million against \$2,839 million net required assets under PMIERs compared to available assets of \$4,926 million against \$2,985 million net required assets as of June 30, 2021. The sufficiency ratio as of September 30, 2021, was 181% or \$2,287 million above the published PMIERs requirements, compared to 165% or \$1,941 million above the published PMIERs requirements as of June 30, 2021. PMIERs sufficiency is based on the published requirements applicable to private mortgage insurers and does not give effect to the GSE Restrictions imposed on the Company. The increase in the PMIERs sufficiency was driven in part by the completion of an insurance linked notes transaction, which added \$372 million of additional PMIERs capital credit as of September 30, 2021, elevated lapse driven by prevailing low interest rates, business cash flows and lower delinquencies, partially offset by elevated new insurance written and amortization of our reinsurance transactions executed prior to the third quarter of 2021. The Company's PMIERs required assets as of September 30, 2021, and June 30, 2021, benefited from the application of a 0.30 multiplier applied to the risk-based required asset amount factor for certain non-performing loans. The application of the 0.30 multiplier to all eligible delinquencies provided \$570 million of benefit to the Company's September 30, 2021, PMIERs required assets compared to \$760 million of benefit as of June 30, 2021. These amounts are gross of any incremental reinsurance benefit from the elimination of the 0.30 multiplier.

G. - M. No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 14. - Liabilities, Contingencies and Assessments

A. Contingent Commitments

As of September 30, 2021, the Company committed to purchase \$30,000,000 in non-affiliated private placement securities from the following issuers:

UNITED ILLUMINATING CO=\$23,000,000
EVOLUTION MINING FINANCE PTY LTD=\$4,000,000
NORTHERN ILLINOIS GAS COMPANY=\$3,000,000

B - F. No significant change.

G. Other Contingencies

As of September 30, 2021, the Company had admitted assets of \$43,292,861 in uncollected premiums. The portion due from controlled or controlling persons is \$0. The Company routinely assesses the collectability of these receivables and provides an allowance for anticipated uncollectible premiums. This allowance is reflected in the admitted asset balance as of September 30, 2021.

The Company had no material noninsurance contingencies as of September 30, 2021.

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

A. No significant change.

B. Transfers 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

No significant change.

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

No significant change.

Note 20. - Fair Value Measurements

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, 2021:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds	\$ —	\$ 26,163,910	\$ 5,979,234	\$ —	\$ 32,143,144
Total assets at fair value/NAV	\$ —	\$ 26,163,910	\$ 5,979,234	\$ —	\$ 32,143,144

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, 2021:

Description	Beginning balance as of July 1, 2021	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in net income (loss)	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of September 30, 2021
Bonds	\$ 2,217,878	\$ 4,318,258	\$ —	\$ —	\$ (247,534)	\$ —	\$ —	\$ —	\$ (309,368)	\$ 5,979,234
Total Assets	\$ 2,217,878	\$ 4,318,258	\$ —	\$ —	\$ (247,534)	\$ —	\$ —	\$ —	\$ (309,368)	\$ 5,979,234

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.

B. Other Fair Value Disclosures

None

C. Aggregate Fair Value for All Financial Instruments

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of September 30, 2021:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (CV)
Bonds	\$ 5,323,292,813	\$ 5,157,053,073	\$ —	\$ 5,040,886,887	\$ 282,405,926	\$ —	\$ —
Surplus notes nonaffiliates	3,107,645	2,238,939	—	3,107,645	—	—	—
Cash equivalents and short-term investments	133,315,646	133,315,646	120,816,000	12,499,646	—	—	—
Total assets	\$ 5,459,716,104	\$ 5,292,607,658	\$ 120,816,000	\$ 5,056,494,178	\$ 282,405,926	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

The following tables set forth the Company's assets' Fair Value, Admitted Amount and Level of Fair Value Amounts as of December 31, 2020:

Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (CV)
Bonds	\$ 4,962,278,859	\$ 4,702,111,033	\$ —	\$ 4,733,371,873	\$ 228,906,986	\$ —	\$ —
Surplus notes nonaffiliates	3,170,950	2,240,055	—	3,170,950	—	—	—
Cash equivalents and short-term investments	113,559,833	113,559,833	113,559,833	—	—	—	—
Total assets	\$ 5,079,009,642	\$ 4,817,910,921	\$ 113,559,833	\$ 4,736,542,823	\$ 228,906,986	\$ —	\$ —

D. Financial Instruments Where Fair Value Not Practical
None

Note 21. - Other Items

A. - B. No significant change.

C. Other Disclosures

On October 21, 2016, Genworth entered into an agreement and plan of merger (the "Merger Agreement") with Asia Pacific Global Capital Co., Ltd., a limited liability company incorporated in the People's Republic of China and a subsidiary of China Oceanwide, and Asia Pacific Global Capital USA Corporation ("Merger Sub"), a Delaware corporation and a direct, wholly-owned subsidiary of Asia Pacific Insurance USA Holdings LLC ("Asia Pacific Insurance"), which is a Delaware limited liability company and owned by China Oceanwide, pursuant to which, subject to the terms and conditions set forth therein, Merger Sub would merge with and into Genworth with Genworth surviving the merger as a direct, wholly-owned subsidiary of Asia Pacific Insurance.

On January 4, 2021, Genworth announced that an extension of the then current December 31, 2020, Merger Agreement end date would not be sought given uncertainty around the completion and timing of the remaining steps required to close the transaction. The Merger Agreement between Genworth and China Oceanwide remained in effect at that time, although either party was able to terminate the Merger Agreement. On April 6, 2021, Genworth's Board of Directors determined to terminate the Merger Agreement, based on its belief that China Oceanwide would not be able to close the transaction within a reasonable timeframe and in order for Genworth to pursue its strategic plan without restriction and without uncertainty regarding its ultimate ownership.

The United States economy and consumer confidence improved in the third quarter of 2021 compared to the second quarter of 2021. The unemployment rate has continued to decrease since the beginning of COVID-19 and was 4.8% in September 2021. While this is elevated compared to the pre-COVID-19 level of 3.5% in February 2020, it has steadily decreased from a peak of 14.8% in April 2020. Even after the continued recovery in the third quarter of 2021, the number of unemployed Americans stands at approximately 7.7 million, which is 2.0 million higher than in February 2020.

COVID-19 continued to affect the Company's financial results in the third quarter of 2021 but to a lesser extent than in the second quarter of 2021 as the Company experienced elevated, but declining, servicer reported forbearance. While new delinquencies increased during the third quarter of 2021, the magnitude was inline with historical seasonal trends and the third quarter of 2021 new delinquency rate of 0.8% remained consistent with pre-pandemic levels.

The future impact of COVID-19 on the Company's future business results is difficult to predict. Given the maximum length of forbearance plans, the resolution of a delinquency in a plan may not be known for several quarters. While the Company continues to monitor regulatory and government actions and the resolutions of forbearance delinquencies, it is possible COVID-19 could have a significant adverse impact on its future results of operations and financial condition.

On February 4, 2021, the Company executed an excess of loss reinsurance transaction with a panel of reinsurers, which will provide up to \$210.4 million of reinsurance coverage on a portion of current and expected new insurance written for the 2021 book year, effective January 1, 2021.

On March 2, 2021, the Company obtained \$495.0 million of excess of loss reinsurance coverage from Triangle Re 2021-1 Ltd. ("Triangle Re 2021-1") on a portfolio of existing seasoned mortgage insurance policies written from January 2014 through December 2018 and from October 2019 through December 2019. In connection with entering into the reinsurance agreement with Triangle Re 2021-1, the Company believes that the risk transfer requirements for reinsurance accounting were met as Triangle Re 2021-1 is assuming significant insurance risk and a reasonable possibility of significant loss. Triangle Re 2021-1 reinsurance coverage is derived by applying a reinsurance cession percentage to the MI coverage for each loan to get to an Aggregate Exposed Principal Balance ("AEPB"). This AEPB accounts for any existing reinsurance and ensures the Company retains a minimum 5% vertical risk retention on each loan. For the reinsurance coverage, the Company retains the first layer of aggregate losses up to \$212.1 million. Triangle Re 2021-1 provides 100.0% reinsurance coverage for losses above the Company's retained first layer up to \$495.0 million.

On April 16, 2021, the Company obtained \$302.7 million of excess of loss reinsurance coverage from Triangle Re 2021-2 Ltd. ("Triangle Re 2021-2") on a portfolio of existing mortgage insurance policies written from September 2020 through December 2020. In connection with entering into the reinsurance agreement with Triangle Re 2021-2, the Company believes that the risk transfer requirements for reinsurance accounting were met as Triangle Re 2021-2 is assuming significant insurance risk and a reasonable possibility of significant loss. For the reinsurance coverage, the Company retains the first layer of aggregate losses up to \$188.6 million. Triangle Re 2021-2 provides 76.0% reinsurance coverage for losses above the Company's retained first layer up to \$302.7 million.

In May 2021, the Company's indirect parent, Genworth Mortgage Holdings, Inc., changed its name to Enact Holdings, Inc. ("EHI"). Additionally, in June 2021, the Company's direct parent, Genworth Mortgage Holdings, LLC, changed its name to Enact Mortgage Holdings, LLC.

In July 2021, the Company received approval from the NCDOL, its domestic regulator, for a dividend of \$200 million to be distributed by year-end 2021. The Company continues to assess the economic and business conditions, including the resolution of forbearance related delinquencies, in support of a fourth quarter dividend.

