

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 6047(e), 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 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2015</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2015 or fiscal plan year beginning <u>10/01/2015</u> and ending <u>09/30/2016</u>	
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); or ☒ 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)

Part II	Basic Plan Information —enter all requested information
1a Name of plan	1b Three-digit plan number (PN) ▶ <u>016</u> 1c Effective date of plan <u>08/01/2012</u>
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)	2b Employer Identification Number (EIN) <u>27-0383222</u> 2c Plan Sponsor's telephone number <u>800-489-8686</u> 2d Business code (see instructions) <u>336100</u>
<u>GENERAL MOTORS SALARIED RETIREMENT PROGRAM</u> <u>GENERAL MOTORS LLC</u> <u>300 RENAISSANCE CENTER</u> <u>MC 482-C33-D71</u> <u>DETROIT, MI 48265</u>	<u>300 RENAISSANCE CENTER</u> <u>MC 482-C33-D71</u> <u>DETROIT, MI 48265</u>

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.	08/15/2017	KEVIN COBB
	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
Preparer's name (including firm name, if applicable) and address (include room or suite number)			Preparer's telephone number

3a Plan administrator's name and address ☒ 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 has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 47931
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.....	6a(1) 21404
a(2) Total number of active participants at the end of the plan year	6a(2) 20295
b Retired or separated participants receiving benefits.....	6b 5685
c Other retired or separated participants entitled to future benefits.....	6c 17581
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 43561
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e 645
f Total. Add lines 6d and 6e	6f 44206
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	6g
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 21
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 1C 1E 3H 1I	
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) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ 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) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>3</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☒ G (Financial Transaction Schedules)

Part III	Form M-1 Compliance Information (to be completed by welfare benefit plans)
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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 2015 Form M-1 annual report. If the plan was not required to file the 2015 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 A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance 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. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection

For calendar plan year 2015 or fiscal plan year beginning 10/01/2015 and ending 09/30/2016	
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ► 016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076
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(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
06-6033492	60054	014709	1379	10/01/2015	09/30/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).
--

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	13420679

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	
▶		
(6) Total additions	7c(6)	
d Total of balance and additions (add lines 7b and 7c(6))	7d	
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)	7e(4)	
▶		
(5) Total deductions	7e(5)	
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance 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. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection

For calendar plan year 2015 or fiscal plan year beginning **10/01/2015** and ending **09/30/2016**

A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	040179	1379	10/01/2015	09/30/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	10713822

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	
(6) Total additions	7c(6)	
d Total of balance and additions (add lines 7b and 7c(6))	7d	
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)	7e(4)	
(5) Total deductions	7e(5)	
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Insurance 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. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 <hr/> 2015 <hr/> This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning **10/01/2015** and ending **09/30/2016**

A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ►	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32743	1379	10/01/2015	09/30/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end	5	18972713

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	
c Additions: (1) Contributions deposited during the year	7c(1)	
(2) Dividends and credits	7c(2)	
(3) Interest credited during the year	7c(3)	
(4) Transferred from separate account	7c(4)	
(5) Other (specify below)	7c(5)	
(6) Total additions	7c(6)	
d Total of balance and additions (add lines 7b and 7c(6))	7d	
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	
(2) Administration charge made by carrier	7e(2)	
(3) Transferred to separate account	7e(3)	
(4) Other (specify below)	7e(4)	
(5) Total deductions	7e(5)	
f Balance at the end of the current year (subtract line 7e(5) from line 7d)	7f	

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received.....	9a(1)		
(2) Increase (decrease) in amount due but unpaid.....	9a(2)		
(3) Increase (decrease) in unearned premium reserve.....	9a(3)		
(4) Earned ((1) + (2) - (3)).....		9a(4)	
b Benefit charges (1) Claims paid.....	9b(1)		
(2) Increase (decrease) in claim reserves.....	9b(2)		
(3) Incurred claims (add (1) and (2)).....		9b(3)	
(4) Claims charged.....		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions.....	9c(1)(A)		
(B) Administrative service or other fees.....	9c(1)(B)		
(C) Other specific acquisition costs.....	9c(1)(C)		
(D) Other expenses.....	9c(1)(D)		
(E) Taxes.....	9c(1)(E)		
(F) Charges for risks or other contingencies.....	9c(1)(F)		
(G) Other retention charges.....	9c(1)(G)		
(H) Total retention.....		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.).....		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement.....		9d(1)	
(2) Claim reserves.....		9d(2)	
(3) Other reserves.....		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).).....		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier.....	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.....	10b	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

