

<p>Form 5500</p> <p>Department of the Treasury Internal Revenue Service</p> <hr/> <p>Department of Labor Employee Benefits Security Administration</p> <hr/> <p>Pension Benefit Guaranty Corporation</p>	<p>Annual Return/Report of Employee Benefit Plan</p> <p>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</p> <p>▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	<p>OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="font-size: 24pt; font-weight: bold;">2022</p> <hr/> <p>This Form is Open to Public Inspection</p>
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Part I Annual Report Identification Information	
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
A This return/report is for:	<input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) <input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) ____
B This return/report is:	<input type="checkbox"/> the first return/report <input checked="" type="checkbox"/> the final return/report <input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	▶ <input type="checkbox"/>
D Check box if filing under:	<input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program <input type="checkbox"/> special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.	▶ <input type="checkbox"/>

Part II Basic Plan Information —enter all requested information	
<p>1a Name of plan <u>FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN</u></p> <p>2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>GNA CORPORATION</u></p> <p><u>6620 WEST BROAD STREET</u> <u>BUILDING 1, 5TH FLOOR</u> <u>RICHMOND, VA 23230-1716</u></p>	<p>1b Three-digit plan number (PN) ▶ <u>020</u></p> <p>1c Effective date of plan <u>01/01/1974</u></p> <p>2b Employer Identification Number (EIN) <u>91-1277112</u></p> <p>2c Plan Sponsor's telephone number <u>804-281-6000</u></p> <p>2d Business code (see instructions) <u>524210</u></p>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	08/04/2023	VICTOR SKAKANDY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2022)
v. 220413

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 652
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 109 6a(2) 0 6b 0 6c 0 6d 0 6e 0 6f 0 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1H 1I 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) <input checked="" type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> 0 A (Insurance Information) (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) Yes No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) Yes No

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan <u>FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN</u>	B Three-digit plan number (PN) ▶	<u>020</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GNA CORPORATION</u>	D Employer Identification Number (EIN) <u>91-1277112</u>	

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... Yes No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
MERCER INVESTMENTS, LLC

30-0282430

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	ACTUARIAL	731813	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK & TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 19 21 25 28 50 52 56 62 63 99	TRUSTEE	18171	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

<p align="center">SCHEDULE D (Form 5500)</p> <p align="center">Department of the Treasury Internal Revenue Service</p> <hr/> <p align="center">Department of Labor Employee Benefits Security Administration</p>	<p>DFE/Participating Plan Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p>▶ File as an attachment to Form 5500.</p>	<p>OMB No. 1210-0110</p> <hr/> <p>2022</p> <hr/> <p>This Form is Open to Public Inspection.</p>
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For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN</u>	B Three-digit plan number (PN) ▶	<u>020</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>GNA CORPORATION</u>	D Employer Identification Number (EIN) <u>91-1277112</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MERCER CORE FIXED INCOME PORTFOLIO</u>	b Name of sponsor of entity listed in (a): <u>MERCER INVESTMENTS, LLC</u>	c EIN-PN <u>03-0566615-006</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MERCER CORE PASSIVE FXD INC PORT</u>	b Name of sponsor of entity listed in (a): <u>MERCER INVESTMENTS, LLC</u>	c EIN-PN <u>03-0566612-007</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MERCER L-D PASSIVE FXD INC PRT</u>	b Name of sponsor of entity listed in (a): <u>MERCER INVESTMENTS, LLC</u>	c EIN-PN <u>51-0560117-010</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MERCER L-D INVST GRD FXD INC PRT</u>	b Name of sponsor of entity listed in (a): <u>MERCER INVESTMENTS, LLC</u>	c EIN-PN <u>26-6700496-016</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MERCER ACTIVE INTER. CREDIT FXD INC</u>	b Name of sponsor of entity listed in (a): <u>MERCER INVESTMENTS, LLC</u>	c EIN-PN <u>85-2621954-048</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:	b Name of sponsor of entity listed in (a):	c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:	b Name of sponsor of entity listed in (a):	c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity code

e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

**SCHEDULE H
(Form 5500)**

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

► **File as an attachment to Form 5500.**

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

A Name of plan FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN	B Three-digit plan number (PN) ► 020
C Plan sponsor's name as shown on line 2a of Form 5500 GNA CORPORATION	D Employer Identification Number (EIN) 91-1277112