On September 2, 2021, the Company obtained \$371.5 million of excess of loss reinsurance coverage from Triangle Re 2021-3 Ltd. ("Triangle Re 2021-3") on a portfolio of existing mortgage insurance policies written from January 2021 through June 2021. In connection with entering into the reinsurance agreement with Triangle Re 2021-3, the Company believes that the risk transfer requirements for reinsurance accounting were met as Triangle Re 2021-3 is assuming significant insurance risk and a reasonable possibility of significant loss. At closing, the Company retains the first layer of aggregate losses up to \$303.5 million. Triangle Re 2021-3 provides 72% reinsurance coverage for losses above our retained layer up to \$371.5 million.

On September 15, 2021, EHI priced the initial public offering ("IPO") of its common stock, which resulted in the issuance and sale of 13,310,400 shares of common stock at the IPO price of \$19.00 per common share. All shares were offered by the selling stockholder, Genworth Holdings, Inc. ("Genworth Holdings"), a wholly owned subsidiary of Genworth. In addition to the shares sold in the IPO, 14,655,600 common shares were sold in a concurrent private sale ("Private Sale") at a price per share of \$17.86, which is equal to the IPO price less the underwriting discount share. Genworth Holdings also granted the underwriters a 30-day option to purchase up to an additional 1,996,560 common shares ("Over-Allotment Option") at the IPO price less the underwriting discount. On September 16, 2021, the underwriters exercised their option to purchase all 1,996,560 common shares permitted under the terms of the underwriting agreement. The IPO, Private Sale and Over-Allotment Option (collectively the "Offering") closed on September 20, 2021, and Genworth Holdings retained all net proceeds from the Offering. Following the completion of the Offering, Genworth Holdings beneficially own approximately 81.6% of the common shares of EHI.

D. - F. No significant change.

NOTES TO FINANCIAL STATEMENTS

G. Insurance-Linked Securities (ILS) Contracts

	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
Management of Risks Related To:		
1. Directly Written Insurance Risks		
a. ILS Contracts as Issuer	— \$	—
b. ILS Contracts as Ceded Insurer	5 \$	1,401,474,401
c. ILS Contracts as Counterparty	— \$	—
2. Assumed Insurance Risks		
a. ILS Contracts as Issuer	— \$	—
b. ILS Contracts as Ceded Insurer	— \$	—
c. ILS Contracts as Counterparty	— \$	—

H. No significant change.

Note 22. - Events Subsequent

None. Subsequent events have been considered through November 8, 2021.

Note 23. - Reinsurance

No significant change.

Note 24. - Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. - E. No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk-sharing provisions? NO

Note 25. - Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$555,636,313. For the nine months ended September 30, 2021, \$25,185,548 was paid for incurred loss and loss adjustment expenses attributable to insured events of prior years. Prior year reserves decreased \$22,329 due to foreign currency translations. Reserves remaining for prior years are now \$544,873,393 as a result of re-estimation of unpaid loss and loss adjustment expenses. Therefore, there was a \$14,444,957 unfavorable prior year development from December 31, 2020, to September 30, 2021. The change is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

Note 26. - Intercompany Pooling Arrangements

No significant change.

Note 27. - Structured Settlements

No significant change.

Note 28. - Health Care Receivables

No significant change.

Note 29. - Participating Policies

No significant change.

Note 30. - Premium Deficiency Reserves

No significant change.

Note 31. - High Deductibles

No significant change.

Note 32. - Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33. - Asbestos/Environmental Reserves

No significant change.

Note 34. - Subscriber Savings Accounts

No significant change.

Note 35. - Multiple Peril Corp Insurance

No significant change.

Note 36. - Financial Guaranty Insurance

None

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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 [☒]
- 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 [☒]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

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

Yes [☒] No [☐]
- 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.

1276520
- 4.1

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

If yes, complete and file the merger history data file with the NAIC.

Yes [☐] No [☒]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
- 6.1

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

12/31/2016
- 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.

12/31/2016
- 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).

01/31/2018
- 6.4

By what department or departments?
North Carolina Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☒] No [☐] N/A [☐]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☒] 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 [☒]
- 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 [☒]
- 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 [☐] No [☒]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ 70,837

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:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 3,000	\$ 3,000
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,000	\$ 3,000
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 [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [] No [] N/A []
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.

\$

16.2

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

\$

16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

- 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 [] No [X]

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]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [] N/A [X]
2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]
- 4.2

If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL										

5.

Operating Percentages:
- 5.1

A&H loss percent

%
- 5.2

A&H cost containment percent

%
- 5.3

A&H expense percent excluding cost containment expenses

%
- 6.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date\$.....
- 6.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date\$.....
7.

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

Yes [X] No []
- 7.1

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 []

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

			1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
				2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
States, etc.			(a)	To Date	To Date	To Date	To Date	To Date	To Date
1.	Alabama	AL	L	11,552,335	10,370,972	256,942	679,695	6,561,011	5,384,899
2.	Alaska	AK	L	1,360,553	1,368,146	20,330	277,373	1,386,769	756,574
3.	Arizona	AZ	L	27,858,859	24,424,751	177,138	597,946	14,046,201	10,473,660
4.	Arkansas	AR	L	3,764,856	3,825,679	148,513	457,948	2,359,913	1,780,699
5.	California	CA	L	78,712,152	72,730,802	383,913	1,557,082	71,456,193	51,331,511
6.	Colorado	CO	L	15,213,973	13,194,917	72,069	25,119	8,114,753	5,488,636
7.	Connecticut	CT	L	11,850,955	11,098,619	550,036	1,092,262	10,829,016	8,378,853
8.	Delaware	DE	L	2,584,012	2,413,224	211,276	380,202	2,252,835	1,430,140
9.	District of Columbia	DC	L	1,570,735	1,457,999	78,208	(1,872)	2,143,054	1,077,169
10.	Florida	FL	L	53,864,193	47,471,581	3,155,781	6,503,898	57,906,078	46,435,466
11.	Georgia	GA	L	23,773,391	21,599,342	384,883	1,076,629	21,642,019	15,204,319
12.	Hawaii	HI	L	2,130,482	1,418,580	78,943	493,056	4,048,957	2,943,915
13.	Idaho	ID	L	3,302,029	2,807,850	35,887	229,256	1,328,013	1,083,868
14.	Illinois	IL	L	38,148,811	36,793,696	2,003,215	4,256,059	36,871,589	27,195,623
15.	Indiana	IN	L	17,644,150	17,418,268	381,887	509,102	8,969,511	6,620,787
16.	Iowa	IA	L	4,909,074	4,294,602	202,326	386,889	1,729,153	1,303,662
17.	Kansas	KS	L	9,128,494	8,897,515	213,609	628,134	4,326,091	2,969,644
18.	Kentucky	KY	L	4,735,054	4,349,805	79,226	201,486	2,881,286	2,290,572
19.	Louisiana	LA	L	9,792,284	9,412,436	517,277	492,321	9,177,374	6,845,324
20.	Maine	ME	L	2,196,295	1,890,180	29,026	114,935	1,755,589	1,390,167
21.	Maryland	MD	L	19,668,050	17,129,636	601,866	1,671,156	18,265,466	12,694,903
22.	Massachusetts	MA	L	13,534,335	13,889,958	449,448	876,813	12,307,804	8,627,410
23.	Michigan	MI	L	29,452,343	28,439,405	238,593	725,410	12,825,032	10,494,480
24.	Minnesota	MN	L	12,096,355	12,441,449	490,608	244,086	7,594,640	5,527,961
25.	Mississippi	MS	L	3,984,305	3,624,564	252,143	580,555	2,734,146	2,679,572
26.	Missouri	MO	L	11,700,605	11,911,445	330,104	824,261	7,223,757	5,167,790
27.	Montana	MT	L	1,940,382	1,686,715	27,948	(1,156)	804,318	753,756
28.	Nebraska	NE	L	2,998,597	2,813,916	63,622	36,757	1,390,985	1,073,181
29.	Nevada	NV	L	7,447,754	7,492,845	51,618	223,563	10,849,669	8,482,846
30.	New Hampshire	NH	L	4,397,616	4,000,471	32,251	174,444	1,937,019	1,660,462
31.	New Jersey	NJ	L	18,282,690	19,119,949	2,240,482	3,535,390	35,134,137	26,125,730
32.	New Mexico	NM	L	4,044,265	4,051,100	296,475	449,991	3,479,377	2,720,485
33.	New York	NY	L	37,050,434	35,630,469	3,544,937	7,005,499	75,379,670	53,361,133
34.	North Carolina	NC	L	24,569,787	23,481,140	517,251	529,995	15,021,527	11,631,911
35.	North Dakota	ND	L	2,983,230	2,919,915	39,577	214,543	2,119,483	1,093,889
36.	Ohio	OH	L	22,976,600	22,883,497	490,171	1,551,490	13,967,024	10,387,727
37.	Oklahoma	OK	L	8,219,922	8,891,238	496,518	576,310	5,845,343	4,304,787
38.	Oregon	OR	L	7,127,616	6,527,638	64,805	189,364	4,855,068	3,387,716
39.	Pennsylvania	PA	L	24,263,548	24,166,722	553,591	2,134,658	18,953,127	14,566,978
40.	Rhode Island	RI	L	1,938,882	1,860,174	(72,193)	312,988	1,676,377	1,300,724
41.	South Carolina	SC	L	10,975,115	9,464,137	431,664	242,278	8,497,187	5,396,349
42.	South Dakota	SD	L	1,649,995	1,256,162	46,573	19,663	486,570	300,219
43.	Tennessee	TN	L	14,171,711	12,779,153	255,141	457,270	6,405,109	5,115,863
44.	Texas	TX	L	61,775,650	56,025,417	787,761	1,612,258	48,607,041	33,734,647
45.	Utah	UT	L	8,360,857	9,245,851	12,417	40,030	5,212,396	3,624,915
46.	Vermont	VT	L	2,723,694	2,884,375	41,731	162,583	1,202,501	835,982
47.	Virginia	VA	L	17,537,056	15,759,222	177,069	471,780	13,849,624	8,754,037
48.	Washington	WA	L	23,618,159	26,702,339	167,422	466,225	20,584,770	14,546,156
49.	West Virginia	WV	L	1,989,164	1,793,282	33,963	196,711	1,548,750	739,660
50.	Wisconsin	WI	L	10,500,173	10,910,630	100,115	817,470	4,864,213	3,747,266
51.	Wyoming	WY	L	1,180,818	994,226	59,944	166,764	486,369	460,870
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	L	(384)	7,207	50,110	25,710	428,308	390,486
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N						
58.	Aggregate Other Alien	OT	XXX	259,361	275,977	24,548	18,154	683,208	437,810
59.	Totals		XXX	737,511,372	698,299,188	21,878,758	46,510,533	635,005,420	464,513,189
DETAILS OF WRITE-INS									
58001.	MEX Mexico		XXX	259,361	275,977	24,548	18,154	683,208	437,810
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	259,361	275,977	24,548	18,154	683,208	437,810

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....52

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....