<p>SCHEDULE SB (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>Single-Employer Defined Benefit Plan Actuarial Information</p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</p> <p>► File as an attachment to Form 5500 or 5500-SF.</p>	<p>OMB No. 1210-0110</p> <hr/> <p>2015</p> <hr/> <p>This Form is Open to Public Inspection</p>
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Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	873833484	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	873833484	0
10	Interest on line 9 using prior year's actual return of <u>5.29</u> %	46225791	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.62</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	920059275	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	105.27 %
15	Adjusted funding target attainment percentage	15	123.20 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	125.79 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
05/03/2017	301954	0			
			Totals ►	18(b)	301954
				18(c)	0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	273570
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?	☐ Yes ☒ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☐ Yes ☐ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.72 %	2nd segment: 6.11 %	3rd segment: 6.81 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 65
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6)	31a	11468000										
b Excess assets, if applicable, but not greater than line 31a	31b	11468000										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td></td> <td></td> </tr> <tr> <td>b Waiver amortization installment</td> <td></td> <td></td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment			b Waiver amortization installment		
	Outstanding Balance	Installment										
a Net shortfall amortization installment												
b Waiver amortization installment												
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33											
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	0										
	Carryover balance	Prefunding balance	Total balance									
35 Balances elected for use to offset funding requirement.....			0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	273570										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	273570										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b											
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years.....	40	0										

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2015
		This Form is Open to Public Inspection.

For calendar plan year 2015 or fiscal plan year beginning 10/01/2015 and ending 09/30/2016		
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I	Service Provider Information (see instructions)
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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
SEE ATTACHED PDF REPORT FOR PART I, LINE 1 DISCLOSURES, MI 00000

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

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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)

SEE ATTACHED PDF REPORT
FOR PART I, LINE 2
DISCLOSURES, MI 00000

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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)

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(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 ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

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.	
SEE ATTACHED PDF REPORT FOR PART I, LINE 3 DISCLOSURES, MI 00000		
(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
SEE ATTACHED PDF REPORT FOR PART II, LINE 4 DISCLOSURES, MI 00000		

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:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan 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.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 10/01/2015 and ending 09/30/2016

A Name of plan <u>GENERAL MOTORS SALARIED RETIREMENT PROGRAM</u>	B Three-digit plan number (PN) ► <u>016</u>	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</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)
---------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BRIDGEWATER OPTIMAL PORTFOLIO, LTD</u>				
b Name of sponsor of entity listed in (a): <u>BRIDGEWATER OPTIMAL PORTFOLIO, LTD</u>				
c EIN-PN <u>98-1101915-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>67029472</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MARKET ADVANTAGE LTD. CL D</u>				
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>				
c EIN-PN <u>98-0655535-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>36870483</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WHITE PLAZA GROUP TRUST</u>				
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>				
c EIN-PN <u>11-3317084-001</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>394683863</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>FIRST PLAZA GROUP TRUST II</u>				
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>				
c EIN-PN <u>26-6389533-001</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>85898488</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>FIRST PLAZA GROUP TRUST</u>				
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>				
c EIN-PN <u>25-6295264-001</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>1039641063</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM INVESTMENT FUNDS TRUST</u>				
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>				
c EIN-PN <u>13-3160892-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1405791</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM GROUP PENSION TRUST III</u>				
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>				
c EIN-PN <u>01-6231432-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>87019875</u>		

a Name of MTIA, CCT, PSA, or 103-12 IE: **GMAM GROUP PENSION TRUST I****b** Name of sponsor of entity listed in (a): **GENERAL MOTORS INVESTMENT MANAGEMENT CORP**

c EIN-PN 01-0719298-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1346960
---------------------------------------	-------------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: **PRUDENTIAL CORE CONSERV INTD BOND****b** Name of sponsor of entity listed in (a): **THE PRUDENTIAL INSURANCE COMPANY OF AMERICA**

c EIN-PN 23-6994310-156	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 4131649
---------------------------------------	-------------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: **PRUDENTIAL U.S. LONG DURATION BOND****b** Name of sponsor of entity listed in (a): **THE PRUDENTIAL INSURANCE COMPANY OF AMERICA**

c EIN-PN 23-6994310-159	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 6582173
---------------------------------------	-------------------------------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: **ALIC-SEPARATE ACCOUNT 076****b** Name of sponsor of entity listed in (a): **AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076**

c EIN-PN 06-6033492-005	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13420679
---------------------------------------	-------------------------------	---