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets	(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions.....	1b(1)	
(2) Participant contributions.....	1b(2)	
(3) Other.....	1b(3)	84259 0
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	18832738 0
(2) U.S. Government securities.....	1c(2)	
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred.....	1c(3)(A)	
(B) All other.....	1c(3)(B)	
(4) Corporate stocks (other than employer securities):		
(A) Preferred.....	1c(4)(A)	
(B) Common.....	1c(4)(B)	
(5) Partnership/joint venture interests.....	1c(5)	
(6) Real estate (other than employer real property).....	1c(6)	
(7) Loans (other than to participants).....	1c(7)	
(8) Participant loans.....	1c(8)	
(9) Value of interest in common/collective trusts.....	1c(9)	39476651 0
(10) Value of interest in pooled separate accounts.....	1c(10)	
(11) Value of interest in master trust investment accounts.....	1c(11)	
(12) Value of interest in 103-12 investment entities.....	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	
(15) Other.....	1c(15)	

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	58393648	0
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h	266558	0
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	5852261	0
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	6118819	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	52274829	0

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2).....	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities.....	2b(1)(B)		
(C) Corporate debt instruments.....	2b(1)(C)		
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		0
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		0
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)		
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-7376011
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		5182063
d Total income. Add all income amounts in column (b) and enter total	2d		-2193948
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	14856624	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)	31063389	
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		45920013
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	59087	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		59087
j Total expenses. Add all expense amounts in column (b) and enter total	2j		45979100
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-48173048
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan.....	2l(2)		4101781

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) Unmodified (2) Qualified (3) Disclaimer (4) Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) DOL Regulation 2520.103-8 (2) DOL Regulation 2520.103-12(d) (3) neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **KPMG LLP**

(2) EIN: **13-5565207**

d The opinion of an independent qualified public accountant is **not attached** because:

(1) This form is filed for a CCT, PSA, or MTIA. (2) It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

	Yes	No	Amount
4a		X	

		Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....	4d		X	
e Was this plan covered by a fidelity bond?.....	4e	X		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?.....	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?.....	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.).....	4i		X	
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.).....	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?.....	4k	X		
l Has the plan failed to provide any benefit when due under the plan?.....	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.....	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... Yes No
 If "Yes," enter the amount of any plan assets that reverted to the employer this year 0.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
GENWORTH FINANCIAL INC. RETIREMENT AND SAVINGS PLAN	80-0873306	001

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 487217.

SCHEDULE R (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2022 This Form is Open to Public Inspection.
--	---	---

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan <u>FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN</u>	B Three-digit plan number (PN) ▶	<u>020</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GNA CORPORATION</u>	D Employer Identification Number (EIN) <u>91-1277112</u>	

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....

1		0
---	--	---

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):
EIN(s): 04-3581074

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....

3		255
---	--	-----

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	---

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? Yes No N/A
If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____
If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....	6a	
b Enter the amount contributed by the employer to the plan for this plan year.....	6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c	

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? Yes No N/A

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? Yes No N/A

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... Increase Decrease Both No

Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... Yes No

11 a Does the ESOP hold any preferred stock?..... Yes No

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)..... Yes No

12 Does the ESOP hold any stock that is not readily tradable on an established securities market?..... Yes No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. Complete as many entries as needed to report all applicable employers.

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

a Name of contributing employer _____

b EIN _____ **c** Dollar amount contributed by employer _____

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: Hourly Weekly Unit of production Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment).....	14a	
b The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	14b	
c The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	14c	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....	15a	
b The corresponding number for the second preceding plan year.....	15b	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....	16b	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
 Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
 0-3 years 3-6 years 6-9 years 9-12 years 12-15 years 15-18 years 18-21 years 21 years or more

c What duration measure was used to calculate line 19(b)?
 Effective duration Macaulay duration Modified duration Other (specify): _____

20 PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? Yes No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

Yes.

No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

No. Other. Provide explanation _____

FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN

Financial Statements and Supplemental Schedule

December 31, 2022 and 2021

(With Independent Auditors' Report Thereon)

FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN

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II. Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2022	13

* Schedules required by Form 5500 that are not applicable have not been included.



KPMG LLP
Suite 2000
1021 East Cary Street
Richmond, VA 23219-4023

Independent Auditors' Report

To the Plan Committee and Plan Participants
First Colony Life Insurance Company Pension Plan:

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of First Colony Life Insurance Company Pension Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2022 (in liquidation) and 2021 (in liquidation), and the related statements of changes in net assets available for benefits for the years ended December 31, 2022 (in liquidation) and December 31, 2021 (in liquidation), and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of the Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from a qualified institution as of December 31, 2022 and 2021, and for the years ended December 31, 2022 and December 31, 2021, respectively, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audits and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the Financial Statements section:

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with U.S. generally accepted accounting principles.
- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical



requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Emphasis of Matter – Plan Termination and Liquidation Basis of Accounting

As discussed in Note 1 to the financial statements, the First Colony Life Insurance Company Pension Plan Committee approved a plan of liquidation on July 8, 2021 and management determined liquidation is imminent. As a result, the Plan is presenting the December 31, 2022 and 2021 financial statements on the liquidation basis of accounting. On December 28, 2022, the Plan distributed the remaining all of assets of the Plan. Our opinion is not modified with respect to this matter.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.



Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of U.S. generally accepted accounting principles.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with U.S. generally accepted accounting principles.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Other Matter — Supplemental Schedule Required by ERISA

The supplemental schedule of Schedule H, line 4j – Schedule of Reportable Transactions for the year ended December 31, 2022 is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedule that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- The form and content of the supplemental schedule, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, is presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

KPMG LLP

Richmond, Virginia
August 4, 2023

FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN

Statements of Net Assets Available for Benefits

December 31, 2022 and 2021

(In Liquidation)

	<u>2022</u>	<u>2021</u>
Assets:		
Investments at fair value (notes 3, 4 and 9):		
Short-term investment fund	—	\$ 18,832,738
Common/collective trust funds	—	<u>39,476,651</u>
Total investments at fair value	—	<u>58,309,389</u>
Receivables:		
Accrued interest expected to be earned in liquidation (note 2)	—	84,259
Total assets	—	<u>58,393,648</u>
Liabilities:		
Payables for administrative expenses and investment management fees	—	266,558
Accrued expenses expected to be paid in liquidation (note 2)	—	929,434
Payable for excess assets from Plan settlement	—	<u>4,922,827</u>
Net assets available for benefits	—	<u>\$ 52,274,829</u>

See accompanying notes to financial statements.

FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN

Statements of Changes in Net Assets Available for Benefits

Years ended December 31, 2022 and 2021

(In Liquidation)

	<u>2022</u>	<u>2021</u>
Additions to (reductions from) net assets attributed to:		
Net depreciation in the fair value of investments.....	\$ (7,413,032)	\$ (884,806)
Benefits paid directly to participants (note 1).....	(14,856,624)	(1,743,173)
Benefits transferred to annuity provider (note 1)	(30,178,519)	—
Benefits transferred to Pension Benefit Guaranty Corporation (note 1)	(884,870)	—
Administrative expenses (note 9)	(59,087)	(297,025)
Interest earned in liquidation (note 2).....	37,021	84,259
Expenses paid in liquidation (note 2).....	259,236	(929,434)
Excess assets from Plan settlement (note 1).....	<u>821,046</u>	<u>(4,922,827)</u>
Net decrease in net assets available for benefits.....	(52,274,829)	(8,693,006)
Net assets available for benefits at:		
Beginning of the year.....	<u>52,274,829</u>	<u>60,967,835</u>
End of the year.....	<u>\$ —</u>	<u>\$ 52,274,829</u>

See accompanying notes to financial statements.

(1) Description of the Plan

The following brief description of the First Colony Life Insurance Company Pension Plan (the Plan) is provided for general informational purposes only. Effective December 31, 2021, the Plan was terminated subject to ERISA provisions. Participants should refer to the Plan document for more complete information.

The Plan was a defined benefit plan intended to qualify under Section 401(a) of the Internal Revenue Code of 1986, as amended (the Code), and subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA). The Plan covered substantially all employees of First Colony Life Insurance Company (FCL). The trustee for the Plan was State Street Bank and Trust Company (State Street Bank).

Effective January 1, 1998, the Plan was amended such that no new participants would be eligible to join the Plan. Effective September 27, 2005, benefits under the Plan were frozen with no future benefits accruing to participants.

Genworth North America Corporation (GNA Corporation) became the Plan Sponsor effective November 1, 2006. Genworth Financial, Inc. (Genworth) is the ultimate parent of GNA Corporation. On January 1, 2007, FCL merged with and into Genworth Life and Annuity Insurance Company (GLAIC or the Company). GLAIC is an indirect, wholly owned subsidiary of Genworth.

On July 8, 2021, the First Colony Life Insurance Pension Plan Committee (the Committee) met and voted to terminate the Plan effective December 31, 2021, pending delegation of authority from the GNA Corporation Board of Directors (BOD). The GNA Corporation BOD, by resolution on August 17, 2021, delegated such authority to the Committee.