R - Registered - Non-domiciled RRGs.....

Q - Qualified - Qualified or accredited reinsurer.....

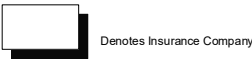
N - None of the above - Not allowed to write business in the state.....5

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

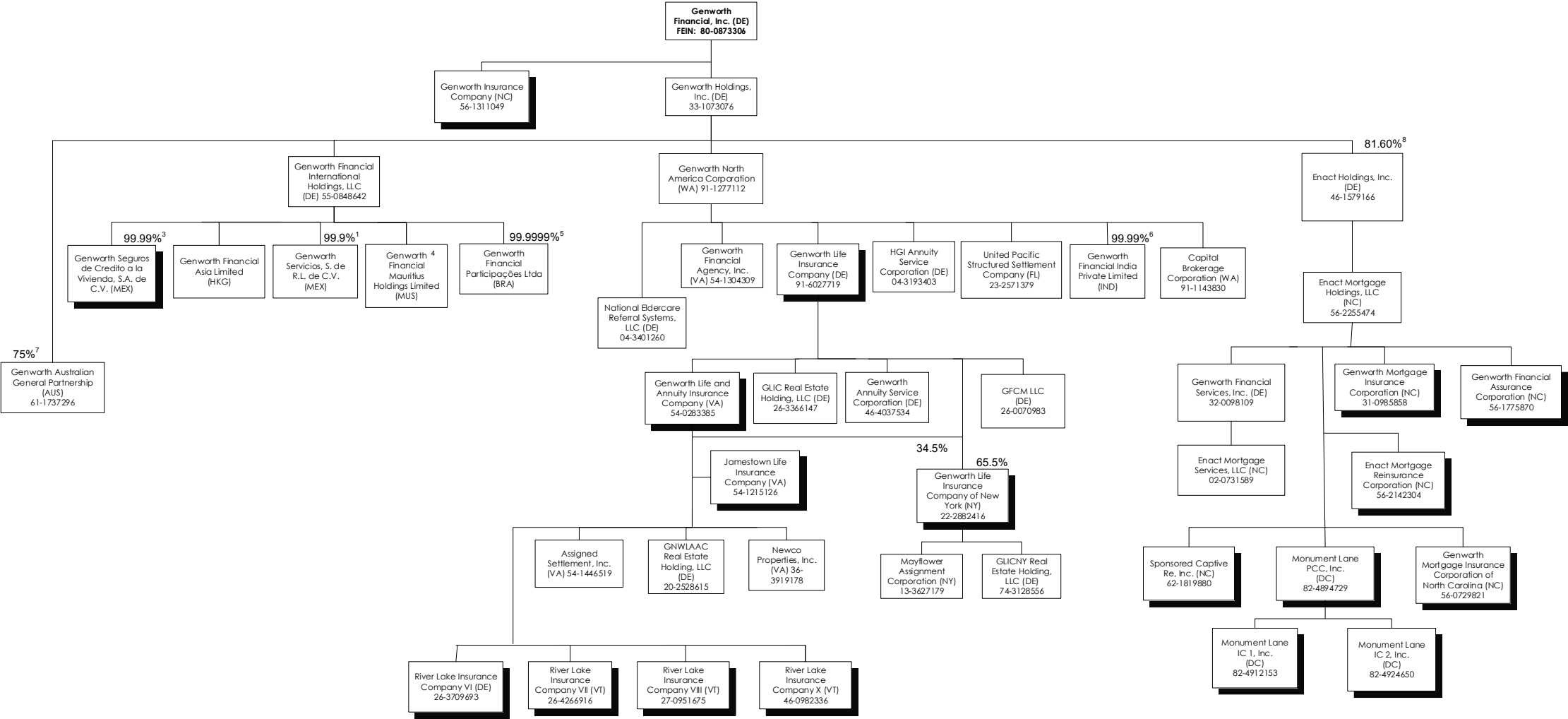
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Genworth Financial, Inc.
Global Organizational Chart
As of September 30, 2021
Common Stock Ownership Only - 100% unless otherwise indicated



Genworth
Foundation ²
(VA) 20-3370235



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

¹1 share owned by Genworth Mortgage Insurance Corporation.

²No shareholders.

³01% owned by Genworth Mortgage Insurance Corporation.

⁴Minority Interest – Genworth Financial Mauritius Holdings Limited owns 48.7% of India Mortgage Guarantee Corporation Private Limited; Remainder

⁵.0001% owned by Genworth Holdings, Inc.

⁶.01% owned by Genworth Holdings, Inc.

⁷Genworth Financial Asia Limited 24.99% and Genworth North America Corporation 0.01%.