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)
-----------------	----------------------	---

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2015</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2015 or fiscal plan year beginning 10/01/2015 and ending 09/30/2016	
<div>A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM</div>	<div>B Three-digit plan number (PN) ► 016</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC</div>	<div>D Employer Identification Number (EIN) 27-0383222</div>

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.
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(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	KAUPHING BANK HF BOUGARTUN 26 105 REYKJAVIK IS	PRIVATE PLACEMENT ISSUED 02.28.08 WITH A MATUR. DATE OF 02.28.15, INTEREST RATE 7.625%, SR.UNSECURED DEBT

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
3307000			3307000	3307000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year			Amount overdue
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears	

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value			(d) Purchase price
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (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>	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 2015 This Form is Open to Public Inspection
For calendar plan year 2015 or fiscal plan year beginning <u>10/01/2015</u> and ending <u>09/30/2016</u>		
A Name of plan <u>GENERAL MOTORS SALARIED RETIREMENT PROGRAM</u>	B Three-digit plan number (PN) ►	<u>016</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>	

Part I	Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
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	Total noninterest-bearing cash	1a	49533752	74919973
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)		
	(2) Participant contributions	1b(2)		
	(3) Other.....	1b(3)	100130955	61495144
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	75414291	41369443
	(2) U.S. Government securities.....	1c(2)	2037988806	2048614959
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)	1283435721	1256565425
	(B) All other.....	1c(3)(B)	363261754	731394061
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)	3410875	3438383
	(B) Common	1c(4)(B)	658941671	725838149
	(5) Partnership/joint venture interests	1c(5)	4309448	11211867
	(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)	1732590458	1530937236
	(10) Value of interest in pooled separate accounts.....	1c(10)	13163141	13420679
	(11) Value of interest in master trust investment accounts	1c(11)	109495956	89772626
	(12) Value of interest in 103-12 investment entities	1c(12)		103899955
	(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	59729046	80405467
	(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
	(15) Other	1c(15)	12817255	10533064

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	165110	174735
(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	6504388239	6783991166

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	139828476	56426629
i Acquisition indebtedness	1i		
j Other liabilities	1j	241445	820837
k Total liabilities (add all amounts in lines 1g through 1j)	1k	140069921	57247466

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6364318318	6726743700
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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)	49084356	
(C) Corporate debt instruments	2b(1)(C)	80552407	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1164172	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		130800935
(2) Dividends: (A) Preferred stock	2b(2)(A)	69922	
(B) Common stock	2b(2)(B)	17802020	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1637017	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		19508959
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	23748438217	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	23548071912	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		200366305
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	270054840	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		270054840

	(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)	136339463
(7) Net investment gain (loss) from pooled separate accounts	2b(7)	740689
(8) Net investment gain (loss) from master trust investment accounts	2b(8)	5675052
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)	3355888
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)	-351474
c Other income	2c	3621499
d Total income. Add all income amounts in column (b) and enter total	2d	770112156

Expenses

e Benefit payment and payments to provide benefits:		
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	391060381
(2) To insurance carriers for the provision of benefits	2e(2)	
(3) Other	2e(3)	
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)	391060381
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)	1443597
(2) Contract administrator fees	2i(2)	3425908
(3) Investment advisory and management fees	2i(3)	8192821
(4) Other	2i(4)	7135005
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)	20197331
j Total expenses. Add all expense amounts in column (b) and enter total	2j	411257712

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k	358854444
l Transfers of assets:		
(1) To this plan	2l(1)	3570938
(2) From this plan	2l(2)	