The Plan was administered by the Committee. The Committee had overall responsibility for the operation and administration of the Plan. The Committee hired Mercer Investments LLC (Mercer Investments), as an ERISA Section 3(38) Investment Manager to help the Committee discharge its fiduciary responsibilities in determining the appropriateness of the Plan's investments as well as monitoring investment performance (notes 3(c) and 9). The Committee hired Mercer US LLC as a consultant experienced in the successful termination of defined benefit pension plans and the process to terminate the Plan began in the fall of 2021. Participants were fully vested in their benefits as of December 31, 2021. All Plan participants were notified on October 15, 2021, of the intent to terminate the plan (Notice of Intent to Terminate). The IRS was notified of the intent to terminate the Plan and the IRS issued a favorable determination letter to the Committee on June 22, 2022, permitting the Plan to continue settlement of the accumulated benefit obligations during 2022 by distributing Plan assets to Plan participants in the form of lump sum payments in exchange for their rights to receive specified pension benefits and/or by purchasing nonparticipating annuity contracts from a third party insurer to cover vested benefits, as elected by eligible plan participants.

During the final plan year ended December 31, 2022, the following transactions were effected to distribute all of the Plan's net assets available for benefits to satisfy the Plan's accumulated plan benefits:

- Periodic normal monthly distributions continued through October 2022 aggregating \$1,525,134.
- The Plan was scheduled to pay \$13,331,490 of benefits to approximately 252 eligible participants who elected to receive a lump-sum payment instead of future annuity payments. Ultimately, 3 of these participants, with total lump sum payments of \$104,637, were unable to cash the lump sum checks and were added to the annuity purchase via additional premiums of \$94,846.
- The Committee selected Principal Life Insurance Company (Principal) as third-party insurer and a group annuity contract was purchased at a cost of \$30,178,519 to provide for future monthly benefit payments to annuitants and future annuitants beginning November 1, 2022. This agreement covered approximately 389 active and former employees and their beneficiaries. As noted above, 3 additional participants were later added to the contract, resulting in additional premiums of \$94,846 and final cost of \$30,273,365.
- Additionally, the Plan settled approximately \$884,870 of plan benefit liabilities through direct funding to the Pension Benefit Guaranty Corporation for the remaining approximately 13 former employees and their beneficiaries.

- The Plan was fully funded and GNA Corporation was not required to make any additional cash contributions. Full Plan liquidation, including payment of all residual expenses was completed by December 31, 2022. Residual assets of \$4,101,781 were transferred to the Genworth Financial, Inc. Retirement and Savings Plan on December 28, 2022.

(a) Benefits

Prior to the Plan's benefit freeze on September 27, 2005, annual benefits were determined as the greater of the accrued benefit under the Plan provisions in effect at September 27, 2005 (1.1% of the participant's final average compensation multiplied by credited years of service plus 1.5% of final average compensation in excess of covered compensation multiplied by credited years of service) plus the participant's regular pension plus any additional pension as defined or the accrued benefit as if the participant had always been a participant in the General Electric Company (who was a former affiliate company from 1998 to 2006) Pension Plan. Active participants continued to earn service under the Plan solely for purposes of eligibility for early retirement.

If a participant who was eligible for retirement or was vested died before benefits commenced, his or her spouse was entitled to a monthly benefit equal to the benefit accrued to date. If there was no spouse, a lump-sum benefit was paid to the participant's beneficiary.

(2) Summary of Significant Accounting Policies

(a) Basis of Accounting

The accompanying financial statements of the Plan for 2021 and 2022 have been prepared on the liquidation basis, in accordance with U.S. GAAP. Liquidation basis accounting is considered appropriate when, among other things, liquidation of an entity is probable, and the net realizable value of assets are reasonably determinable. Under the liquidation basis of accounting, assets are stated at their estimated net realized cash value and liabilities are stated at their anticipated settlement amounts. The estimated net realizable cash value for investments as of December 31, 2021, would be equivalent to their fair value. In addition, liquidation basis accounting requires an entity to accrue costs that it expects to incur and income that it expects to earn through the remaining liquidation period. As a result, accrued interest income from cash equivalents of \$84,259 and accrued administrative expenses of \$929,434 were recorded to the Statements of Net Assets Available for Benefits and the Statements of Changes in Net Assets Available for Benefits for the year ended December 31, 2021, to reflect estimated income and expenses expected through the remainder of the Plan liquidation period. No such accruals were required as of December 31, 2022. After the settlement of the benefit obligations and payment of expenses at December 28, 2022, the Plan held \$4,101,781 of residual assets which the Company elected to utilize, after the payment of expenses, for the future contributions under the Genworth Financial, Inc. Retirement and Savings Plan.

