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GENWORTH FINANCIAL INC
Form 13F-HR
February 10, 2006

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

Check here if Amendment []; Amendment Number:

This Amendment (Check only one.): [] is a restatement.

[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Genworth Financial, Inc.
Address: 6620 West Broad Street
Richmond, Virginia 23230

Form 13F File Number: 28-11523

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Patricia Merrill
Title: Senior Counsel
Phone: (804) 662-2711

Signature, Place, and Date of Signing:

/s/ Patricia Merrill Richmond, VA February 10, 2006

[Signature] [City, State] [Date]

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager: NONE

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 1
 Form 13F Information Table Entry Total: 546 lines
 Form 13F Information Table Value Total: 1,649,913
 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

| No. Form 13F File Number | Name |
|--------------------------|-----------------------------------|
| 01 28-11546 | GE Private Asset Management, Inc. |

[Repeat as necessary.]

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|------------------------------|----------------|-----------|----------------|---------------------|-----------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (\$1000) | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION |
| 3COM CORP | COM | 885535104 | 1 | 151 SH | | Sole |
| 3M CO | COM | 88579Y101 | 5,036 | 64,978 SH | | Sole |
| ABBEY NATL PLC | ADR PRF B7.375 | 002920700 | 456 | 17,264 SH | | Sole |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 2,211 | 76,584 SH | | Sole |
| ACCO BRANDS CORP | COM | 00081T108 | 61 | 2,510 SH | | Sole |
| ACE LTD | ORD | G0070K103 | 4,684 | 87,659 SH | | Sole |
| ACM MANAGED INCOME FD INC | COM | 000919100 | 3,211 | 914,771 SH | | Sole |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 8,829 | 288,524 SH | | Sole |
| AEROPOSTALE | COM | 007865108 | 119 | 4,533 SH | | Sole |
| AES CORP | COM | 00130H105 | 11,447 | 723,135 SH | | Sole |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 2,999 | 50,671 SH | | Sole |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 9,978 | 124,341 SH | | Sole |
| AFLAC INC | COM | 001055102 | 11,549 | 248,801 SH | | Sole |
| AGCO CORP | COM | 001084102 | 5,112 | 308,509 SH | | Sole |
| AGL RES INC | COM | 001204106 | 19 | 540 SH | | Sole |
| AIRGAS INC | COM | 009363102 | 2,150 | 65,364 SH | | Sole |
| ALCAN INC | COM | 013716105 | 3,915 | 95,608 SH | | Sole |
| ALCATEL | SPONSORED ADR | 013904305 | 3,087 | 248,940 SH | | Sole |
| ALCOA INC | COM | 013817101 | 1 | 30 SH | | Sole |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1,786 | 49,491 SH | | Sole |
| ALLERGAN INC | COM | 018490102 | 3,025 | 28,022 SH | | Sole |
| ALLIANCE WORLD DLR GV FD II | COM | 01879R106 | 4,108 | 330,460 SH | | Sole |
| ALLIANCE WORLD DLR GV FD INC | COM | 01879R106 | 4,108 | 330,460 SH | | Sole |
| ALLIANCE WORLD DLR GV FD INC | CEF | 018796102 | 523 | 41,966 SH | | Sole |
| ALLIANZ AKTIENGESELLSCHAFT | SP ADR 1/10 SH | 018805101 | 4,451 | 293,975 SH | | Sole |
| ALLSTATE CORP | COM | 020002101 | 2 | 45 SH | | Sole |
| ALTERA CORP | COM | 021441100 | 4,439 | 239,583 SH | | Sole |

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| | | | | | | | |
|-----------------------------|---------|-----------|--------|---------|----|------|---|
| ALTRIA GROUP INC | COM | 02209S103 | 11,620 | 155,508 | SH | Sole | 0 |
| AMB PROPERTY CORP | COM | 00163T109 | 3,827 | 77,830 | SH | Sole | 0 |
| AMBAC FINL GROUP INC | COM | 023139108 | 5,269 | 68,377 | SH | Sole | 0 |
| AMCOR LTD | ADR NEW | 02341R302 | 2,676 | 123,094 | SH | Sole | 0 |
| AMEREN CORP | COM | 023608102 | 50 | 976 | SH | Sole | 0 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 428 | 11,807 | SH | Sole | 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 8,248 | 160,275 | SH | Sole | 0 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 10,883 | 159,504 | SH | Sole | 0 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION |
| AMERIPRISE FINL INC | COM | 03076C106 | 305 | 7,436 | SH | Sole |
| AMGEN INC | COM | 031162100 | 2,772 | 35,150 | SH | Sole |
| ANALOG DEVICES INC | COM | 032654105 | 4,370 | 121,821 | SH | Sole |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 4,388 | 88,958 | SH | Sole |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 6,648 | 154,744 | SH | Sole |
| ANTEON INTL CORP | COM | 03674E108 | 8,277 | 152,295 | SH | Sole |
| AON CORP | COM | 037389103 | 3,530 | 98,185 | SH | Sole |
| APOLLO GROUP INC | CL A | 037604105 | 7,534 | 124,613 | SH | Sole |
| APPLIED MATLS INC | COM | 038222105 | 4,725 | 263,393 | SH | Sole |
| AQUILA INC | COM | 03840P102 | 191 | 53,003 | SH | Sole |
| ARCHSTONE SMITH TR | COM | 039583109 | 5,064 | 120,883 | SH | Sole |
| ARMOR HOLDINGS INC | COM | 042260109 | 2,800 | 65,644 | SH | Sole |
| ASA BERMUDA LIMITED | COM | G3156P103 | 6,833 | 124,206 | SH | Sole |
| ASIA PAC FD INC | COM | 044901106 | 2,900 | 174,610 | SH | Sole |
| ASIA TIGERS FD INC | COM | 04516T105 | 672 | 45,146 | SH | Sole |
| ASTA FDG INC | COM | 046220109 | 1,509 | 55,208 | SH | Sole |
| ASTORIA FINL CORP | COM | 046265104 | 1 | 45 | SH | Sole |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 1,758 | 36,166 | SH | Sole |
| AT&T INC | COM ADDED | 00206R102 | 5,755 | 235,003 | SH | Sole |
| AUTOLIV INC | COM | 052800109 | 2,707 | 59,597 | SH | Sole |
| AVALONBAY CMNTYS INC | COM | 053484101 | 5,295 | 59,331 | SH | Sole |
| AVAYA INC | COM | 053499109 | 0 | 22 | SH | Sole |
| AVON PRODS INC | COM | 054303102 | 497 | 17,421 | SH | Sole |
| BANCO SANTANDER CENT HISPANO | ADR | 05964H105 | 585 | 44,341 | SH | Sole |
| BANK NEW YORK INC | COM | 064057102 | 1,634 | 51,293 | SH | Sole |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 7,790 | 168,790 | SH | Sole |
| BAXTER INTL INC | COM | 071813109 | 5,820 | 154,578 | SH | Sole |
| BEAZER HOMES USA INC | COM | 07556Q105 | 1,988 | 27,290 | SH | Sole |
| BECTON DICKINSON & CO | COM | 075887109 | 723 | 12,041 | SH | Sole |
| BED BATH & BEYOND INC | COM | 075896100 | 6,487 | 179,448 | SH | Sole |
| BELLSOUTH CORP | COM | 079860102 | 2 | 87 | SH | Sole |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 5,368 | 160,632 | SH | Sole |
| BIOGEN IDEC INC | COM | 09062X103 | 3,963 | 87,532 | SH | Sole |
| BIOSITE INC | COM | 090945106 | 820 | 14,561 | SH | Sole |
| BLACK HILLS CORP | COM | 092113109 | 1,956 | 56,512 | SH | Sole |
| BLACKROCK CA MUN INCOME TR I | COM | 09249S100 | 16 | 1,158 | SH | Sole |
| BLACKROCK FL MUNICIPAL BOND | COM | 09249K107 | 127 | 8,021 | SH | Sole |
| BLACKROCK FLA MUN 2020 TERM | COM SHS | 09250M109 | 119 | 8,904 | SH | Sole |
| BLACKROCK NY MUN INCOME TR I | COM | 09249R102 | 404 | 30,466 | SH | Sole |
| BLOCK H & R INC | COM | 093671105 | 3,510 | 142,980 | SH | Sole |