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) ☒ Unqualified **(2)** ☐ Qualified **(3)** ☐ Disclaimer **(4)** ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☐ Yes ☒ No

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

(1) Name: DELOITTE & TOUCHE LLP

(2) EIN: 13-3891517

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:

	Yes	No	N/A	Amount
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.)		X		
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.)	X			3307000

	Yes	No	N/A	Amount
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.)		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.)		X		
e Was this plan covered by a fidelity bond?	X			150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		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?	X			1417142438
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?		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.)	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.)	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?		X		
l Has the plan failed to provide any benefit when due under the plan?		X		
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)				
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.				
o Did the plan trust incur unrelated business taxable income?				
p Were in-service distributions made during the plan year?				

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?

If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No Amount:

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)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (see ERISA section 4021)? ☒ Yes ☐ No ☐ Not determined

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 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.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection.
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For calendar plan year 2015 or fiscal plan year beginning 10/01/2015 and ending 09/30/2016

A Name of plan <u>GENERAL MOTORS SALARIED RETIREMENT PROGRAM</u>	B Three-digit plan number (PN) ▶ <u>016</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>

Part I	Distributions
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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	
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): <u>04-3275867</u>		
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	<u>1156</u>

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)
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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
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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
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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.
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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

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2015
v. 150123

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (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 participants on whose behalf no contributions were made by an employer as an employer of the participant for:		
	a The current year	14a	
	b The plan year immediately preceding the current plan year	14b	
	c The second preceding plan year	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: <u>13.4</u> % Investment-Grade Debt: <u>56.7</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>7.9</u> % Other: <u>22.0</u> %
	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):

Part VII	IRS Compliance Questions
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20a Is the plan a 401(k) plan?	☐ Yes	☐ No
20b If "Yes," how does the 401(k) plan satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under sections 401(k)(3) and 401(m)(2)?	☐ Design-based safe harbor method	☐ ADP/ACP test
20c If the ADP/ACP test is used, did the 401(k) plan perform ADP/ACP testing for the plan year using the "current year testing method" for nonhighly compensated employees (Treas. Reg sections 1.401(k)-2(a)(2)(ii) and 1.401(m)-2(a)(2)(ii))?	☐ Yes	☐ No
21a Check the box to indicate the method used by the plan to satisfy the coverage requirements under section 410(b):	☐ Ratio percentage test	☐ Average benefit test
21b Does the plan satisfy the coverage and nondiscrimination tests of sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules?	☐ Yes	☐ No
22a Has the plan been timely amended for all required tax law changes?	☐ Yes	☐ No ☐ N/A
22b Date the last plan amendment/restatement for the required tax law changes was adopted ____/____/____. Enter the applicable code _____. (See instructions for tax law changes and codes).		
22c If the plan sponsor is an adopter of a pre-approved master and prototype (M&P) or volume submitter plan that is subject to a favorable IRS opinion or advisory letter, enter the date of that favorable letter ____/____/____ and the letter's serial number _____.		
22d If the plan is an individually-designed plan and received a favorable determination letter from the IRS, enter the date of the plan's last favorable determination letter ____/____/____.		
23 Is the Plan maintained in a U.S. territory (i.e., Puerto Rico (if no election under ERISA section 1022(i)(2) has been made), American Samoa, Guam, the Commonwealth of the Northern Mariana Islands or the U.S. Virgin Islands)?	☐ Yes	☐ No



GENERAL MOTORS
SALARIED RETIREMENT PROGRAM

Employer ID: 27-0383222

Plan Number: 016

Financial Statements as of September 30, 2016 and 2015 and for the
Year Ended September 30, 2016

Supplemental Schedules as of and for the Year Ended September 30, 2016 and
Independent Auditors' Report

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

TABLE OF CONTENTS

	Page
INDEPENDENT AUDITORS' REPORT.....	1
FINANCIAL STATEMENTS	
Statements of Net Assets Available for Benefits as of September 30, 2016 and 2015.....	3
Statement of Changes in Net Assets Available for Benefits for the Year Ended September 30, 2016.....	4
Statements of Accumulated Plan Benefits as of September 30, 2016 and 2015 and Statement of Changes in Accumulated Plan Benefits for the Year Ended September 30, 2016.....	5
Notes to Financial Statements.....	6
SUPPLEMENTAL SCHEDULES	
Schedule H, Part IV, Line 4i—Schedule of Assets (Held at End of Year) as of September 30, 2016.....	i
Schedule H, Part IV, Line 4j—Schedule of Reportable Transactions for the Year Ended September 30, 2016.....	ii

All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.