(b) Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles (U.S. GAAP) requires management of the Plan to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein and disclosure of contingent assets and liabilities and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

(c) Investment Valuation and Income Recognition

Investments prior to termination were stated at fair value (see note 4). Short-term investments were valued at cost plus accrued interest, which approximates fair value. Investments in common/collective trust funds were valued at the net asset value (NAV) as determined using the estimated fair value of the underlying assets in the respective funds on the last day of the Plan year. The cost of investments sold was determined on the basis of average cost. Purchases and sales of investments were recorded on a trade-date basis. As applicable, interest income was recorded on the accrual basis and dividends were recorded on the ex-dividend date.

The change in the difference between the fair value and the cost of the investments held at the beginning and end of each year, adjusted for realized gains and losses on investments sold during the year, is reflected in the statements of changes in net assets available for plan benefits as appreciation or depreciation in the fair value of investments.

(d) Benefits Paid

Benefit payments to participants were recorded when paid.

(e) Administrative Expenses

Administrative expenses were paid by the Plan to the extent permitted by the Plan document.

(f) Risks and Uncertainties

Now that the Plan has been terminated, any future risks or uncertainties to the Plan have been eliminated.

(3) Information Certified by State Street Bank and Trust Company

The Plan administrator has elected the method of compliance permitted by 29 CFR 2520.103-8 of the Department of Labor Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, as permitted under such election, the following information was prepared and certified as complete and accurate by State Street Bank, as trustee, and was not subjected to any auditing procedures by the independent auditors except for comparing such information to the related information included in the accompanying financial statements and supplemental schedules.

(a) The fair values of individual investments, as shown in the accompanying statements of net assets available for plan benefits were as follows as of December 31 (in liquidation):

	2022	2021
Short-term investment fund.....	\$ -	\$ 18,832,738
Common/collective trust funds	-	39,476,651
	\$ -	\$ 58,309,389

(b) The net depreciation in the fair value of investments (including investments bought, sold, as well as held) was as follows for the years ended December 31 (in liquidation):

	2022	2021
Net depreciation in fair value of investments	\$(7,413,032)	\$(884,806)

(c) Investment management fees paid by the Plan to Mercer Investments for the years ended December 31, 2022 and 2021 were approximately \$132,000 and \$415,000, respectively (notes 1 and 9). These fees have been recorded as an offset to net depreciation in the fair value of investments and are included in (b) above.

(d) All amounts are included in note 4 and the supplemental schedule.

(4) Fair Value Measurements and Disclosures

(a) Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. The Plan utilizes valuation techniques that maximize the use of observable inputs and minimize

the use of unobservable inputs. All assets carried at fair value are classified and disclosed in one of the following three categories:

- Level 1—Quoted prices for identical instruments in actively traded markets.
- Level 2—Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.
- Level 3—Instruments whose significant value drivers are unobservable.

Level 1 primarily consists of financial instruments whose value is based on quoted market prices such as actively traded equity securities and actively traded mutual fund investments. Financial instruments in this category include shares of a short-term investment fund managed by State Street Bank.

Level 2 is comprised of investments in common/collective trust funds that are valued at NAV as determined using the estimated fair value of the underlying assets in the respective funds on the last day of the Plan year.

The Plan had no investments as of December 31, 2022 and there were no Level 3 assets as of December 31, 2021. As of each reporting period, all assets recorded at fair value are classified in their entirety based on the lowest level of input that is significant to the fair value measurement. The assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the asset, such as the relative impact on the fair value as a result of including a particular input. The Plan reviews the fair value hierarchy classifications each reporting period. Changes in valuation techniques used to measure fair value are monitored at least annually by the Plan to determine if a change results in a measurement that is equally or more representative of fair value. Changes in valuation techniques or their application are accounted for as changes in accounting estimates. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets. Such reclassifications are reported as transfers in and out of each level at the beginning fair value for the reporting period in which the changes occur. See note 2(c) for additional information related to fair value measurements.

(b) Valuation Methodologies

The following is a description of the valuation techniques and inputs used to determine fair value by class of instrument.

Short-term investments: Quoted prices for identical instruments in active markets.

Common/collective trust funds: The funds are valued at NAV as determined by using estimated fair value of the underlying assets held in the funds. Standard models are used to estimate the fair value of the underlying assets using observable market inputs.

These investments are all classified as Level 1 or Level 2 category investments and are easily liquidated with little or no cost.

The following table sets forth by level within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2021. Classification within the fair value hierarchy table is based upon the lowest level of any input that is significant to the fair value measurement.