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|------------------------------|----------------|-----------|-----------------|--|------------------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR SH/ PUT/ INVESTMENT DISCRETION | PRN AMT PRN CALL | OTH MANA |
| BOSTON PROPERTIES INC | COM | 101121101 | 5,675 | 76,550 SH | | Sole 0 |
| BOYD GAMING CORP | COM | 103304101 | 1,682 | 35,292 SH | | Sole 0 |
| BP PLC | SPONSORED ADR | 055622104 | 4,189 | 65,236 SH | | Sole 0 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 714 | 25,597 SH | | Sole 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2,341 | 101,857 SH | | Sole 0 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 3,999 | 135,927 SH | | Sole 0 |
| C D W CORP | COM | 12512N105 | 130 | 2,256 SH | | Sole 0 |
| CAL DIVE INTL INC | COM | 127914109 | 317 | 8,830 SH | | Sole 0 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 4,139 | 71,453 SH | | Sole 0 |
| CANADIAN PAC RY LTD | COM | 13645T100 | 6,757 | 161,071 SH | | Sole 0 |
| CANON INC | ADR | 138006309 | 8,316 | 141,363 SH | | Sole 0 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3,312 | 38,328 SH | | Sole 0 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 1,190 | 20,213 SH | | Sole 0 |
| CENDANT CORP | COM | 151313103 | 829 | 48,059 SH | | Sole 0 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 4,176 | 324,947 SH | | Sole 0 |
| CENTURY ALUM CO | COM | 156431108 | 1,394 | 53,193 SH | | Sole 0 |
| CENTURYTEL INC | COM | 156700106 | 2,562 | 77,250 SH | | Sole 0 |
| CHARMING SHOPPES INC | COM | 161133103 | 2,534 | 192,667 SH | | Sole 0 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 942 | 46,978 SH | | Sole 0 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 12,514 | 394,404 SH | | Sole 0 |
| CHEVRON CORP NEW | COM | 166764100 | 1 | 22 SH | | Sole 0 |
| CHICAGO MERCANTILE HLDGS INC | CL A | 167760107 | 3,823 | 10,403 SH | | Sole 0 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 142 | 4,027 SH | | Sole 0 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 144 | 2,911 SH | | Sole 0 |
| CHINA TELECOM CORP LTD | SPON ADR H SHS | 169426103 | 2,080 | 56,871 SH | | Sole 0 |
| CHUNGHWA TELECOM CO LTD | SPONSORED ADR | 17133Q205 | 1,754 | 95,604 SH | | Sole 0 |
| CIGNA CORP | COM | 125509109 | 8,801 | 78,788 SH | | Sole 0 |
| CIMAREX ENERGY CO | COM | 171798101 | 2,683 | 62,381 SH | | Sole 0 |
| CINERGY CORP | COM | 172474108 | 278 | 6,541 SH | | Sole 0 |
| CISCO SYS INC | COM | 17275R102 | 6,665 | 389,316 SH | | Sole 0 |
| CITIGROUP INC | COM | 172967101 | 11,793 | 242,996 SH | | Sole 0 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 5,459 | 173,571 SH | | Sole 0 |
| CMS ENERGY CORP | COM | 125896100 | 92 | 6,358 SH | | Sole 0 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 1,568 | 23,066 SH | | Sole 0 |
| COCA COLA CO | COM | 191216100 | 4,249 | 105,410 SH | | Sole 0 |
| COCA-COLA FEMSA S A DE C V | SPON ADR REP L | 191241108 | 2,297 | 85,036 SH | | Sole 0 |
| COHEN & STEERS REIT & UTIL I | COM | 19247Y108 | 474 | 26,850 SH | | Sole 0 |
| COLDWATER CREEK INC | COM | 193068103 | 486 | 15,929 SH | | Sole 0 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3,059 | 55,766 SH | | Sole 0 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 3,140 | 131,810 SH | | Sole 0 |