⁸~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	54-1446519				Assigned Settlement, Inc.	.VA	.NIA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	.Y	
		.00000	91-1143830				Capital Brokerage Corporation	.WA	.NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	.N	
		.00000	46-1579166		0001823529	Nasdaq	Enact Holdings, Inc.	.DE	.NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000	56-2255474				Enact Mortgage Holdings, LLC	.NC	.NIA	Enact Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.11049	56-2142304				Enact Mortgage Reinsurance Corporation	.NC	.IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000	02-0731589				Enact Mortgage Services, LLC	.NC	.NIA	Genworth Financial Services, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000	46-4037534				Genworth Annuity Service Corporation	.DE	.DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	.Y	
		.00000	61-1737296				Genworth Australian General Partnership	.AUS	.NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000	61-1737296				Genworth Australian General Partnership	.AUS	.NIA	Genworth Financial Asia Limited	Ownership		Genworth Financial, Inc.	.N	
		.00000	61-1737296				Genworth Australian General Partnership	.AUS	.NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	.N	
		.00000	54-1304309				Genworth Financial Agency, Inc.	.VA	.NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Financial Asia Limited	.HKG	.NIA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.37095	56-1775870				Genworth Financial Assurance Corporation	.NC	.IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	.DE	.UIP	Remainder publicly owned	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Financial India Private Limited	.IND	.NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Financial India Private Limited	.IND	.NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000	55-0848642				Genworth Financial International Holdings, LLC	.DE	.NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Financial Mauritius Holdings Limited	.MUS	.NIA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Financial Participações Ltda.	.BRA	.NIA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Financial Participações Ltda.	.BRA	.NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000	32-0098109				Genworth Financial Services, Inc.	.DE	.NIA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000	33-1073076				Genworth Holdings, Inc.	.DE	.UIP	Genworth Financial, Inc.	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.94072	56-1311049				Genworth Insurance Company	.NC	.IA	Genworth Financial, Inc.	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.65536	54-0283385				Genworth Life and Annuity Insurance Company	.VA	.DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.70025	91-6027719				Genworth Life Insurance Company	.DE	.IA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.72990	22-2882416				Genworth Life Insurance Company of New York	.NY	.DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.72990	22-2882416				Genworth Life Insurance Company of New York	.NY	.DS	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.38458	31-0985858				Genworth Mortgage Insurance Corporation	.NC	.RE	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.16675	56-0729821				Genworth Mortgage Insurance Corporation of North Carolina	.NC	.IA	Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000	91-1277112				Genworth North America Corporation	.WA	.LDP	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	.MEX	.IA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	.MEX	.IA	Genworth Mortgage Insurance Corporation	Ownership		Genworth Financial, Inc.	.Y	
		.00000					Genworth Servicios, S. de R.L. de C.V.	.MEX	.NIA	Genworth Financial International Holdings, LLC	Ownership		Genworth Financial, Inc.	.N	
		.00000					Genworth Servicios, S. de R.L. de C.V.	.MEX	.NIA	Genworth Mortgage Insurance Corporation	Ownership		Genworth Financial, Inc.	.Y	
		.00000	26-0070983				GFCM LLC	.DE	.DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	.N	
		.00000	26-3366147				GLIC Real Estate Holding, LLC	.DE	.DS	Genworth Life Insurance Company	Ownership		Genworth Financial, Inc.	.N	
		.00000					GLICNY Real Estate Holding, LLC	.DE	.NIA	Genworth Life Insurance Company of New York	Ownership		Genworth Financial, Inc.	.N	
		.00000					GNWLAAC Real Estate Holding, LLC	.DE	.NIA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	.N	
		.00000	04-3193403				HGI Annuity Service Corporation	.DE	.NIA	Genworth North America Corporation	Ownership		Genworth Financial, Inc.	.N	
.4011	Genworth Financial, Inc.	.97144	54-1215126				Jamestown Life Insurance Company	.VA	.IA	Genworth Life and Annuity Insurance Company	Ownership		Genworth Financial, Inc.	.N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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 Loca-tion	Rela-tion-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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
		.00000	13-3627179				Mayflower Assignment Corporation	..NY.....	..NIA.....	Genworth Life Insurance Company of New York	Ownership.....		Genworth Financial, Inc.	..Y.....	
..4011...	Genworth Financial, Inc.	.....00000	82-4894729				Monument Lane PCC, Inc.	..DC.....	..IA.....	Enact Mortgage Holdings, LLC	Ownership.....		Genworth Financial, Inc.	..N.....	
..4011...	Genworth Financial, Inc.	.....00000	82-4912153				Monument Lane IC 1, Inc.	..DC.....	..IA.....	Monument Lane PCC, Inc.	Ownership.....		Genworth Financial, Inc.	..N.....	
..4011...	Genworth Financial, Inc.	.....00000	82-4924650				Monument Lane IC 2, Inc.	..DC.....	..IA.....	Monument Lane PCC, Inc.	Ownership.....		Genworth Financial, Inc.	..N.....	
		.....00000	04-3401260				National Eldercare Referral Systems, LLC	..DE.....	..NIA.....	Genworth North America Corporation	Ownership.....		Genworth Financial, Inc.	..N.....	
		.....00000	36-3919178				Newco Properties, Inc.	..VA.....	..NIA.....	Genworth Life and Annuity Insurance Company	Ownership.....		Genworth Financial, Inc.	..Y.....	
..4011...	Genworth Financial, Inc.	.....13569	26-3709693				River Lake Insurance Company VI	..DE.....	..IA.....	Genworth Life and Annuity Insurance Company	Ownership.....		Genworth Financial, Inc.	..N.....	
..4011...	Genworth Financial, Inc.	.....13618	26-4266916				River Lake Insurance Company VII	..VT.....	..IA.....	Genworth Life and Annuity Insurance Company	Ownership.....		Genworth Financial, Inc.	..N.....	
..4011...	Genworth Financial, Inc.	.....13776	27-0951675				River Lake Insurance Company VIII	..VT.....	..IA.....	Genworth Life and Annuity Insurance Company	Ownership.....		Genworth Financial, Inc.	..N.....	
..4011...	Genworth Financial, Inc.	.....15139	46-0982336				River Lake Insurance Company X	..VT.....	..IA.....	Genworth Life and Annuity Insurance Company	Ownership.....		Genworth Financial, Inc.	..N.....	
..4011...	Genworth Financial, Inc.	.....11365	62-1819880				Sponsored Captive Re. Inc.	..NC.....	..IA.....	Enact Mortgage Holdings, LLC	Ownership.....		Genworth Financial, Inc.	..N.....	
		.....00000	23-2571379				United Pacific Structured Settlement Company	..FL.....	..NIA.....	Genworth North America Corporation	Ownership.....		Genworth Financial, Inc.	..N.....	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	Prior Year to Date Direct Loss Percentage
1.	Fire				
2.	Allied Lines				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril				
5.	Commercial multiple peril				
6.	Mortgage guaranty	789,778,791	112,858,592	14.3	37.4
8.	Ocean marine				
9.	Inland marine				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake				
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation				
17.1	Other liability - occurrence				
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence				
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability				
19.3,19.4	Commercial auto liability				
21.	Auto physical damage				
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	789,778,791	112,858,592	14.3	37.4
DETAILS OF WRITE-INS					
3401.	.....			
3402.	.....			
3403.	.....			
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire			
2.	Allied Lines			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril			
5.	Commercial multiple peril			
6.	Mortgage guaranty	252,188,981	737,511,372	698,299,188
8.	Ocean marine			
9.	Inland marine			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake			
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence			
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence			
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability			
19.3,19.4	Commercial auto liability			
21.	Auto physical damage			
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	252,188,981	737,511,372	698,299,188
DETAILS OF WRITE-INS				
3401.	.....		
3402.	.....		
3403.	.....		
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13											
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2021 Loss and LAE Payments on Claims Reported as of Prior Year-End	2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2021 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)											
1. 2018 + Prior	94,756	3,896	98,652	11,733	89	11,822	87,289	364	3,158	90,811	4,266	(285)	3,981											
2. 2019	92,761	300	93,061	7,846	57	7,903	90,279	306	771	91,356	5,364	834	6,198											
3. Subtotals 2019 + Prior	187,517	4,196	191,713	19,579	146	19,725	177,568	670	3,929	182,167	9,630	549	10,179											
4. 2020	344,852	19,071	363,923	4,873	588	5,461	344,266	18,218	222	362,706	4,287	(43)	4,244											
5. Subtotals 2020 + Prior	532,369	23,267	555,636	24,452	734	25,186	521,834	18,888	4,151	544,873	13,917	506	14,423											
6. 2021	XXX	XXX	XXX	XXX	1,574	1,574	XXX	88,480	14,958	103,438	XXX	XXX	XXX											
7. Totals	532,369	23,267	555,636	24,452	2,308	26,760	521,834	107,368	19,109	648,311	13,917	506	14,423											
8. Prior Year-End Surplus As Regards Policyholders	1,475,515											Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7										
												1. 2.6	2. 2.2	3. 2.6										
													Col. 13, Line 7 As a % of Col. 1 Line 8	4. 1.0										

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.

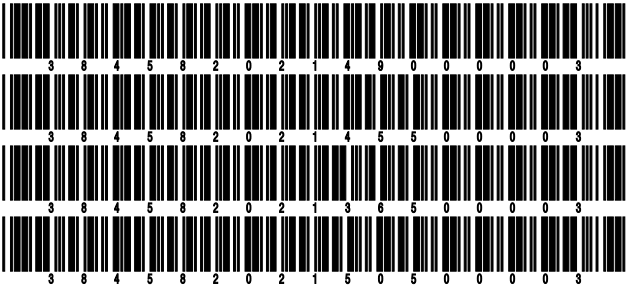
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

- 1.
- 2.
- 3.
- 4.

Bar Codes:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Supplement A to Schedule T [Document Identifier 455]
- 3. Medicare Part D Coverage Supplement [Document Identifier 365]
- 4. Director and Officer Supplement [Document Identifier 505]



SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		6,949,680
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	816,819	807,167
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		(378,731)
5. Deduct amounts received on disposals		7,352,543
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized	37,314	25,573
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	779,505	
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	779,505	

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,240,055	2,241,443
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation	1,116	1,388
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,238,939	2,240,055
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,238,939	2,240,055

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,702,114,033	3,574,060,750
2. Cost of bonds and stocks acquired	1,258,013,773	2,013,299,773
3. Accrual of discount	2,740,390	3,772,260
4. Unrealized valuation increase (decrease)	2,018,678	(2,180,815)
5. Total gain (loss) on disposals	(2,965,928)	(1,705,996)
6. Deduct consideration for bonds and stocks disposed of	808,493,058	884,311,200
7. Deduct amortization of premium	4,042,500	4,222,949
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		1,729,603
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	7,670,685	5,131,813
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,157,056,073	4,702,114,033
12. Deduct total nonadmitted amounts	3,000	3,000
13. Statement value at end of current period (Line 11 minus Line 12)	5,157,053,073	4,702,111,033

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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)	2,936,434,788	231,328,005	103,183,523	25,327,425	2,900,887,330	2,936,434,788	3,089,906,695	2,819,850,429
2. NAIC 2 (a)	1,910,494,735	99,133,873	59,785,882	(31,198,306)	1,843,437,230	1,910,494,735	1,918,644,420	1,778,962,625
3. NAIC 3 (a)	150,682,933	22,348,885	16,970,326	4,940,112	135,637,124	150,682,933	161,001,604	112,910,812
4. NAIC 4 (a)					6,875,000			2,886,000
5. NAIC 5 (a)								
6. NAIC 6 (a)								
7. Total Bonds	4,997,612,456	352,810,763	179,939,731	(930,769)	4,886,836,684	4,997,612,456	5,169,552,719	4,714,609,866
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	4,997,612,456	352,810,763	179,939,731	(930,769)	4,886,836,684	4,997,612,456	5,169,552,719	4,714,609,866

(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 \$12,499,646 ; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	12,499,646	xxx	12,498,146	9,629	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		676,726
2. Cost of short-term investments acquired	24,995,670	
3. Accrual of discount	3,976	110
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	12,500,000	675,000
7. Deduct amortization of premium		1,836
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,499,646	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	12,499,646	

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	113,559,833	557,972,369
2. Cost of cash equivalents acquired	802,996,073	1,610,006,853
3. Accrual of discount	5,094	899,493
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		17,901
6. Deduct consideration received on disposals	795,745,000	2,055,336,783
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	120,816,000	113,559,833
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	120,816,000	113,559,833

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	2 Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	City	3 State						
17499 OLD HARMONY DRIVE B202	FORT MYERS .....	..FL.....	..07/16/2021	WINTRUST MORTGAGE, A DIVISION OF BARRINGTON BAN .....	..204,045 .....	.....	..204,045 .....	.....
7445 CATTERICK COURT	BALTIMORE .....	..MD.....	..07/19/2021	STATE EMPLOYEES CREDIT UNION OF MARYLAND, INC. ....	..160,514 .....	.....	..156,400 .....	.....
0199999. Acquired by Purchase					364,559		360,445	
0399999 - Totals					364,559		360,445	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