	2021			
	Total	Level 1	Level 2	Level 3
Short-term investment fund	\$ 18,832,738	\$ 18,832,738	—	—
Common/collective trust funds	39,476,651	—	39,476,651	—
Total investments	<u>\$ 58,309,389</u>	<u>\$ 18,832,738</u>	<u>\$ 39,476,651</u>	<u>\$ —</u>

(5) Actuarial Present Value of Accumulated Plan Benefits

Because GNA Corporation decided to terminate the Plan effective December 31, 2021, the January 1, 2022, actuarial present value of accumulated plan benefits was determined on a liquidation basis. The significant assumptions underlying the actuarial computations for this estimate for December 31, 2021 liabilities include: (a) approximately 65% of active participants will elect to receive a lump sum option in 2022 as a result of the termination offer, (b) approximately 50% of inactive participants with deferred benefits are assumed to elect a lump sum option during the same plan termination election window, and (c) all retirees and participants who do not elect a lump sum will have a nonparticipating annuity contract purchased on their behalf, to provide for the benefit that would otherwise be payable from this Plan at some future date. Additional assumptions include: (a) for all active and deferred participants who do not elect a lump sum, the assumed liability premium to be charged by the insurer is 15% and (b) for all currently retired participants, the assumed liability premium to be charged by the insurer is 1%.

Utilizing the assumptions described above, the January 1, 2022, plan liability on a liquidation basis is about 1.7% higher than the resulting plan liability calculated as if the plan were ongoing.

Accumulated plan benefits are those future periodic payments, including lump sum distributions, that are attributable under the Plan’s provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to: (a) retired or terminated employees or their beneficiaries; (b) beneficiaries of employees who have died; and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money and the probability of payment between the valuation date and the expected deaths of the employees or their beneficiaries. The significant actuarial assumptions used in the valuation as of December 31, 2021 were: (a) assumed discount rate of 3.00% as of December 31, 2021, (b) assumed rates of return of 3.00% as of December 31, 2021, (c) retirement at ages 55 to 70, (d) assumed mortality based on published statistical data from Pri-2012 healthy, sex distinct, white collar, separate annuitant and non-annuitant mortality tables projected with generational mortality improvements using MP2021 as of December 31, 2021, and (e) administrative expenses paid by the Plan associated with providing accumulated plan benefits are reflected by adjusting the assumed rates of return.

The computation of the actuarial present value of accumulated plan benefits was made as of January 1, 2022. Had the valuation been performed as of December 31, 2021, there would have been no material differences.

Given the plan termination and subsequent liquidation of all plan assets prior to December 31, 2022, it was not necessary to select any actuarial assumptions as of January 1, 2023, and the outstanding liability is \$ 0.

The actuarial present value of accumulated plan benefits, as determined with input from the consulting actuary Mercer (US) LLC (Mercer), was as follows as of December 31 (in liquidation):

	<u>2022</u>	<u>2021</u>
Vested benefits:		
Active participants.....	\$ —	\$ 6,758,003
Participants receiving benefits.....	—	26,481,655
Participants with deferred benefits	—	20,360,305
Total vested benefits.....	<u>—</u>	<u>53,599,963</u>
Total actuarial present value of accumulated plan benefits	<u>\$ —</u>	<u>\$ 53,599,963</u>

The change in the actuarial present value of accumulated plan benefits, as determined by the consulting actuary was as follows as of and for the years ended December 31 (in liquidation):

	<u>2022</u>	<u>2021</u>
Actuarial present value of accumulated plan benefits at beginning of year.....	\$53,599,963	\$49,778,926
Increase (decrease) during the year attributable to:		
Actuarial gain	(8,751,949)	(241,605)
Increase for interest due to decrease in the discount period.....	1,071,999	1,709,215
Increase for change in actuarial assumptions.....	—	4,096,600
Benefits paid	(14,856,624)	(1,743,173)
Benefits transferred to annuity provider.....	(30,178,519)	—
Benefits transferred to Pension Benefit Guaranty Corporation.....	(884,870)	—
Net (decrease) increase	<u>(53,599,963)</u>	<u>3,821,037</u>
Actuarial present value of accumulated plan benefits at end of year.....	<u>—</u>	<u>\$53,599,963</u>

(6) Plan Termination

Effective December 31, 2021, the Plan Sponsor exercised its right under the Plan to terminate the Plan subject to the provisions of ERISA (see Note 1). Liquidation of the Plan was completed, and all Plan assets were distributed by the end of December 2022.

The termination of the Plan required net assets of the Plan to be allocated as prescribed by ERISA and related regulations. Certain benefits under the Plan remained insured by the Pension Benefit Guaranty Corporation until the completion of the Plan termination. Vested benefits were eligible for guarantee at the level in effect on the date of the Plan's termination. The PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection was subject to certain limitations and exclusions.