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|------------------------------|----------------|-----------|-----------------|---------------------|-----------|-----------------------|------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANA |
| COMCAST CORP NEW | CL A | 20030N101 | 6,020 | 232,250 SH | | Sole | 01 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 99 | 2,878 SH | | Sole | 01 |
| COMPANHIA BRASILEIRA DE DIST | SPON ADR PFD | 20440T201 | 2,919 | 88,710 SH | | Sole | 01 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 374 | 9,090 SH | | Sole | 01 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 402 | 14,207 SH | | Sole | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2,769 | 54,681 SH | | Sole | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 2 | 37 SH | | Sole | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 1,200 | 20,829 SH | | Sole | 01 |
| COOPER CAMERON CORP | COM | 216640102 | 2,939 | 70,998 SH | | Sole | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 4,810 | 97,232 SH | | Sole | 01 |
| COVAD COMMUNICATIONS GROUP I | COM | 222814204 | 1 | 1,428 SH | | Sole | 01 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 9,178 | 161,122 SH | | Sole | 01 |
| CV THERAPEUTICS INC | COM | 126667104 | 771 | 31,183 SH | | Sole | 01 |
| CVS CORP | COM | 126650100 | 5,710 | 216,129 SH | | Sole | 01 |
| CYTYC CORP | COM | 232946103 | 261 | 9,262 SH | | Sole | 01 |
| DANAHER CORP DEL | COM | 235851102 | 5,161 | 92,521 SH | | Sole | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 33 | 878 SH | | Sole | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 905 | 32,776 SH | | Sole | 01 |
| DELL INC | COM | 24702R101 | 3,193 | 106,627 SH | | Sole | 01 |
| DELUXE CORP | COM | 248019101 | 4,908 | 162,845 SH | | Sole | 01 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 3,386 | 63,060 SH | | Sole | 01 |
| DEUTSCHE BANK AG NAMEN | ORD | D18190898 | 4,705 | 48,568 SH | | Sole | 01 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 3,544 | 213,137 SH | | Sole | 01 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 4,604 | 97,917 SH | | Sole | 01 |
| DIGITAL RIV INC | COM | 25388B104 | 348 | 11,686 SH | | Sole | 01 |
| DIRECT GEN CORP | COM | 25456W204 | 881 | 52,147 SH | | Sole | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 4,606 | 326,187 SH | | Sole | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5,009 | 208,959 SH | | Sole | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1,188 | 15,393 SH | | Sole | 01 |
| DORAL FINL CORP | COM | 25811P100 | 1,595 | 150,501 SH | | Sole | 01 |
| DOW CHEM CO | COM | 260543103 | 5,386 | 122,906 SH | | Sole | 01 |
| DPL INC | COM | 233293109 | 188 | 7,215 SH | | Sole | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1 | 23 SH | | Sole | 01 |
| DUKE ENERGY CORP | COM | 264399106 | 924 | 33,655 SH | | Sole | 01 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 6,457 | 96,437 SH | | Sole | 01 |
| DYNEGY INC NEW | CL A | 26816Q101 | 9 | 1,784 SH | | Sole | 01 |
| E M C CORP MASS | COM | 268648102 | 3,607 | 264,814 SH | | Sole | 01 |
| E ON AG | SPONSORED ADR | 268780103 | 5,450 | 157,891 SH | | Sole | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 7,921 | 379,704 SH | | Sole | 01 |
| EAST WEST BANCORP INC | COM | 27579R104 | 474 | 12,995 SH | | Sole | 01 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR SH/ PRN AMT | PUT/ CALL | INVESTMENT DISCRETION | OTHER MANA |
| EASTMAN KODAK CO | COM | 277461109 | 1,648 | 70,426 SH | | Sole | 01 |
| EBAY INC | COM | 278642103 | 10,985 | 254,174 SH | | Sole | 01 |

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|-------------------------------|----------------|-----------|--------|---------|----|--|------|---|
| EDISON INTL | COM | 281020107 | 1,318 | 30,225 | SH | | Sole | 0 |
| EDP ENERGIAS DE PORTUGAL S A | SPONSORED ADR | 268353109 | 156 | 5,065 | SH | | Sole | 0 |
| EL PASO ELEC CO | COM NEW | 283677854 | 35 | 1,656 | SH | | Sole | 0 |
| EMBRAER- EMPRESA BRASILEIRA D | SP ADR PFD SHS | 29081M102 | 125 | 3,209 | SH | | Sole | 0 |
| EMERGING MKTS TELECOMNC FD N | COM | 290890102 | 56 | 4,794 | SH | | Sole | 0 |
| EMULEX CORP | COM NEW | 292475209 | 1,059 | 53,531 | SH | | Sole | 0 |
| ENEL SOCIETA PER AZIONI | ADR | 29265W108 | 358 | 9,128 | SH | | Sole | 0 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 1,264 | 58,007 | SH | | Sole | 0 |
| ENTERGY CORP NEW | COM | 29364G103 | 8,883 | 129,399 | SH | | Sole | 0 |
| EOG RES INC | COM | 26875P101 | 3 | 40 | SH | | Sole | 0 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 1,088 | 76,973 | SH | | Sole | 0 |
| EQUIFAX INC | COM | 294429105 | 7,284 | 191,574 | SH | | Sole | 0 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 4,810 | 122,959 | SH | | Sole | 0 |
| EURONET WORLDWIDE INC | COM | 298736109 | 1,971 | 70,887 | SH | | Sole | 0 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 7,331 | 73,055 | SH | | Sole | 0 |
| EVERGREEN MANAGED INCOME FD | COM SHS | 30024Y104 | 3,085 | 195,267 | SH | | Sole | 0 |
| EXELON CORP | COM | 30161N101 | 2,183 | 41,074 | SH | | Sole | 0 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 5,776 | 85,565 | SH | | Sole | 0 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 659 | 7,863 | SH | | Sole | 0 |
| EXXON MOBIL CORP | COM | 30231G102 | 17,963 | 319,801 | SH | | Sole | 0 |
| FACTSET RESH SYS INC | COM | 303075105 | 495 | 12,031 | SH | | Sole | 0 |
| FASTENAL CO | COM | 311900104 | 300 | 7,668 | SH | | Sole | 0 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2,562 | 52,488 | SH | | Sole | 0 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 2,857 | 47,109 | SH | | Sole | 0 |
| FIFTH THIRD BANCORP | COM | 316773100 | 1,262 | 33,453 | SH | | Sole | 0 |
| FIRST DATA CORP | COM | 319963104 | 4,974 | 115,655 | SH | | Sole | 0 |
| FIRSTENERGY CORP | COM | 337932107 | 117 | 2,390 | SH | | Sole | 0 |
| FISERV INC | COM | 337738108 | 5,707 | 131,894 | SH | | Sole | 0 |
| FORT DEARBORN INCOME SECS IN | COM | 347200107 | 1,884 | 133,225 | SH | | Sole | 0 |
| FORTUNE BRANDS INC | COM | 349631101 | 5,424 | 69,521 | SH | | Sole | 0 |
| FPL GROUP INC | COM | 302571104 | 942 | 22,669 | SH | | Sole | 0 |
| FREEMONT GEN CORP | COM | 357288109 | 1,418 | 61,048 | SH | | Sole | 0 |
| FREEMONT GEN CORP | COM | 357288109 | 1,418 | 61,048 | SH | | Sole | 0 |
| GENE LOGIC INC | COM | 368689105 | 0 | 48 | SH | | Sole | 0 |
| GENENTECH INC | COM NEW | 368710406 | 7,092 | 76,666 | SH | | Sole | 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 4 | 109 | SH | | Sole | 0 |
| GENERAL GROWTH PTYS INC | COM | 370021107 | 1,018 | 21,654 | SH | | Sole | 0 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 419 | 23,171 | SH | | Sole | 0 |