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

N O N E

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

N O N E

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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
68583R-DG-4	OREGON CMNTY COLLEGE DIST 2.073% 06/3		08/12/2021	PIPER JAFFRAY & HOPIWOOD		8,345,000	8,345,000		1.C FE
68583R-DH-2	OREGON CMNTY COLLEGE DIST 2.223% 06/3		08/12/2021	PIPER JAFFRAY & HOPIWOOD		3,000,000	3,000,000		1.C FE
68587F-BC-7	OREGON EDU DIST FULL FAITH OREGON ED DI		07/23/2021	PIPER JAFFRAY & HOPIWOOD		12,000,000	12,000,000		1.C FE
68587F-BD-5	OREGON EDU DIST FULL FAITH OREGON ED DI		07/23/2021	PIPER JAFFRAY & HOPIWOOD		8,500,000	8,500,000		1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						31,845,000	31,845,000		XXX
13077D-QL-9	CALIFORNIA STATE UNIVERSITY CALIFORNIA S		07/13/2021	J.P. MORGAN SECURITIES INC		25,063,601	25,105,000		1.D FE
13077D-QM-7	CALIFORNIA STATE UNIVERSITY CALIFORNIA S		07/09/2021	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000		1.D FE
575831-GQ-9	MASSACHUSETTS ST COLLEGE BLDG 2.031% 0		09/23/2021	Tax Free Exchange		9,871	10,000	80	1.C FE
575831-GY-2	MASSACHUSETTS ST COLLEGE BLDG 2.031% 0		09/23/2021	Tax Free Exchange		4,925,503	4,990,000	39,976	1.D FE
3199999. Subtotal - Bonds - U.S. Special Revenues						34,998,975	35,105,000	40,056	XXX
040555-DD-3	ARIZONA PUBLIC SERVICE CO 2.200% 12/15		08/11/2021	Suntrust Banks Inc		6,498,895	6,500,000		1.F FE
05329W-AR-3	AUTONATION INC 1.950% 08/01/28		07/26/2021	BANC OF AMERICA SECURITIES LLC		4,990,250	5,000,000		2.C FE
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO Series 14		08/05/2021	Various		9,469,895	9,500,000	1,264	1.E FE
09261H-AA-6	BLACKSTONE PRIVATE CREDIT FUND 3.270%		08/17/2021	BANC OF AMERICA SECURITIES LLC		5,000,000	5,000,000		2.C FE
14317D-AF-7	CARMAX AUTO OWNER TRUST CARMX 1.250%		07/21/2021	ROYAL BANK OF CANADA		5,999,369	6,000,000		1.E FE
14687J-AG-4	CARVANA AUTO RECEIVABLES TRUST CARVANA A		09/21/2021	BNP PARIBAS		4,999,154	5,000,000		1.C FE
15135B-AZ-4	CENTENE CORP CENTENE CORPORATION 2.625		07/29/2021	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000		3.A FE
153627-AP-1	CENTRAL GARDEN & PET CO Series 144A 4		08/09/2021	Suntrust Banks Inc		510,625	500,000	5,786	3.B FE
23345M-AA-5	DT MIDSTREAM INC Series 144A 4.125% 06		08/11/2021	BANC OF AMERICA SECURITIES LLC		2,025,000	2,000,000	14,667	3.A FE
30042*-AA-5	EVERSOURCE GAS COMPANY OF MASS EVERSOUC		09/29/2021	KEYBANC CAPITAL MARKET		14,000,000	14,000,000		1.G Z
340711-AY-6	FL GAS TSMN CO Series 144A 2.550% 07/0		09/15/2021	WELLS FARGO BANK		5,146,550	5,000,000	26,917	2.B FE
34107*-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 0		07/15/2021	MIZUHO SECURITIES		5,000,000	5,000,000		2.B PL
36263H-AB-4	GM FINANCIAL REVOLVING RECEIVA Series 14		09/14/2021	BARCLAYS CAPITAL INC		2,499,719	2,500,000		1.C FE
36263H-AC-2	GM FINANCIAL REVOLVING RECEIVA Series 14		09/14/2021	BARCLAYS CAPITAL INC		3,999,778	4,000,000		1.F FE
367460-AP-3	GAP INC Series 144A 3.625% 10/01/29		09/28/2021	CITIGROUP GLOBAL MARKETS		4,018,750	4,000,000	906	3.C FE
39154T-BS-6	GREAT AMERICA LEASING RECEIVAB Series 14		09/28/2021	WELLS FARGO BANK		3,749,062	3,750,000		1.C FE
39154T-BT-4	GREAT AMERICA LEASING RECEIVAB Series 14		09/28/2021	WELLS FARGO BANK		5,556,939	5,558,000		1.F FE
44934K-AF-1	HYUNDAI AUTO RECEIVABLES TRUST HYUNDAI A		07/20/2021	CITIGROUP GLOBAL MARKETS		5,998,687	6,000,000		1.E FE
457030-AK-0	INGLES MKTS INC Series 144A 4.000% 06/		08/05/2021	MORGAN STANLEY		1,579,640	1,564,000	9,036	3.B FE
548661-ED-5	LOWES COMPANIES INC 1.700% 09/15/28		09/13/2021	BARCLAYS CAPITAL INC		3,991,080	4,000,000		2.A FE
665228-K8-0	NORTHERN ILLINOIS GAS COMPANY 2.190% 0		08/31/2021	SCOTIA CAPITAL		5,000,000	5,000,000		1.D Z
736508-S4-0	PORTLAND GENERAL ELECTRIC COMP 2.100%		09/30/2021	BARCLAYS CAPITAL INC		5,000,000	5,000,000		1.G Z
736508-S8-2	PORTLAND GENERAL ELECTRIC COMP 1.820%		09/30/2021	BARCLAYS CAPITAL INC		12,000,000	12,000,000		1.G Z
7591EP-AT-7	REGIONS FINANCIAL CORPORATION 1.800% 0		08/09/2021	BANC OF AMERICA SECURITIES LLC		14,961,750	15,000,000		2.A FE
808513-BU-8	CHARLES SCHWAB CORP 3.750% 04/01/24		09/24/2021	Taxable Exchange		13,985,801	14,000,000	252,292	1.F FE
82967N-BM-9	SIRIUS XM RADIO INC Series 144A 3.875%		08/03/2021	Various		4,241,250	4,250,000		3.C FE
832248-BD-9	SMITHFIELD FOODS, INC. Series 144A 2.6		09/08/2021	BARCLAYS CAPITAL INC		1,973,620	2,000,000		3.A FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC 21-1A Series 144		07/29/2021	BARCLAYS CAPITAL INC		10,000,000	10,000,000		2.B FE
843830-B4-6	SOUTHERN STAR CENTRAL CORP 3.050% 08/0		08/05/2021	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000		2.C Z
87342R-AJ-3	TACO BELL FUNDING BELL 21-1 Series 144A		08/11/2021	BARCLAYS CAPITAL INC		10,000,000	10,000,000		2.B FE
875127-BH-4	TAMPA ELECTRIC CO 2.400% 03/15/31		08/10/2021	Suntrust Banks Inc		9,696,821	9,409,000	90,326	1.G FE
87612B-BS-0	TARGA RESOURCES PARTNERS LP 4.875% 02/		08/20/2021	Tax Free Exchange		1,000,000	1,000,000	2,573	3.A FE
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC Series 14		09/28/2021	J.P. MORGAN SECURITIES INC		500,000	500,000	323	3.A FE
883556-CK-6	THERMO FISHER SCIENTIFIC INC THERMO FISH		08/09/2021	MORGAN STANLEY		3,998,080	4,000,000		2.A FE
902691-C8-1	UGI UTIL, INC. UGI UTILITIES INC. 1.64		09/15/2021	PNC CAPITAL MARKETS		2,000,000	2,000,000		1.F Z
907818-FU-7	UNION PACIFIC CORPORATION 2.375% 05/20		09/07/2021	CITIGROUP GLOBAL MARKETS		3,096,900	3,000,000	21,771	1.G FE
928563-AK-1	VMIARE INC 1.800% 08/15/28		07/20/2021	J.P. MORGAN SECURITIES INC		4,974,050	5,000,000		2.C FE
98478*-AY-3	YANKEE GAS SERVICES CO 1.380% 08/15/26		08/31/2021	KEYBANC CAPITAL MARKET		5,000,000	5,000,000		1.F Z
03768M-AL-1	APIDOS CLO APID 20-33A Series 144A 1.7	C.	09/14/2021	GOLDMAN SACHS & CO		5,000,000	5,000,000		1.C FE
05964H-AN-5	BANCO SANTANDER SA 1.722% 09/14/27	C.	09/07/2021	TORONTO DOMINION		4,000,000	4,000,000		1.G FE
09659W-2R-4	BNP PARIBAS SA Series 144A 2.159% 09/1	C.	09/08/2021	BNP PARIBAS		5,000,000	5,000,000		1.G FE
2027AO-KF-5	COMMONWEALTH BANK AUSTRALIA Series 144A	C.	09/08/2021	CITIGROUP GLOBAL MARKETS		6,933,010	7,000,000		1.D FE
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV Series 144	C.	07/07/2021	J.P. MORGAN SECURITIES INC		6,971,720	7,000,000		2.A FE
606822-BY-9	mitsubishi UFJ FINANCIAL GROUP MITSUBISH	C.	07/12/2021	MITSUBISHI SECURITIES		5,000,000	5,000,000		1.G FE
78081B-AJ-2	ROYALTY PHARMA PLC 1.750% 09/02/27	C.	08/05/2021	Tax Free Exchange		4,924,863	5,000,000	37,188	2.C FE
7846EL-AD-9	SPCM SA Series 144A 3.125% 03/15/27	C.	09/09/2021	BANC OF AMERICA SECURITIES LLC		4,000,000	4,000,000		3.A FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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
86562M-CG-3	SUMITOMO MITSUI FIN GRP INC SUMITOMO MIT	C.....	.09/13/2021	SMBC NIKKO SECURITIES AI .....	.....	5,000,000	5,000,000 .....	.....	1.G FE
92333B-AU-4	VENTR 19-37A Series 144A 1.876% 07/15/	C.....	.07/30/2021	JEFFRIES & COMPANY INC .....	.....	5,000,000	5,000,000 .....	.....	1.B FE
92918N-AQ-0	VOYA CLO LTD VOYA 20-3A Series 144A 1.	C.....	.09/30/2021	CITIGROUP GLOBAL MARKETS .....	.....	10,000,000	10,000,000 .....	.....	1.A FE
984851-AG-0	YARA INTERNATIONAL ASA Series 144A 3.1	C.....	.09/27/2021	JEFFRIES & COMPANY INC .....	.....	3,175,530	3,000,000	30,168	2.B FE
63198@-AF-4	ESSENTRA PLC 3.620% 07/27/28	C.....	.07/27/2021	CITIGROUP GLOBAL MARKETS .....	.....	6,000,000	6,000,000 .....	.....	2.C Z
03974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/	C.....	.07/21/2021	MIZUHO SECURITIES .....	.....	5,000,000	5,000,000 .....	.....	2.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						285,966,788	285,531,000	493,217	XXX
8399997. Total - Bonds - Part 3						352,810,763	352,481,000	533,273	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						352,810,763	352,481,000	533,273	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						352,810,763	XXX	533,273	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