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INDEPENDENT AUDITORS' REPORT

To the Plan Administrator and Participants of the
General Motors Salaried Retirement Program:

We have audited the accompanying financial statements of the General Motors Salaried Retirement Program (the "Plan"), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of September 30, 2016 and 2015, and the related statements of changes in net assets available for benefits and of changes in accumulated plan benefits for the year ended September 30, 2016, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes 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.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements 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, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of the General Motors Salaried Retirement Program as of September 30, 2016 and 2015, and the changes in its financial status for the year ended September 30, 2016, in accordance with accounting principles generally accepted in the United States of America.

Report on Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedule of assets (held at end of year) as of September 30, 2016 and the supplemental schedule of reportable transactions for the year ended September 30, 2016 are presented for the purpose of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such schedules are the responsibility of the Plan's management and were derived from and relate directly to the underlying accounting and other records used to prepare the financial statements. These schedules have been subjected to the auditing procedures applied in our audits of the financial statements and certain additional procedures, including comparing and reconciling such schedules 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 auditing standards generally accepted in the United States of America. In our opinion, such schedules are fairly stated in all material respects in relation to the financial statements as a whole.

Deloitte + Touche LLP

June 5, 2017

GENERAL MOTORS SALARIED RETIREMENT PROGRAM
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF SEPTEMBER 30, 2016 AND 2015
(in thousands)

	<u>2016</u>	<u>2015</u>
Assets		
Cash	\$ 74,943	\$ 49,491
Investments at estimated fair value:		
Interests in Investment Trusts	1,520,223	1,688,954
Interests in Master Trusts	89,773	109,496
Equity securities	716,612	653,635
Debt securities	4,035,240	3,690,182
Investment funds (measured at NAV)	148,460	127,586
Other investments, net	125,886	74,953
Net assets held in 401(h) account	10,899	9,893
Receivables:		
Due from brokers for securities sold	26,793	66,679
Accrued investment income and other	34,341	33,277
Total assets	<u>6,783,170</u>	<u>6,504,146</u>
Liabilities		
Payable to brokers for securities purchased	49,745	121,578
Accrued administrative expenses and other	6,682	18,250
Amount related to obligations of 401(h) account	10,899	9,893
Total liabilities	<u>67,326</u>	<u>149,721</u>
Net assets available for benefits	<u><u>\$ 6,715,844</u></u>	<u><u>\$ 6,354,425</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED SEPTEMBER 30, 2016
(in thousands)

Additions

Investment income:

Net investment gain from Investment Trusts	\$ 135,234
Net investment gain from Master Trusts	5,675
Net realized and unrealized gain from direct investments	474,749
Interest and dividend income	149,764
Other income, net	<u>3,622</u>
Total additions	<u>769,044</u>

Deductions

Benefits paid to participants	391,000
Administrative expenses	<u>20,196</u>
Total deductions	<u>411,196</u>

Transfers in

3,571

Net increase

361,419

Net assets available for benefits

Beginning of year	<u>6,354,425</u>
End of year	<u><u>\$6,715,844</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENTS OF ACCUMULATED PLAN BENEFITS AS OF SEPTEMBER 30, 2016 AND 2015 (in thousands)

	<u>2016</u>	<u>2015</u>
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 1,927,936	\$ 1,506,946
Non-retired participants	4,991,705	4,624,230
Terminated vested and transferred participants	<u>1,135,196</u>	<u>1,028,758</u>
Total vested benefits	8,054,837	7,159,934
Nonvested benefits	<u>206,690</u>	<u>216,972</u>
Total	<u><u>\$ 8,261,527</u></u>	<u><u>\$ 7,376,906</u></u>

STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS FOR THE YEAR ENDED SEPTEMBER 30, 2016 (in thousands)