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| GENLYTE GROUP INC | COM | 372302109 | 7,724 | 144,192 | SH | Sole |
| GENZYME CORP | COM | 372917104 | 3,774 | 53,326 | SH | Sole |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 3 | 56 | SH | Sole |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 4,731 | 71,677 | SH | Sole |
| GOOGLE INC | CL A | 38259P508 | 7,958 | 19,183 | SH | Sole |
| GREATER CHINA FD INC | COM | 39167B102 | 2,394 | 183,604 | SH | Sole |
| GRIFFON CORP | COM | 398433102 | 1,208 | 50,726 | SH | Sole |
| GROUPE CGI INC | CL A SUB VTG | 39945C109 | 2,855 | 354,183 | SH | Sole |
| GUITAR CTR MGMT INC | COM | 402040109 | 81 | 1,610 | SH | Sole |
| HALLIBURTON CO | COM | 406216101 | 9,401 | 151,719 | SH | Sole |

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|------------------------------|---------------|-----------|--------|---------|----|------|----|
| HANCOCK JOHN PATRIOT SELCT D | COM | 41013U102 | 1,287 | 106,256 | SH | Sole | 01 |
| HANCOCK JOHN PFD INCOME FD | SH BEN INT | 41013W108 | 53 | 2,501 | SH | Sole | 01 |
| HANDLEMAN CO DEL | COM | 410252100 | 324 | 26,047 | SH | Sole | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 9,178 | 178,247 | SH | Sole | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 3,505 | 35,823 | SH | Sole | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 4,483 | 52,192 | SH | Sole | 01 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 91 | 4,137 | SH | Sole | 01 |
| HEALTHCARE RLTY TR | COM | 421946104 | 1,307 | 39,273 | SH | Sole | 01 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 976 | 60,563 | SH | Sole | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 2,521 | 88,049 | SH | Sole | 01 |
| HIGH INCOME OPPORTUNITY FD I | COM | 42967Q105 | 502 | 82,765 | SH | Sole | 01 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 2,437 | 85,673 | SH | Sole | 01 |
| HILLENBRAND INDS INC | COM | 431573104 | 2,046 | 41,402 | SH | Sole | 01 |
| HILTON HOTELS CORP | COM | 432848109 | 4,024 | 166,906 | SH | Sole | 01 |
| HOME DEPOT INC | COM | 437076102 | 7,005 | 173,050 | SH | Sole | 01 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 5,207 | 179,751 | SH | Sole | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 23 | 615 | SH | Sole | 01 |
| HOST MARRIOTT CORP NEW | COM | 44107P104 | 3,632 | 191,653 | SH | Sole | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 2,409 | 101,420 | SH | Sole | 01 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 5,093 | 179,015 | SH | Sole | 01 |
| IDT CORP | COM | 448947101 | 636 | 55,031 | SH | Sole | 01 |
| IMPERIAL TOBACCO GROUP PLC | SPONSORED ADR | 453142101 | 7,012 | 115,928 | SH | Sole | 01 |
| IMS HEALTH INC | COM | 449934108 | 5,789 | 232,312 | SH | Sole | 01 |
| INDYMAC BANCORP INC | COM | 456607100 | 7,226 | 185,198 | SH | Sole | 01 |
| ING CLARION GLB RE EST INCM | COM | 44982G104 | 3,050 | 187,092 | SH | Sole | 01 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 14,650 | 420,746 | SH | Sole | 01 |
| INSURED MUN INCOME FD | COM | 45809F104 | 1,853 | 145,902 | SH | Sole | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 6,685 | 507,178 | SH | Sole | 01 |
| INTEL CORP | COM | 458140100 | 14,450 | 578,914 | SH | Sole | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 4 | 50 | SH | Sole | 01 |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|------------------------------|----------------|-----------|-----------------|-----------------|---------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 2,066 | 61,658 | SH | Sole |
| INTERNATIONAL PWR PLC | SPONSORED ADR | 46018M104 | 290 | 6,900 | SH | Sole |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 1,829 | 141,554 | SH | Sole |
| INVITROGEN CORP | COM | 46185R100 | 90 | 1,350 | SH | Sole |
| IRON MTN INC | COM | 462846106 | 1,424 | 33,734 | SH | Sole |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 31 | 317 | SH | Sole |
| ISHARES INC | MSCI JAPAN | 464286848 | 14,265 | 1,055,114 | SH | Sole |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 640 | 10,451 | SH | Sole |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 294 | 2,921 | SH | Sole |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 100 | 1,133 | SH | Sole |
| ISHARES TR | S&P500/BAR GRW | 464287309 | 2,224 | 37,512 | SH | Sole |
| ISHARES TR | S&P500/BAR VAL | 464287408 | 2,667 | 40,997 | SH | Sole |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 738 | 12,423 | SH | Sole |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 164 | 1,316 | SH | Sole |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 5 | 57 | SH | Sole |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 24 | 320 | SH | Sole |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 23 | 354 | SH | Sole |
| ISHARES TR | RUSSELL 2000 | 464287655 | 869 | 13,024 | SH | Sole |