.01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B ALABAMA E		09/15/2021	Call 100.0000		.625,000	.625,000	.625,000	.625,000						.625,000				.19,769	09/15/2025	1.0 FE
.546850-BV-9	LOUISVILLE KY REGI. ARPT AUTH A LOUISVILLE		07/01/2021	Maturity		2,450,000	2,450,000	2,450,000	2,450,000						2,450,000				73,108	07/01/2021	1.F FE
.575831-FT-4	MASSACHUSETTS ST COLLEGE BLDG MASSACHUSE		09/23/2021	Tax Free Exchange		4,935,374	5,000,000	4,932,550			2,824		2,824		4,935,374				90,831	05/01/2032	1.0 FE
3199999	Subtotal - Bonds - U.S. Special Revenues					8,010,374	8,075,000	8,007,550	3,075,000		2,824		2,824		8,010,374				183,708	XXX	XXX
.03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE 4.150%		07/28/2021	Call 0.0000							(574,720)		(574,720)		(574,720)		3,120	3,120	675,367	01/23/2025	2.A FE
.038779-AB-0	ARBYS FUNDING LLC ARBYS 20-1A Series 144		07/30/2021	Paydown		.18,750	.18,750	.18,926	.18,913		(.163)		(.163)		.18,750				.455	07/30/2050	2.C FE
.04364Y-AD-9	ASCENTUM EQUIPMENT RECEIVABLE Series 14		09/10/2021	Paydown		4,627,933	4,627,933	4,604,496	4,622,822		5,111		5,111		4,627,933				86,333	04/11/2022	1.B FE
.044209-AF-1	ASHLAND INC ASHLAND INC 4.750% 08/15/2		08/05/2021	GOLDMAN SACHS & CO		2,061,500	2,000,000	2,036,070	2,017,952		(7,771)		(7,771)		2,010,181		51,319	51,319	92,625	08/15/2022	3.A FE
.05493C-AB-2	BCC FUNDING CORP BCCFC 20-1 Series 144A		09/20/2021	Paydown		749,980	749,980	749,899	749,908		.73		.73		749,981				5,098	08/20/2025	1.A FE
.05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 14		09/02/2021	Paydown		.31,346	.31,346	.30,445	.30,751		.595		.595		.31,346				.595	05/02/2030	1.F FE
.05608T-AA-9	BXG RECEIVABLES NOTE TRUST BXG SERIES 14		09/28/2021	Paydown		310,401	310,401	310,372	310,372		.28		.28		310,401				3,205	02/28/2036	1.A FE
.05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXG Series 14		09/28/2021	Paydown		128,440	128,440	128,420	128,421		.19		.19		128,440				2,130	02/28/2036	1.0 FE
.12508V-AC-7	COG RECEIVABLES TRUST COG 18-1 Series 14		08/14/2021	Paydown		2,988,718	2,988,718	2,988,440	2,988,561		157		157		2,988,718				60,579	06/16/2025	1.A FE
.12508V-AD-5	COG RECEIVABLES TRUST COG 18-1 Series 14		08/14/2021	Paydown		1,750,000	1,750,000	1,749,754	1,749,887		113		113		1,750,000				39,900	06/16/2025	1.A FE
.12509K-AC-0	COG RECEIVABLES TRUST COG 18-2 Series 14		09/14/2021	Paydown		8,255	8,255	8,255	8,255						8,255				215	12/15/2025	1.A FE
.12563L-AN-7	CLI FUNDING LLC CLIF 20-1A Series 144A		09/18/2021	Paydown		250,000	250,000	249,885	249,888		112		112		250,000				3,467	09/18/2045	1.F FE
.12563L-AS-6	CLI FUNDING VI LLC CLIF 20-3A 2.070% 1		09/18/2021	Paydown		308,333	308,333	308,270	308,271		.62		.62		308,333				4,226	10/18/2045	1.F FE
.12701F-AA-1	CRG ISSUER CRG 17-1 CRG PARTNERS TRUST C		07/10/2021	Paydown		1,459,055	1,459,055	1,459,055	1,459,055						1,459,055				51,432	01/10/2024	1.0 PL
.165183-BL-7	CHESAPEAKE FUNDING II LLC CFII Series 14		07/15/2021	Paydown		4,000,000	4,000,000	3,998,820	3,999,458		542		542		4,000,000				83,300	04/15/2030	1.F FE
.21036P-AR-9	CONSTELLATION BRANDS INC 2.700% 05/09/		08/26/2021	Call 101.5504		5,077,518	5,000,000	4,999,100	4,996,898		1,481		1,481		4,998,379		1,621	1,621	184,768	05/09/2022	2.C FE
.233046-AE-1	DB MASTER FINANCE LLC DNKN 17- Series 14		08/20/2021	Paydown		10,000	10,000	10,000	10,000						10,000				272	11/20/2047	2.B FE
.233046-AJ-0	DB MASTER FINANCE LLC DNKN 19- Series 14		08/20/2021	Paydown		12,500	12,500	12,500	12,500						12,500				355	05/20/2049	2.B FE
.247040-AG-5	DELL EQUIPMENT FINANCE TRUST D Series 14		08/22/2021	Paydown		1,557,103	1,557,103	1,556,833	1,556,956		147		147		1,557,103				36,851	10/22/2023	1.A FE
.247040-AG-5	DELL EQUIPMENT FINANCE TRUST D Series 14		07/22/2021	Paydown		1,874,674	1,874,674	1,874,349	1,874,498		176		176		1,874,674				38,821	10/22/2023	1.C FE
.247040-AJ-9	DELL EQUIPMENT FINANCE TRUST D Series 14		09/22/2021	Paydown		2,490,132	2,490,132	2,490,126	2,490,066		.66		.66		2,490,132				66,743	10/22/2023	1.A FE
.25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL Series 14		07/25/2021	Paydown		10,000	10,000	10,000	10,000						10,000				309	07/25/2048	2.A FE
.25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL Series 14		07/25/2021	Paydown		25,000	25,000	25,000							25,000				183	04/25/2051	2.A FE
.26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK Series 14		07/20/2021	Paydown		7,125	7,125	7,170	7,165		(40)		(40)		7,125				202	07/20/2050	2.C FE
.26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK Series 14		07/20/2021	Paydown		6,250	6,250	6,250	6,250						6,250				121	01/20/2051	2.C FE
.26224H-AE-7	DRUG ROYALTY III LP 1 DRUGC 17 DRUG ROYA		07/15/2021	Paydown		176,090	176,090	176,061	176,086		.4		.4		176,090				4,754	04/15/2027	2.B FE
.26224H-AH-0	DRUG ROYALTY III LP 1 DRUGC 18 Series 14		07/15/2021	Paydown		171,600	171,600	171,572	171,579		.21		.21		171,600				5,495	10/15/2031	2.B FE
.278865-AU-4	ECOLAB INC 3.250% 01/14/23		09/08/2021	Various		5,093,190	4,900,000	4,931,990	4,917,172		(6,265)		(6,265)		4,910,907		(10,907)	(10,907)	376,327	01/14/2023	2.A FE
.34532A-AG-8	FORD CREDIT AUTO OWNER TRUST F FORD CRED		08/15/2021	Paydown		5,850,000	5,850,000	5,849,070	5,849,539		461		461		5,850,000				97,500	05/15/2024	1.A FE
.36254M-AG-3	GM FINANCIAL SECURITIZED TERM Series 144		07/16/2021	Paydown		5,230,000	5,230,000	5,228,447	5,229,381		619		619		5,230,000				76,881	03/16/2023	1.A FE
.36257A-AG-6	GM FINANCIAL AUTOMOBILE LEASIN GM FINANC		09/20/2021	Paydown		5,000,000	5,000,000	4,999,104	4,999,673		327		327		5,000,000				117,000	03/20/2023	1.D FE
.369550-AR-9	GENERAL DYNAMICS CORP 3.875% 07/15/21		07/15/2021	Maturity		3,365,000	3,365,000	3,603,141	3,376,132		(11,132)		(11,132)		3,365,000				130,394	07/15/2021	1.0 FE
.37331N-AG-6	GEORGIA-PACIFIC LLC 3.163% 11/15/21		09/15/2021	Call 100.0000		4,000,000	4,000,000	4,205,200	4,029,562		(29,562)		(29,562)		4,000,000				105,433	11/15/2021	1.0 FE
.40439H-AA-7	HIN TIMESHARE TRUST HINTT 20-A Series 14		09/09/2021	Paydown		536,628	536,628	536,546	536,549		.79		.79		536,628				4,945	10/09/2039	1.A FE
.40439H-AB-5	HIN TIMESHARE TRUST HINTT 20-A Series 14		09/09/2021	Paydown		318,002	318,002	317,920	317,922		.79		.79		318,002				4,702	10/09/2039	1.F FE
.43284B-AA-0	HILTON GRAND VACATIONS TRUST H Series 14		09/25/2021	Paydown		225,692	225,692	225,687	225,686		.7		.7		225,692				5,366	02/25/2032	1.A FE
.43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 14		09/25/2021	Paydown		270,831	270,831	273,105	272,645		(1,814)		(1,814)		270,831				6,730	02/25/2032	1.F FE
.43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 14		09/25/2021	Paydown		374,649	374,649	382,336	382,144		(7,495)		(7,495)		374,649				10,065	02/25/2032	2.B FE
.43284H-AA-7	HGVT 19-AA Series 144A 2.340% 07/25/33		09/25/2021	Paydown		452,063	452,063	455,135	454,975		(2,912)		(2,912)		452,063				7,172	07/25/2033	1.A FE
.43284H-AB-5	HGVT 19-AA Series 144A 2.540% 07/25/33		09/25/2021	Paydown		226,031	226,031	226,009	226,011		.20		.20		226,031				3,893	07/25/2033	1.F FE
.43284H-AC-3	HGVT 19-AA Series 144A 2.840% 07/25/33		09/25/2021	Paydown		169,524	169,524	169,523	169,522		.2		.2		169,524				3,264	07/25/2033	2.B FE
.43285H-AA-6	HILTON GRAND VACATIONS TRUST H Series 14		09/25/2021	Paydown		114,640	114,639	118,222	118,053		(3,413)		(3,413)		114,639				2,094	02/25/2039	1.A FE
.52736R-BG-6	LEVI STRAUSS & CO 5.000% 05/01/25		09/30/2021	Call 101.6670		406,668	400,000	401,808	401,591		(.491)		(.491)		401,101		(1,101)	(1,101)	24,946	05/01/2025	3.A FE
.543190-AA-0	LTRAN 15-1A 2.980% 01/15/45		09/15/2021	Paydown		51,743	51,743	51,740	51,742		.1		.1		51,743				1,045	01/15/2045	1.F FE
.553894-AB-2	MVN OWNER TRUST MVWOT 16-1A 2.640% 12/		09/20/2021	Paydown		61,626	61,626	61,608	61,615		.11		.11		61,626				1,091	12/20/2033	2.B FE
.553896-AA-9	MVN OWNER TRUST MVWOT 17-1A Series 144A		09/20/2021	Paydown		48,083	48,083	49,120	49,092		(1,009)		(1,009)		48,083				774	12/20/2034	1.A FE
.553896-AB-7	MVN OWNER TRUST MVWOT 17-1A Series 144A		09/20/2021	Paydown		190,181	190,181	192,201	192,064		(1,883)		(1,883)		190,181				3,477	12/20/2034	1.F FE
.55389P-AB-5	MVN OWNER TRUST MVWOT 19-1A Series 144A		09/20/2021	Paydown		283,292	283,292	283,215	283,229		.63		.63		283,292				5,639	11/20/2036	1.F FE