(7) Funding Policy

The Company contributes such amounts as are calculated on an actuarial basis to provide the Plan with assets sufficient to meet the benefits to be paid to participants. Contributions are between the maximum tax-deductible amount and the minimum funding requirements of ERISA. The Plan's minimum required contributions for both the 2021 and 2022 plan years were \$ 0.

As of the termination of the Plan, the Plan was fully funded, and the Company was not required to make any additional cash contributions.

(8) Tax Status

Prior to the notice of intent to terminate the plan, the IRS had determined and informed the Company by letter dated December 9, 2013, that the Plan and related trust are designed in accordance with applicable sections of the Code. The Plan and related trust have sought and received all possible approvals from the IRS with respect to the design of the Plan with applicable sections of the Code. Although the Plan has been amended since the receipt of the determination letter, the Plan Administrator believes the Plan and the related trust continue to be designed and operated in accordance with the applicable sections of the Code. The IRS was notified of the intent to terminate the Plan and the IRS issued a favorable determination letter to the Committee on June 22, 2022, permitting the Plan to continue settlement of the accumulated benefit obligation during 2022.

U.S. GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2022, there were no uncertain positions taken or expected to be taken that would require recognition of a liability or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits of the Plan for any tax periods in progress. The Plan administrator believes it is no longer subject to federal or state tax examinations of the Plan for years prior to 2019.

(9) Related Party and Party-in-Interest Transactions

Certain Plan investments were shares of a short-term investment fund managed by State Street Bank. State Street Bank was trustee as defined by the Plan and, therefore, was a party-in-interest. Fees paid by the Plan to State Street Bank for the Plan years ended December 31, 2022 and 2021 were approximately \$18,200 and \$22,700, respectively, which represents an exempt party-in-interest transaction.

Certain Plan investments were shares of common/collective trust funds managed by Mercer Investments (notes 1 and 3(c)), an affiliate of Mercer (US) LLC. Mercer was the Plan’s consulting actuary (see note 5) and, therefore, was a party-in-interest. Fees paid by the Plan to Mercer for actuarial and administrative services for the Plan years ended December 31, 2022 and 2021 were approximately \$40,900 and \$253,600, respectively. Fees paid by the Plan to all Mercer related entities including investment management fees and fees related to Plan termination services for the Plan years ended December 31, 2022 and 2021 were approximately \$863,744 and \$670,400, respectively. These transactions represent exempt party-in-interest transactions.

(10) Subsequent Events

Subsequent to filing Form 501 with the PBGC for the plan termination, due to varying individual circumstances, there were 3 participants for whom an annuity was purchased in lieu of the originally elected lump sum form of payment. As a result, the total lump sums paid to participants as part of the plan termination process was lowered to \$13,226,854, and the total annuities purchased from Principal increased to \$30,273,365.

(11) Reconciliation to Form 5500

The following is a reconciliation of net decrease in net assets available for benefits per the financial statements for the year ended December 31, 2022:

	As of <u>December 31, 2022</u>
Net decrease in net assets available for benefits per the financial statements	\$ (52,274,829)
Surplus assets transferred to other Plan (line 2l(2))	<u>4,101,781</u>
Net (loss) per Form 5500 (line 2k)	<u>\$ (48,173,048)</u>

Surplus assets transferred during 2022 to the Genworth Financial, Inc. Retirement and Savings Plan are reported on the 2022 Form 5500. In accordance with the liquidation basis of accounting under U.S. generally accepted accounting principles, an allowance was made for surplus assets on the financial statements for the year ending December 31, 2021 and offset for the year ending December 31, 2022.

FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN
Schedule H, Line 4j – Schedule of Reportable Transactions
Year ended December 31, 2022

Identity of party involved	Description of asset	Number of transactions (#)	Purchase price (\$)	Selling price (\$)	Cost of Asset (\$)	Current value of asset on transaction date (\$)	Net gain/(loss) (\$)
Series of transactions:							
* State Street Bank and Trust	State Street Short-Term Investment Fund	13	36,148,260	—	36,148,260	36,148,260	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	36	—	54,980,999	54,980,999	54,980,999	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	10,803,649	10,803,649	10,803,649	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	32,195,549	—	32,195,549	32,195,549	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	32,610,067	32,610,067	32,610,067	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	3,508,289	3,508,289	3,508,289	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	4,101,780	4,101,780	4,101,780	—
* Mercer Investments	Mercer Long Duration Investment Grade Fixed Income Portfolio	1	—	17,027,930	15,079,709	17,027,930	1,948,221
* Mercer Investments	Mercer Core Fixed Income Portfolio	2	—	8,681,438	9,544,253	8,681,438	(862,815)
* Mercer Investments	Mercer Core Passive Fixed Income Portfolio	1	—	8,284,423	9,125,354	8,284,423	(840,931)
* Mercer Investments	Mercer Active Intermediate Credit Fixed Income Portfolio	1	—	3,090,703	3,381,195	3,381,195	(290,492)

*Party-in-interest as defined by ERISA.