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|--------------------------|-------------|-----------|--------|---------|----|------|
| ISHARES TR | DJ US UTILS | 464287697 | 184 | 2,406 | SH | Sole |
| J F CHINA REGION FD INC | COM | 46614T107 | 3,299 | 240,616 | SH | Sole |
| JABIL CIRCUIT INC | COM | 466313103 | 7,596 | 204,804 | SH | Sole |
| JAKKS PAC INC | COM | 47012E106 | 463 | 22,091 | SH | Sole |
| JAPAN EQUITY FD INC | COM | 471057109 | 106 | 11,571 | SH | Sole |
| JDS UNIPHASE CORP | COM | 46612J101 | 0 | 150 | SH | Sole |
| JEFFERSON PILOT CORP | COM | 475070108 | 4,032 | 70,828 | SH | Sole |
| JOHNSON & JOHNSON | COM | 478160104 | 12,726 | 211,739 | SH | Sole |
| JOHNSON CTLS INC | COM | 478366107 | 8,480 | 116,313 | SH | Sole |
| JP MORGAN CHASE & CO | COM | 46625H100 | 5,669 | 142,826 | SH | Sole |
| JUNIPER NETWORKS INC | COM | 48203R104 | 10 | 465 | SH | Sole |
| KENSEY NASH CORP | COM | 490057106 | 383 | 17,372 | SH | Sole |
| KERR MCGEE CORP | COM | 492386107 | 4,128 | 45,428 | SH | Sole |
| KILROY RLTY CORP | COM | 49427F108 | 713 | 11,514 | SH | Sole |
| KIMBERLY CLARK CORP | COM | 494368103 | 4,998 | 83,786 | SH | Sole |
| KING PHARMACEUTICALS INC | COM | 495582108 | 1,954 | 115,502 | SH | Sole |
| KKR FINL CORP | COM | 482476306 | 1,947 | 81,176 | SH | Sole |
| KLA-TENCOR CORP | COM | 482480100 | 4,806 | 97,429 | SH | Sole |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 0 | 25 | SH | Sole |
| KNIGHT TRANSN INC | COM | 499064103 | 440 | 21,237 | SH | Sole |
| KOHL'S CORP | COM | 500255104 | 6,795 | 139,811 | SH | Sole |
| KOMAG INC | COM NEW | 500453204 | 1,296 | 37,386 | SH | Sole |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|------------------------------|----------------|-----------|-----------------|-----------------|---------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 1,301 | 17,409 | SH | Sole |
| KOREA EQUITY FD INC | COM | 50063B104 | 713 | 76,793 | SH | Sole |
| KOREA FD | COM | 500634100 | 696 | 19,563 | SH | Sole |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5,443 | 73,205 | SH | Sole |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 3,157 | 140,202 | SH | Sole |
| LAUREATE EDUCATION INC | COM | 518613104 | 5,291 | 100,766 | SH | Sole |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 1,029 | 47,967 | SH | Sole |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 1 | 23 | SH | Sole |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 0 | 23 | SH | Sole |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 4,688 | 109,401 | SH | Sole |
| LINCOLN NATL CORP IND | COM | 534187109 | 1,047 | 19,743 | SH | Sole |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 5,057 | 140,199 | SH | Sole |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4,114 | 64,657 | SH | Sole |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 759 | 17,256 | SH | Sole |
| LOWES COS INC | COM | 548661107 | 10,407 | 156,122 | SH | Sole |
| LUCENT TECHNOLOGIES INC | COM | 549463107 | 2,733 | 1,027,420 | SH | Sole |
| M/I HOMES INC | COM | 55305B101 | 1,165 | 28,689 | SH | Sole |
| MACERICH CO | COM | 554382101 | 2,319 | 34,537 | SH | Sole |
| MAGYAR TELEKOM LTD | SPONSORED ADR | 559776109 | 1,545 | 70,116 | SH | Sole |
| MANAGED HIGH INCOME PORTFOLI | COM | 56166C105 | 1,384 | 230,250 | SH | Sole |
| MANPOWER INC | COM | 56418H100 | 4,345 | 93,448 | SH | Sole |
| MATTEL INC | COM | 577081102 | 4,379 | 276,828 | SH | Sole |
| MAVERICK TUBE CORP | COM | 577914104 | 1,990 | 49,936 | SH | Sole |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 4,085 | 112,711 | SH | Sole |
| MBIA CAP CLAYMORE MNG DUR IN | COM | 55266X100 | 873 | 70,375 | SH | Sole |
| MBIA INC | COM | 55262C100 | 8,336 | 138,572 | SH | Sole |

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|--------------------------|-----|-----------|--------|------------|------|
| MBNA CORP | COM | 55262L100 | 242 | 8,902 SH | Sole |
| MCAFFEE INC | COM | 579064106 | 1,016 | 37,443 SH | Sole |
| MCDONALDS CORP | COM | 580135101 | 6,034 | 178,943 SH | Sole |
| MCKESSON CORP | COM | 58155Q103 | 2 | 38 SH | Sole |
| MEDAREX INC | COM | 583916101 | 1,552 | 112,029 SH | Sole |
| MEDICINES CO | COM | 584688105 | 533 | 30,531 SH | Sole |
| MEDTRONIC INC | COM | 585055106 | 9,190 | 159,627 SH | Sole |
| MERCK & CO INC | COM | 589331107 | 9,405 | 295,647 SH | Sole |
| MERGE TECHNOLOGIES INC | COM | 589981109 | 747 | 29,823 SH | Sole |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2 | 25 SH | Sole |
| METHANEX CORP | COM | 59151K108 | 9,081 | 484,605 SH | Sole |
| MGI PHARMA INC | COM | 552880106 | 603 | 35,117 SH | Sole |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 505 | 15,697 SH | Sole |
| MICROSOFT CORP | COM | 594918104 | 10,463 | 400,109 SH | Sole |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 |
|------------------------------|---------------------|-----------|-----------------|---------------------|----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR SH/ PRN AMT | PUT/ CALL DISCRETION |
| MITSUBISHI IUFJFINL GROUP IN | SPONSORED ADR ADDED | 606822104 | 14,560 | 1,063,581 SH | Sole |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 2,435 | 69,583 SH | Sole |
| MOODYS CORP | COM | 615369105 | 3,335 | 54,291 SH | Sole |
| MORGAN STANLEY | COM NEW | 617446448 | 3 | 46 SH | Sole |
| MORGAN STANLEY | CA INSD MUN TR | 61745P502 | 16 | 1,195 SH | Sole |
| MORGAN STANLEY | N Y QULTY MUN | 61745P528 | 402 | 30,301 SH | Sole |
| MORGAN STANLEY | INSD CA MUN | 61745P825 | 16 | 1,142 SH | Sole |
| MORGAN STANLEY ASIA PAC FD I | COM | 61744U106 | 3,067 | 197,504 SH | Sole |
| MORGAN STANLEY EMER MKTS DEB | COM | 61744H105 | 1,323 | 121,605 SH | Sole |
| MRV COMMUNICATIONS INC | COM | 553477100 | 1 | 500 SH | Sole |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 793 | 63,553 SH | Sole |
| MUNIYIELD CALIF FD INC | COM | 626296107 | 16 | 1,188 SH | Sole |
| NASB FINL INC | COM | 628968109 | 622 | 15,797 SH | Sole |
| NATIONAL BK GREECE S A | SPONSORED ADR | 633643408 | 4,888 | 571,011 SH | Sole |
| NATIONAL GRID PLC | SPON ADR NEW | 636274300 | 624 | 12,807 SH | Sole |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 6,679 | 257,098 SH | Sole |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 3,059 | 69,513 SH | Sole |
| NEKTAR THERAPEUTICS | COM | 640268108 | 1,008 | 61,209 SH | Sole |
| NELNET INC | CL A | 64031N108 | 1,144 | 28,118 SH | Sole |
| NEOWARE SYS INC | COM | 64065P102 | 477 | 20,481 SH | Sole |
| NETGEAR INC | COM | 64111Q104 | 1,180 | 61,273 SH | Sole |
| NETWORK APPLIANCE INC | COM | 64120L104 | 4,182 | 154,873 SH | Sole |
| NEUBERGER BERMAN INCOME OPP | COM SHS | 64126L108 | 482 | 34,108 SH | Sole |
| NEW CENTURY FINANCIAL CORP M | COM | 6435EV108 | 372 | 10,313 SH | Sole |
| NEWFIELD EXPL CO | COM | 651290108 | 5,138 | 102,626 SH | Sole |
| NEWS CORP | CL B | 65248E203 | 10,727 | 645,794 SH | Sole |
| NEWTEK BUSINESS SVCS INC | COM | 652526104 | 108 | 70,750 SH | Sole |
| NII HLDGS INC | CL B NEW | 62913F201 | 3,789 | 86,748 SH | Sole |
| NIKE INC | CL B | 654106103 | 630 | 7,256 SH | Sole |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 3,250 | 142,494 SH | Sole |
| NISOURCE INC | COM | 65473P105 | 3,293 | 157,885 SH | Sole |
| NOKIA CORP | SPONSORED ADR | 654902204 | 6,639 | 362,781 SH | Sole |
| NORDSON CORP | COM | 655663102 | 2,258 | 55,751 SH | Sole |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,602 | 43,282 SH | Sole |