.55389P-AC-3	MVN OWNER TRUST MVWOT 19-1A Series 144A		09/20/2021	Paydown		141,646	141,646	141,628	141,631		.15		.15		141,646				3,130	11/20/2036	2.B FE
.55389T-AB-7	MVN OWNER TRUST MVWOT 21-11A Series 144A		09/20/2021	Paydown		254,490	254,490	254,435			.55		.55		254,490				921	01/22/2041	1.F FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (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 Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
55389T-AC-5	MVW OWNER TRUST MVWOT_21-1WA Series 144A		09/20/2021	Paydown		254,490	254,490	254,464			26		26		254,490				1,241	01/22/2041	2.B FE
55400D-AA-9	MVW OWNER TRUST MVWOT_19-2A Series 144A		09/20/2021	Paydown		1,417,792	1,417,792	1,431,742	1,431,206		(13,414)		(13,414)		1,417,792				20,775	10/20/2038	1.A FE
55400D-AB-7	MVW OWNER TRUST MVWOT_19-2A Series 144A		09/20/2021	Paydown		174,456	174,456	174,429	174,430		27		27		174,456				2,810	10/20/2038	1.F FE
55400E-AA-7	MVW OWNER TRUST MVWOT_20-1A Series 144A		09/20/2021	Paydown		734,341	734,341	734,255	734,258		84		84		734,341				8,524	10/20/2037	1.A FE
55400E-AB-5	MVW OWNER TRUST MVWOT_20-1A Series 144A		09/20/2021	Paydown		183,585	183,585	183,560	183,561		25		25		183,585				3,343	10/20/2037	1.F FE
				Redemption 100.0000																	
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT MAPLELEAF		07/05/2021			204,105	204,105	204,105	204,105						204,105				9,307	09/30/2025	3.A PL
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		09/03/2021	Call 110.9211		6,365,763	5,739,000	5,814,525	5,795,066		(8,641)		(8,641)		5,786,424		(47,424)	(47,424)	793,704	06/01/2025	2.C FE
571183-AE-2	MARLIN LEASING RECEIVABLES LLC Series 14		09/20/2021	Paydown		1,101,551	1,101,551	1,101,449	1,101,516		35		35		1,101,551				26,925	06/20/2023	1.A FE
62946A-AC-8	NP SPE II LLC NPRL_17-1A Series 144A 3		09/20/2021	Paydown		55,538	55,538	55,537	55,537		1		1		55,538				1,290	10/21/2047	1.F FE
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST ON Series 14		09/08/2021	Paydown		304,002	304,002	296,568	298,865		5,136		5,136		304,002				5,255	03/08/2029	1.F FE
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 14		09/08/2021	Paydown		164,815	164,815	163,682	163,722		1,093		1,093		164,815				3,176	03/08/2029	2.B FE
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 14		09/09/2021	Paydown		249,985	249,985	249,951	249,954		31		31		249,985				5,609	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST O Series 14		09/15/2021	Paydown		159,939	159,939	159,939	159,939						159,939				4,766	02/15/2027	1.F FE
				Redemption 100.0000																	
73019#-AC-6	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT		09/13/2021			222,234	222,234	228,056	225,830		(3,596)		(3,596)		222,234				6,667	09/13/2027	1.D
826525-AB-3	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		639,898	639,898	640,201	640,185		(287)		(287)		639,898				9,852	07/20/2037	1.F FE
82652M-AB-6	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		226,443	226,443	226,400	226,405		38		38		226,443				4,221	05/20/2036	1.F FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		407,597	407,597	404,470	404,655		2,943		2,943		407,597				8,407	05/20/2036	2.B FE
82652Q-AB-7	SIERRA TIMESHARE RECEIVABLES F Series 14		09/20/2021	Paydown		1,007,286	1,007,286	1,007,059			227		227		1,007,286				5,682	11/20/2037	1.F FE
82652Q-AC-5	SIERRA TIMESHARE RECEIVABLES F Series 14		09/20/2021	Paydown		692,509	692,509	692,418			92		92		692,509				5,218	11/20/2037	2.B FE
82652Y-AA-2	SIERRA RECEIVABLES FUNDING COM SIERRA RE		09/20/2021	Paydown		111,218	111,218	111,198	111,206		12		12		111,218				1,802	10/20/2033	1.F FE
82653D-AA-7	SIERRA RECEIVABLES FUNDING COM SIERRA RE		09/20/2021	Paydown		147,205	147,205	147,177	147,183		22		22		147,205				3,408	06/20/2035	1.A FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		158,245	158,245	160,324	160,289		(2,054)		(2,054)		158,245				3,821	06/20/2035	1.F FE
82653E-AB-3	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		210,884	210,884	210,838	210,846		38		38		210,884				4,789	01/20/2036	1.F FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		571,144	571,144	573,320	573,182		(2,038)		(2,038)		571,144				14,296	01/20/2036	2.B FE
82653G-AA-0	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		186,191	186,191	186,144	186,153		38		38		186,191				4,575	09/20/2035	1.A FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		124,127	124,127	124,107	124,110		17		17		124,127				3,199	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 14		09/20/2021	Paydown		574,089	574,089	586,320	585,988		(11,898)		(11,898)		574,089				15,943	09/20/2035	2.B FE
				BANC OF AMERICA SECURITIES LLC																	
82967N-BE-7	SIRIUS XM RADIO INC Series 144A 4.625%		08/03/2021			4,100,400	4,000,000	4,000,000	4,000,000						4,000,000		100,400	100,400	194,764	07/15/2024	3.C FE
84857L-A*-2	LACLEDE GRP INC 2.520% 09/01/21		09/01/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				75,600	09/01/2021	2.B
87236Y-AH-1	TD AMERITRADE HLDG CORP TD AMERITRADE HO		09/24/2021	Taxable Exchange		13,985,801	14,000,000	13,971,380	13,981,934		3,867		3,867		13,985,801				528,792	04/01/2024	1.F FE
872480-AA-6	TIF FUNDING II LLC TIF_20-1A Series 144A		09/20/2021	Paydown		306,667	306,667	306,533	306,540		127		127		306,667				4,285	08/20/2045	1.F FE
872480-AE-8	TIF FUNDING II LLC TIF_21-1A Series 144A		09/20/2021	Paydown		77,500	77,500	77,490			10		10		77,500				707	02/20/2046	1.F FE
87342R-AD-6	TACO BELL FUNDING LLC BELL_18- Series 14		08/25/2021	Paydown		4,875,000	4,875,000	4,875,000	4,875,000						4,875,000				154,368	11/25/2048	2.B FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A Series 144A		09/20/2021	Paydown		262,500	262,500	262,395	262,399		101		101		262,500				3,588	09/20/2045	1.F FE
87612B-BR-2	TARGA RESOURCES PARTNERS LP Series 144A		08/20/2021	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				49,021	02/01/2031	3.B FE
				BANC OF AMERICA SECURITIES LLC																	
87901J-AF-2	GANNETT CO INC Series 144A 4.750% 03/1		09/24/2021			1,457,750	1,400,000	1,400,000	1,400,000						1,400,000		57,750	57,750	69,825	03/15/2026	3.C FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS LT Series 14		09/20/2021	Paydown		359,833	359,833	361,114	361,058		(1,225)		(1,225)		359,833				6,539	08/21/2045	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC T Series 14		09/20/2021	Paydown		212,500	212,500	212,460	212,462		38		38		212,500				2,989	09/20/2045	1.F FE
89680H-AB-8	TRITON CONTAINER FINANCE LLC T Series 14		09/20/2021	Paydown		106,250	106,250	106,231	106,232		18		18		106,250				2,649	09/20/2045	2.B FE
918286-AA-3	VSE VOI MORTGAGE LLC VSTNA_18- Series 14		09/20/2021	Paydown		416,287	416,287	419,271	418,703		(2,417)		(2,417)		416,287				9,886	02/20/2036	1.A FE
92349F-AD-5	VERIZON OWNER TRUST VZOT_18-1 Series 144		07/20/2021	Paydown		6,000,000	6,000,000	6,028,085	6,008,219		(8,219)		(8,219)		6,000,000				112,000	09/20/2022	1.A FE
94106*-AF-3	WASTE CONNECTIONS INC. WASTE CONNECTIONS		09/20/2021	Call 102.3103		10,231,030	10,000,000	10,000,000	10,000,000						10,000,000				565,780	08/20/2022	2.A FE
94988J-6A-0	WELLS FARGO BANK NA 2.082% 09/09/22		09/09/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	4,999,998		1		1		5,000,000		1	1	104,100	09/09/2022	1.D FE
95058X-AG-3	WENDYS FUNDING LLC WEN_19-1A Series 144A		09/15/2021	Paydown		50,000	50,000	50,000	50,000						50,000				1,419	06/15/2049	2.B FE
95058X-AL-2	WENDYS FUNDING LLC WEN_21-1A Series 144A		09/15/2021	Paydown		25,000	25,000	25,000	25,000						25,000				160	06/15/2051	2.B FE
978097-AD-5	WOLVERINE WORLD WIDE INC Series 144A 5		08/26/2021	Call 102.5613		3,461,445	3,375,000	3,282,188	3,300,098		7,496		7,496		3,307,594		67,406	67,406	252,851	09/01/2026	3.C FE
98967*-AR-4	TRITON CONTAINER INTERNATIONAL 3.230%		08/30/2021	Call 101.5590		284,365	280,000	280,000	280,000						280,000				12,656	03/31/2022	2.C FE
				Redemption 100.0000																	
00908P-AA-5	AIR CANADA Series 144A 3.300% 01/15/30		07/15/2021			76,800	76,800	76,800	76,800						76,800				2,534	01/15/2030	1.G FE