Note: The information above was certified as complete and accurate by State Street Bank and Trust Company, the trustee of the Plan for the year ended December 31, 2022.

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

- A** This return/report is for: a multiemployer plan a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
 a single-employer plan a DFE (specify) ____
- B** This return/report is: the first return/report the final return/report
 an amended return/report a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here. ▶
- D** Check box if filing under: Form 5558 automatic extension the DFVC program
 special extension (enter description)
- E** If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶

Part II Basic Plan Information—enter all requested information

1a Name of plan FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN	1b Three-digit plan number (PN) ▶ 020
	1c Effective date of plan 01/01/1974
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) GNA CORPORATION 6620 WEST BROAD STREET BUILDING 1, 5TH FLOOR RICHMOND VA 23230-1716	2b Employer Identification Number (EIN) 91-1277112
	2c Plan Sponsor's telephone number 804-281-6000
	2d Business code (see instructions) 524210

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<i>Victor Skakandy</i>	8/4/2023	VICTOR SKAKANDY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>																		
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN																		
5 Total number of participants at the beginning of the plan year	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%; text-align: center;">5</td> <td style="text-align: right;">652</td> </tr> </table>	5	652																
5	652																		
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%;"></td> <td style="width:10%;"></td> <td style="width:80%;"></td> </tr> <tr> <td style="text-align: center;">6a(1)</td> <td style="text-align: center;">6a(2)</td> <td style="text-align: right;">109</td> </tr> <tr> <td style="text-align: center;">6b</td> <td style="text-align: center;">6c</td> <td style="text-align: right;">0</td> </tr> <tr> <td style="text-align: center;">6d</td> <td style="text-align: center;">6e</td> <td style="text-align: right;">0</td> </tr> <tr> <td style="text-align: center;">6f</td> <td style="text-align: center;">6g</td> <td style="text-align: right;">0</td> </tr> <tr> <td style="text-align: center;">6h</td> <td style="text-align: center;">6h</td> <td style="text-align: right;">0</td> </tr> </table>				6a(1)	6a(2)	109	6b	6c	0	6d	6e	0	6f	6g	0	6h	6h	0
6a(1)	6a(2)	109																	
6b	6c	0																	
6d	6e	0																	
6f	6g	0																	
6h	6h	0																	
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:10%; text-align: center;">7</td> <td style="width:90%;"></td> </tr> </table>	7																	
7																			
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1H 1I 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:																			
9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor																		
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)																			
a Pension Schedules (1) <input checked="" type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)																		

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) Yes No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) Yes No

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

FIRST COLONY LIFE INSURANCE COMPANY PENSION PLAN
Schedule H, Line 4j – Schedule of Reportable Transactions
Year ended December 31, 2022

Identity of party involved	Description of asset	Number of transactions (#)	Purchase price (\$)	Selling price (\$)	Cost of Asset (\$)	Current value of asset on transaction date (\$)	Net gain/(loss) (\$)
Series of transactions:							
* State Street Bank and Trust	State Street Short-Term Investment Fund	13	36,148,260	—	36,148,260	36,148,260	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	36	—	54,980,999	54,980,999	54,980,999	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	10,803,649	10,803,649	10,803,649	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	32,195,549	—	32,195,549	32,195,549	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	32,610,067	32,610,067	32,610,067	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	3,508,289	3,508,289	3,508,289	—
* State Street Bank and Trust	State Street Short-Term Investment Fund	1	—	4,101,780	4,101,780	4,101,780	—
* Mercer Investments	Mercer Long Duration Investment Grade Fixed Income Portfolio	1	—	17,027,930	15,079,709	17,027,930	1,948,221
* Mercer Investments	Mercer Core Fixed Income Portfolio	2	—	8,681,438	9,544,253	8,681,438	(862,815)
* Mercer Investments	Mercer Core Passive Fixed Income Portfolio	1	—	8,284,423	9,125,354	8,284,423	(840,931)
* Mercer Investments	Mercer Active Intermediate Credit Fixed Income Portfolio	1	—	3,090,703	3,381,195	3,381,195	(290,492)

*Party-in-interest as defined by ERISA.

Note: The information above was certified as complete and accurate by State Street Bank and Trust Company, the trustee of the Plan for the year ended December 31, 2022.