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|------------------------------|---------------|-----------|-------|-----------|------|
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 4,322 | 82,353 SH | Sole |
| NOVO-NORDISK A S | ADR | 670100205 | 5,035 | 89,467 SH | Sole |
| NRG ENERGY INC | COM NEW | 629377508 | 1,051 | 22,304 SH | Sole |
| NUVEEN INS NY TX FR ADV MUN | COM | 670656107 | 405 | 30,372 SH | Sole |
| NUVEEN NY QUALITY INCM MUN F | COM | 670986108 | 409 | 28,860 SH | Sole |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 539 | 16,837 SH | Sole |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|------------------------------|----------------|-----------|-----------------|--|------------------|------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR SH/ PUT/ INVESTMENT DISCRETION | PRN AMT PRN CALL | OTHER MANA |
| OLD REP INTL CORP | COM | 680223104 | 1,962 | 74,727 SH | | Sole 0 |
| OMI CORP NEW | COM | Y6476W104 | 8,482 | 467,305 SH | | Sole 0 |
| OMNICARE INC | COM | 681904108 | 485 | 8,483 SH | | Sole 0 |
| ONEOK INC NEW | COM | 682680103 | 3 | 129 SH | | Sole 0 |
| OPTION CARE INC | COM | 683948103 | 5,293 | 396,165 SH | | Sole 0 |
| ORACLE CORP | COM | 68389X105 | 3,431 | 281,035 SH | | Sole 0 |
| ORIX CORP | SPONSORED ADR | 686330101 | 7,147 | 56,140 SH | | Sole 0 |
| ORTHOFIX INTL N V | COM | N6748L102 | 1,260 | 31,589 SH | | Sole 0 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 3,389 | 67,251 SH | | Sole 0 |
| PACER INTL INC TENN | COM | 69373H106 | 2,711 | 104,013 SH | | Sole 0 |
| PALL CORP | COM | 696429307 | 3,901 | 145,246 SH | | Sole 0 |
| PALM INC NEW | COM | 696643105 | 0 | 8 SH | | Sole 0 |
| PAN PACIFIC RETAIL PPTYS INC | COM | 69806L104 | 94 | 1,401 SH | | Sole 0 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 16 | 518 SH | | Sole 0 |
| PATTERSON COMPANIES INC | COM | 703395103 | 1,137 | 34,029 SH | | Sole 0 |
| PCCW LTD | SPONS ADR NEW | 70454G207 | 0 | 60 SH | | Sole 0 |
| PEPSICO INC | COM | 713448108 | 5,957 | 100,836 SH | | Sole 0 |
| PERKINELMER INC | COM | 714046109 | 151 | 6,422 SH | | Sole 0 |
| PETROFUND ENERGY TRUST | TR UNIT | 71648W108 | 1,264 | 71,665 SH | | Sole 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 2,875 | 40,335 SH | | Sole 0 |
| PFIZER INC | COM | 717081103 | 15,178 | 650,872 SH | | Sole 0 |
| PG&E CORP | COM | 69331C108 | 1,860 | 50,109 SH | | Sole 0 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 6 | 91 SH | | Sole 0 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 549 | 16,367 SH | | Sole 0 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 2,126 | 65,605 SH | | Sole 0 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 25 | 751 SH | | Sole 0 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 2 | 46 SH | | Sole 0 |
| PIONEER CORP JAPAN | SPONSORED ADR | 723646105 | 1,071 | 77,586 SH | | Sole 0 |
| PLANTRONICS INC NEW | COM | 727493108 | 82 | 2,896 SH | | Sole 0 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 1,278 | 41,124 SH | | Sole 0 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 1,943 | 53,900 SH | | Sole 0 |
| PNM RES INC | COM | 69349H107 | 4 | 170 SH | | Sole 0 |
| POSCO | SPONSORED ADR | 693483109 | 3,070 | 62,016 SH | | Sole 0 |
| PPL CORP | COM | 69351T106 | 1,040 | 35,360 SH | | Sole 0 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 3,065 | 75,340 SH | | Sole 0 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 3,631 | 50,408 SH | | Sole 0 |
| PROCTER & GAMBLE CO | COM | 742718109 | 9,381 | 162,085 SH | | Sole 0 |
| PROLOGIS | SH BEN INT | 743410102 | 5,496 | 117,640 SH | | Sole 0 |
| PUBLIC STORAGE INC | COM | 74460D109 | 4,090 | 60,399 SH | | Sole 0 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 687 | 10,574 SH | | Sole 0 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|------------------------------|----------------|-----------|-----------------|-----------------|---------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION |
| PUTNAM CALIF INVT GRADE MUN | SH BEN INT | 746446103 | 16 | 1,195 | SH | Sole |
| PUTNAM MANAGED HIGH YIELD TR | SH BEN INT | 746819101 | 3,898 | 486,686 | SH | Sole |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 2,411 | 397,232 | SH | Sole |
| PUTNAM TAX FREE HEALTH CARE | SH BEN INT | 746920107 | 1,876 | 155,913 | SH | Sole |
| QUALCOMM INC | COM | 747525103 | 8,483 | 196,920 | SH | Sole |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 5,702 | 110,755 | SH | Sole |
| QUILMES INDL QUINSA SOCIETE | SP ADR CL B | 74838Y207 | 904 | 26,490 | SH | Sole |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 0 | 45 | SH | Sole |
| R & G FINANCIAL CORP | CL B | 749136107 | 1,006 | 76,206 | SH | Sole |
| RADIAN GROUP INC | COM | 750236101 | 7,263 | 123,956 | SH | Sole |
| RADWARE LTD | ORD | M81873107 | 529 | 29,122 | SH | Sole |
| RED HAT INC | COM | 756577102 | 1,365 | 50,066 | SH | Sole |
| REEBOK INTL LTD | COM | 758110100 | 8,605 | 147,775 | SH | Sole |
| REGENCY CTRS CORP | COM | 758849103 | 3,815 | 64,724 | SH | Sole |
| REPUBLIC SVCS INC | COM | 760759100 | 3,265 | 86,949 | SH | Sole |