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (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 Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	
009090-AA-9	AIR CANADA 2015-1 CLASS A PASS SERIES 14		09/15/2021	Redemption 100.0000		72,374	72,374	73,188	72,916		(542)		(542)		72,374				2,605	03/15/2027	1.F FE	
92658T-AQ-1	VIDEOTRON LTEE VIDEOTRON LTEE 5.000% 0	A	07/06/2021	Call 104.0020		1,586,031	1,525,000	1,568,173	1,545,921		(6,843)		(6,843)		1,539,079		(14,079)	(14,079)	99,156	07/15/2022	3.A FE	
98462Y-C*-9	YAMANA GOLD YAMANA GOLD INC 4.910% 03/		09/08/2021	Call 110.2694		3,308,083	3,000,000	3,002,850	3,001,663		(289)		(289)		3,001,375		(1,375)	(1,375)	409,556	03/23/2024	2.C	
03768M-AB-3	APIDOS CLO APID_20-33A Series 144A 2.3	C	09/30/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				58,837	07/24/2031	1.C FE	
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 14	D	09/15/2021	Paydown		156,250	156,250	152,064	153,318		2,932		2,932		156,250				2,591	12/15/2041	1.C FE	
12807C-AA-1	CAL FUNDING IV LTD CAL 20-1A Series 144A	C	09/25/2021	Paydown		318,750	318,750	318,678	318,682		68		68		318,750				4,717	09/25/2045	1.F FE	
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO 20 Series 14	C	09/17/2021	Paydown		175,052	175,052	175,044	175,044		8		8		175,052				2,608	10/17/2040	1.F FE	
478375-AF-5	JOHNSON CONTROLS INTL PL SERIES * 3.75	D	09/01/2021	Call 100.0000		4,523,000	4,523,000	4,599,846	4,544,806		(21,806)		(21,806)		4,523,000				127,209	12/01/2021	2.B FE	
78081B-AC-7	ROYALTY PHARMA PLC Series 144A 1.750%	C	08/05/2021	Tax Free Exchange		4,924,863	5,000,000	4,914,200	4,917,993		6,870		6,870		4,924,863				80,938	09/02/2027	2.C FE	
7846EL-AC-1	SPCM SA Series 144A 4.875% 09/15/25	D	09/20/2021	Call 101.8280		3,054,840	3,000,000	3,015,000	3,005,104		(2,101)		(2,101)		3,003,003		(3,003)	(3,003)	203,121	09/15/2025	3.A FE	
86562M-CD-0	SUMITOMO MITSUI FIN GRP INC SUMITOMO MIT	C	07/12/2021	GOLDMAN SACHS & CO		4,954,200	5,000,000	5,000,000	5,000,000						5,000,000		(45,800)	(45,800)	23,963	01/12/2026	1.G FE	
88315L-AG-3	TEXTAINER MARINE CONTAINERS LT Series 14	C	09/20/2021	Paydown		246,870	246,870	246,797	246,799		71		71		246,870				3,477	09/20/2045	1.F FE	
88315L-AL-2	TEXTAINER MARINE CONTAINERS VI Series 14	C	09/20/2021	Paydown		140,000	140,000	139,957			43		43		140,000				1,241	02/20/2046	1.F FE	
88315L-AN-8	TEXTAINER MARINE CONTAINERS VI Series 14	C	09/20/2021	Paydown		30,000	30,000	29,987			13		13		30,000				399	02/20/2046	2.B FE	
92333B-AG-5	VENTR_19-37A Series 144A 2.026% 07/15/	D	08/11/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				35,202	07/15/2032	1.C FE	
A3158#-AG-4	HOFFER FINANCIAL SERVICES GMBH 3.620% 0	C	09/26/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				72,400	09/26/2021	1.G PL	
G3469#-AB-3	FIRSTGROUP PLC 4.170% 03/27/25	D	08/11/2021	Call 111.1539		5,557,694	5,000,000	5,000,000	5,000,000						5,000,000				757,553	03/27/2025	2.C	
G4706#-AB-4	ICON INVESTMENTS FIVE UNLIMITE ICON INVE	D	07/01/2021	Call 103.5371		5,176,855	5,000,000	5,000,000	5,000,000						5,000,000				242,266	12/08/2023	2.C	
G6764#-AA-0	OMEGA LEASING NO 9 LTD OMEGA LEASING (NO	C	07/12/2021	Redemption 100.0000		105,263	105,263	105,263	100,102	5,161			5,161		105,263				1,895	10/12/2026	3.C	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						175,043,367	172,574,370	173,124,490	165,110,434	5,161	(692,046)		(686,885)		171,929,357		157,928	157,928	7,703,442	XXX	XXX	
8399997. Total - Bonds - Part 4						183,053,741	180,649,370	181,132,040	168,185,434	5,161	(689,222)		(684,061)		179,939,731		157,928	157,928	7,887,150	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						183,053,741	180,649,370	181,132,040	168,185,434	5,161	(689,222)		(684,061)		179,939,731		157,928	157,928	7,887,150	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4							XXX												XXX	XXX		
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX												XXX	XXX		
9799997. Total - Common Stocks - Part 4							XXX												XXX	XXX		
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX												XXX	XXX		
9899999. Total - Preferred and Common Stocks							XXX												XXX	XXX		
9999999 - Totals						183,053,741	XXX	181,132,040	168,185,434	5,161	(689,222)		(684,061)		179,939,731		157,928	157,928	7,887,150	XXX	XXX	

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

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Bank of America Dallas, TX / Tampa, FL					(340,825)	(657,191)	(176,434)	XXX
Bank of New York Mellon New York, NY					403,223	412,153	424,927	XXX
Deutsche Bank New York, NY					3,039,736	2,647,776	11,471,749	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			50,441	50,441	56,965	XXX
0199999. Totals - Open Depositories	XXX	XXX			3,152,575	2,453,179	11,777,207	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						XXX
0399999. Total Cash on Deposit	XXX	XXX			3,152,575	2,453,179	11,777,207	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			3,152,575	2,453,179	11,777,207	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE GENWORTH MORTGAGE INSURANCE CORPORATION

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]