	<u>2016</u>
Actuarial present value of accumulated Plan benefits, beginning of year	<u>\$ 7,376,906</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	1,957
Interest	318,136
Benefits paid	(391,000)
Changes in actuarial assumptions	876,224
Experience loss	<u>79,304</u>
Net increase	<u>884,621</u>
Actuarial present value of accumulated Plan benefits, end of year	<u><u>\$ 8,261,527</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS

Note 1. Description of the Plan

The following description of the General Motors Salaried Retirement Program ("Plan") provides only general information. The plan sponsor is General Motors LLC ("GM LLC", "GM" or "Company"), an indirect wholly-owned subsidiary of General Motors Company ("GM Company"). Participants should refer to the Plan document for a more complete description of the Plan's provisions. The Plan is subject to the requirements of the Employee Retirement Income Security Act of 1974 ("ERISA") and the Internal Revenue Code ("IRC"), as amended.

General

The Plan is a defined benefit pension plan and principally covers active GM LLC salaried employees in the United States hired on or before December 31, 2006. Benefits provided under the Plan consist of the following and correspond to an employee's date of hire.

For employees hired prior to January 1, 2001:

- *Part A – Non-Contributory Benefits* ("Part A Benefits") provide a basic monthly benefit for credited service earned through December 31, 2006. Part A Benefits are based on an employee's salaried classification as specified in the Plan and vested after five years of service.
- *Part B – Contributory Benefits* ("Part B Benefits") consist of primary and supplemental benefits. Primary Part B Benefits represent participant voluntary contributions made to the Plan and vested immediately. Participant voluntary contributions were curtailed effective January 1, 2007. Supplemental Part B Benefits are determined in accordance with a specified formula as defined in the Plan.
- *Part D – Career Average Base Salary Benefits* ("Part D Benefits") provide a monthly benefit for employees who have five or more years of eligible service and worked on and after January 1, 2007 through September 30, 2012. Part D Benefits are determined at 1.25% of the employee's average monthly base salary plus incentive compensation (beginning January 1, 2008), not to exceed applicable IRC limits. Part D benefits were frozen effective September 30, 2012.

For employees hired on or after January 1, 2001 and before January 1, 2007:

- *Part C – Account Balance Benefits* ("Part C Benefits") represent the cash balance feature of the Plan. Employees earned pay credits that were allocated to their notional accounts monthly and computed in accordance with the age and eligible base salary parameters as specified in the Plan. Pay credits vested after 3 years of service. Employee notional accounts were also allocated interest credits monthly determined at the greater of 3.25% or the 30-Year Treasury Bond rate for the month of July preceding the beginning of the Plan year. Participants ceased earning pay credits effective January 1, 2007. Participant notional accounts continue to earn interest credits.

Certain retirees and surviving spouses eligible for Company provided health care upon retirement receive, commencing at age 65 when Company health care coverage ceases, a \$300 monthly benefit from the Plan.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 1. Description of the Plan (continued)

The Plan provides eligible salaried participants with the option to elect a lump-sum distribution of their entire pension benefit upon retirement. The lump-sum distribution amount can be taken in the form of either: 1) cash; 2) direct transfer or roll-over into the participants 401(k) account in the General Motors Retirement Savings Plan for Salaried Employees in the United States or 3) direct transfer or roll-over into an individual retirement account or an eligible retirement plan. The lump-sum option is not applicable to total and permanent disability retirements.

The Investment Funds Committee (“IFC”) of the GM LLC Board of Managers (“BOM”) is a named fiduciary of the Plan responsible for reviewing and approving on an annual basis the Plan’s investment allocation policy. General Motors Investment Management Corporation (“GMIMCo”) is the Plan’s named fiduciary for investment purposes. GMIMCo is an indirect wholly-owned subsidiary of GM Company. State Street Bank and Trust Company (“State Street” or “Trustee”) serves as the Plan’s trustee.

401(h) Account

The Plan includes a medical benefit component to fund a portion of the postretirement obligations for certain eligible retirees and their beneficiaries. In accordance with IRC Section 401(h), the Plan’s investments in the 401(h) account are restricted and may not be used for, or diverted to, any purpose other than providing health care benefits for eligible retirees and their beneficiaries. The related obligations for retiree health care benefits were not included in the Plan’s obligations in the *Statements of Accumulated Plan Benefits* under U.S. GAAP (hereinafter defined). Plan participants do not contribute to the 401(h) account. Company contributions to the 401(h) account are determined annually at the discretion of GM, subject to the limitations of IRC Section 401(h).