| REYNOLDS AMERICAN INC | COM | 761713106 | 4,609 | 48,352 | SH | Sole |
| RINKER GROUP LTD | SPONSORED ADR | 76687M101 | 5,831 | 97,103 | SH | Sole |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 5,348 | 29,260 | SH | Sole |
| ROHM & HAAS CO | COM | 775371107 | 4,356 | 89,968 | SH | Sole |
| ROPER INDS INC NEW | COM | 776696106 | 255 | 6,461 | SH | Sole |
| ROYAL & SUN ALLIANCE INS | SPON ADR NEW | 78004V202 | 10,717 | 983,179 | SH | Sole |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF M | 780097796 | 392 | 15,403 | SH | Sole |
| ROYCE MICRO-CAP TR INC | COM | 780915104 | 0 | 20 | SH | Sole |
| RUDDICK CORP | COM | 781258108 | 343 | 16,106 | SH | Sole |
| RYLAND GROUP INC | COM | 783764103 | 8,723 | 120,936 | SH | Sole |
| SAFENET INC | COM | 78645R107 | 1,274 | 39,543 | SH | Sole |
| SALOMON BR EMRG MKT FLT RTE | COM | 794912105 | 1,296 | 100,905 | SH | Sole |
| SALOMON BR EMRG MKTS INC II. | COM | 794910109 | 1,294 | 98,413 | SH | Sole |
| SALOMON BROS EMERG MKT DEBT | COM | 79550E107 | 1,370 | 76,003 | SH | Sole |
| SALOMON BROS HIGH INCOME FD | COM | 79547Q106 | 495 | 55,077 | SH | Sole |
| SANDERSON FARMS INC | COM | 800013104 | 6,252 | 204,787 | SH | Sole |
| SANDISK CORP | COM | 80004C101 | 14,626 | 232,824 | SH | Sole |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 5,436 | 123,816 | SH | Sole |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 4,116 | 91,316 | SH | Sole |
| SAPPI LTD | SPON ADR NEW | 803069202 | 134 | 11,802 | SH | Sole |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 908 | 24,822 | SH | Sole |
| SAXON CAP INC NEW | COM | 80556T106 | 765 | 67,507 | SH | Sole |
| SCHERING A G | SPONSORED ADR | 806585204 | 3,558 | 53,176 | SH | Sole |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1 | 89 | SH | Sole |
| SCOTTISH PWR PLC | SPON ADR FINAL | 81013T705 | 3,393 | 90,767 | SH | Sole |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN | SH/ PUT/ CALL | INVESTMENT DISCRETION | OTHER MANA |
|------------------------------|----------------|-----------|-----------------|-------------|---------------|-----------------------|------------|
| SCP POOL CORP | COM | 784028102 | 460 | 12,359 | SH | Sole | 01 |
| SCUDDER GLOBAL HIGH INCOME F | COM | 81115E101 | 2,768 | 346,375 | SH | Sole | 01 |
| SCUDDER NEW ASIA FD INC | COM | 811183102 | 2,638 | 133,375 | SH | Sole | 01 |
| SEA CONTAINERS LTD | CL A | 811371707 | 773 | 61,625 | SH | Sole | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 6,784 | 120,775 | SH | Sole | 01 |
| SEI INVESTMENTS CO | COM | 784117103 | 2,728 | 73,721 | SH | Sole | 01 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 14 | 690 | SH | Sole | 01 |
| SELIGMAN QUALITY MUN FD INC | COM | 816343107 | 944 | 73,673 | SH | Sole | 01 |
| SEMCO ENERGY INC | COM | 78412D109 | 134 | 23,774 | SH | Sole | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 4,561 | 100,416 | SH | Sole | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 6,160 | 158,791 | SH | Sole | 01 |
| SHOPKO STORES INC | COM | 824911101 | 8,346 | 287,682 | SH | Sole | 01 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 4,272 | 49,911 | SH | Sole | 01 |
| SIERRA PAC RES NEW | COM | 826428104 | 846 | 64,887 | SH | Sole | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 5,744 | 90,760 | SH | Sole | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 7,713 | 100,657 | SH | Sole | 01 |
| SINA CORP | ORD | G81477104 | 95 | 3,921 | SH | Sole | 01 |
| SINGAPORE FD INC | COM | 82929L109 | 2,817 | 293,116 | SH | Sole | 01 |
| SMITH INTL INC | COM | 832110100 | 302 | 8,128 | SH | Sole | 01 |
| SMUCKER J M CO | COM NEW | 832696405 | 0 | 1 | SH | Sole | 01 |
| SNAP ON INC | COM | 833034101 | 2 | 49 | SH | Sole | 01 |
| SONY CORP | ADR NEW | 835699307 | 4,082 | 100,044 | SH | Sole | 01 |
| SOUTHERN CO | COM | 842587107 | 303 | 8,766 | SH | Sole | 01 |
| SOUTHERN COPPER CORP | COM ADDED | 84265V105 | 2,349 | 35,073 | SH | Sole | 01 |
| SOUTHERN UN CO NEW | COM | 844030106 | 268 | 11,329 | SH | Sole | 01 |
| ST PAUL TRAVELERS INC | COM | 792860108 | 286 | 6,412 | SH | Sole | 01 |
| STANLEY FURNITURE INC | COM NEW | 854305208 | 1,017 | 43,855 | SH | Sole | 01 |
| STAPLES INC | COM | 855030102 | 3,734 | 164,438 | SH | Sole | 01 |
| STARBUCKS CORP | COM | 855244109 | 5,554 | 185,081 | SH | Sole | 01 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 2,814 | 44,061 | SH | Sole | 01 |
| STERICYCLE INC | COM | 858912108 | 456 | 7,737 | SH | Sole | 01 |
| STRYKER CORP | COM | 863667101 | 6,071 | 136,645 | SH | Sole | 01 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 1,237 | 55,578 | SH | Sole | 01 |
| SYMMETRY MED INC | COM | 871546206 | 53 | 2,720 | SH | Sole | 01 |
| SYNAPTICS INC | COM | 87157D109 | 1,332 | 53,893 | SH | Sole | 01 |
| TAIWAN FD INC | COM | 874036106 | 3,600 | 240,137 | SH | Sole | 01 |
| TAIWAN GREATER CHINA FD | SH BEN INT | 874037104 | 1,464 | 276,173 | SH | Sole | 01 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 4,584 | 462,589 | SH | Sole | 01 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 3,321 | 231,086 | SH | Sole | 01 |
| TAUBMAN CTRS INC | COM | 876664103 | 3,782 | 108,846 | SH | Sole | 01 |

FORM 13F INFORMATION TABLE

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|---------------------------|----------------|-----------|-----------------|-------------|---------------|-----------------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN | SH/ PUT/ CALL | INVESTMENT DISCRETION |
| TECHNIP NEW | SPONSORED ADR | 878546209 | 5,429 | 89,317 | SH | Sole |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 3,840 | 214,262 | SH | Sole |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 195 | 6,672 | SH | Sole |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 3,110 | 69,085 | SH | Sole |

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|------------------------------|----------------|-----------|--------|---------|----|------|---|
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 325 | 13,162 | SH | Sole | 0 |
| TELLABS INC | COM | 879664100 | 2,799 | 256,783 | SH | Sole | 0 |
| TEMPLETON DRAGON FD INC | COM | 88018T101 | 3,250 | 169,460 | SH | Sole | 0 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 3,025 | 26,417 | SH | Sole | 0 |
| TENNECO INC | COM | 880349105 | 507 | 25,875 | SH | Sole | 0 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 6,658 | 154,809 | SH | Sole | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 11,413 | 355,874 | SH | Sole | 0 |
| TEXTRON INC | COM | 883203101 | 7,514 | 97,609 | SH | Sole | 0 |
| TIME WARNER INC | COM | 887317105 | 5,668 | 325,017 | SH | Sole | 0 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 6,930 | 54,823 | SH | Sole | 0 |
| TRACTOR SUPPLY CO | COM | 892356106 | 442 | 8,350 | SH | Sole | 0 |
| TREND MICRO INC | SPONS ADR NEW | 89486M206 | 2,918 | 75,887 | SH | Sole | 0 |
| TXU CORP | COM | 873168108 | 1,691 | 33,690 | SH | Sole | 0 |
| TYCO INTL LTD NEW | COM | 902124106 | 9,882 | 342,424 | SH | Sole | 0 |
| TYSON FOODS INC | CL A | 902494103 | 2,212 | 129,332 | SH | Sole | 0 |
| UBS AG | NAMEN AKT | H8920M855 | 4,453 | 46,796 | SH | Sole | 0 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 623 | 26,580 | SH | Sole | 0 |
| UNITED FIRE & CAS CO | COM | 910331107 | 476 | 11,762 | SH | Sole | 0 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 274 | 87,774 | SH | Sole | 0 |
| UNITED ONLINE INC | COM | 911268100 | 1 | 51 | SH | Sole | 0 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 4,679 | 83,694 | SH | Sole | 0 |
| UNITED UTILS PLC | SPONSORED ADR | 91311Q105 | 166 | 7,122 | SH | Sole | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4,164 | 67,016 | SH | Sole | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 420 | 8,992 | SH | Sole | 0 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 5,520 | 187,807 | SH | Sole | 0 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 5,099 | 224,127 | SH | Sole | 0 |
| US BANCORP DEL | COM NEW | 902973304 | 5,518 | 184,614 | SH | Sole | 0 |
| UST INC | COM | 902911106 | 4,480 | 109,714 | SH | Sole | 0 |
| UTSTARCOM INC | COM | 918076100 | 279 | 34,675 | SH | Sole | 0 |
| V F CORP | COM | 918204108 | 3,877 | 70,057 | SH | Sole | 0 |
| VAN KAMPEN CALIF VALUE MUN I | COM | 92112B107 | 31 | 2,070 | SH | Sole | 0 |
| VAN KAMPEN INCOME TR | SH BEN INT | 920957107 | 3,327 | 596,207 | SH | Sole | 0 |
| VAN KAMPEN MUN TR | SH BEN INT | 920919107 | 1,801 | 128,266 | SH | Sole | 0 |
| VAN KAMPEN SELECT SECTOR MUN | COM | 92112M103 | 1,755 | 142,465 | SH | Sole | 0 |
| VAN KAMPEN TR INVT FLA MUNS | COM | 920932100 | 1,021 | 70,440 | SH | Sole | 0 |
| VAN KAMPEN TR INVT GRADE MUN | COM | 920929106 | 768 | 53,093 | SH | Sole | 0 |

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| VAN KAMPEN TR INVT GRADE N Y | COM | 920931102 | 1,169 | 79,228 SH | Sole |
| VARIAN MED SYS INC | COM | 92220P105 | 542 | 10,762 SH | Sole |
| VCA ANTECH INC | COM | 918194101 | 473 | 16,790 SH | Sole |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1,902 | 63,156 SH | Sole |
| VIACOM INC | CL B | 925524308 | 2,048 | 62,832 SH | Sole |
| VODAFONE GROUP PLC NEW | SPONSORED ADR | 92857W100 | 9,214 | 429,159 SH | Sole |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1,085 | 13,004 SH | Sole |
| WABASH NATL CORP | COM | 929566107 | 1,061 | 55,702 SH | Sole |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 7,040 | 133,176 SH | Sole |
| WAL MART STORES INC | COM | 931142103 | 3 | 58 SH | Sole |
| WALGREEN CO | COM | 931422109 | 2,579 | 58,272 SH | Sole |
| WASHINGTON MUT INC | COM | 939322103 | 4 | 97 SH | Sole |

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|------------------------------|---------------------|-----------|-------|---------|----|------|
| WASTE MGMT INC DEL | COM | 94106L109 | 1 | 34 | SH | Sole |
| WATERS CORP | COM | 941848103 | 2 | 41 | SH | Sole |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 8,344 | 256,663 | SH | Sole |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 3 | 70 | SH | Sole |
| WELLS FARGO & CO NEW | COM | 949746101 | 3 | 40 | SH | Sole |
| WESCO INTL INC | COM | 95082P105 | 1,997 | 46,728 | SH | Sole |
| WESTLAKE CHEM CORP | COM | 960413102 | 1,058 | 36,708 | SH | Sole |
| WHIRLPOOL CORP | COM | 963320106 | 4,547 | 54,281 | SH | Sole |
| WHOLE FOODS MKT INC | COM | 966837106 | 368 | 4,753 | SH | Sole |
| WILLIAMS COS INC DEL | COM | 969457100 | 488 | 21,047 | SH | Sole |
| WINNEBAGO INDS INC | COM | 974637100 | 5,772 | 173,437 | SH | Sole |
| WORLD ACCEP CORP DEL | COM | 981419104 | 1,586 | 55,665 | SH | Sole |
| WPP GROUP PLC | SPON ADR 0905 ADDED | 929309409 | 4,722 | 87,447 | SH | Sole |
| WYETH | COM | 983024100 | 4,935 | 107,115 | SH | Sole |
| XCEL ENERGY INC | COM | 98389B100 | 2,730 | 147,910 | SH | Sole |
| XL CAP LTD | CL A | G98255105 | 212 | 3,142 | SH | Sole |
| YAHOO INC | COM | 984332106 | 6,588 | 168,141 | SH | Sole |
| YUM BRANDS INC | COM | 988498101 | 6,179 | 131,806 | SH | Sole |
| ZALE CORP NEW | COM | 988858106 | 5 | 191 | SH | Sole |
| ZIMMER HLDGS INC | COM | 98956P102 | 1,643 | 24,361 | SH | Sole |