Employee Contributions

Accumulated employee contributions and interest thereon, net of applicable benefit payments, was approximately \$181 million at September 30, 2016. Interest was credited to accumulated employee contributions at 3.25%.

Note 2. Significant Accounting Policies

Basis of Accounting

The accompanying financial statements have been prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (“U.S. GAAP”).

Use of Estimates

The preparation of the financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of net assets available for benefits and accumulated plan benefits and the reported amounts of changes therein. Actual results could differ from those estimates.

Contributions

GM contributions are made periodically and are within the limits established by ERISA. Contributions made up to eight and one-half months after the Plan year are recorded as contributions receivable or are otherwise recorded when received.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

Certain Plan administrative expenses were paid by the Company and such costs were not reflected in these financial statements.

Interests in Master Trusts and Investment Trusts

A portion of the Plan's investments were held in the GMAM Group Pension Trust I ("GMAM I"), GMAM Group Pension Trust III ("GMAM III") and GMAM Investment Funds Trust ("GIFT"), each a master trust (collectively, "Master Trusts"). The GM sponsored benefit plans that participated in the Master Trusts were the Plan and the General Motors Hourly-Rate Employees Pension Plan ("Hourly Plan").

The Plan also owned beneficial interests in various group trusts ("Investment Trusts") which are sponsored and managed by GMIMCo. The Investment Trusts permit commingling of the assets of more than one employee benefit plan for investment and administrative purposes, including plans of unrelated sponsors.

The Master Trusts and the Investment Trusts are tax exempt under the IRC and are direct filing entities. The plans that participated in either the Master Trusts and/or the Investment Trusts owned a divided beneficial interest in certain underlying investments, and changes therein, directly held by these respective trusts.

The net investment income (loss) attributable to the Master Trusts and Investment Trusts was allocated by the Trustee to each participating plan based on that plan's divided beneficial interest of the underlying securities in each applicable Master Trust and Investment Trust. Security transactions were recorded on a trade-date basis. Investment income (loss) was recognized as earned based on the terms of the investments and the periods during which the investments were directly owned or held by the Master Trusts and Investment Trusts.

Risks and Uncertainties

The Plan, Master Trusts and the Investment Trusts hold numerous investment securities which are exposed to various risks, such as interest rate risk, credit risk and overall market risk. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and those changes could materially affect the amounts reported in the financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Fair Value Hierarchy

Accounting Standards Codification (“ASC”) 820, *Fair Value Measurement* (“ASC 820”), promulgated by the Financial Accounting Standards Board (“FASB”), established a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The fair value hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below.

- Level 1 Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities;
- Level 2 Quoted prices in markets that are not considered to be active or financial instruments for which all significant inputs are observable, either directly or indirectly; and
- Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

The policy of the Plan, Master Trusts and the Investment Trusts is to transfer investments between the levels of the fair value hierarchy at the beginning of the year based upon changes to observable inputs that are significant to the overall fair value measurements.

Investment Valuation

The Plan’s investments and the investments held within the Master Trusts and Investment Trusts were estimated at fair value as described below.

Equity securities – Common and preferred stocks for which market quotations are readily available at the measurement date are valued at the last reported sale price or official closing price on the primary market or exchange on which they are actively traded and are classified in Level 1. Common and preferred stocks for which the market is not considered to be active are valued via the use of observable inputs which may include the use of adjusted market prices last available, bids or last available sales prices and/or other observable inputs and are classified in Level 2. Common and preferred stocks classified in Level 3 are those privately issued securities or other issues that are valued via the use of valuation models using significant unobservable inputs that generally consider aged (stale) pricing, earnings multiples, discounted cash flows and/or other qualitative and quantitative factors.

Debt securities – Valuations for debt securities are based on quotations received from independent pricing services or from dealers who make markets in such securities. Debt securities priced via pricing services that utilize matrix pricing which considers readily observable inputs such as the yield or price of bonds of comparable quality, coupon, maturity and type as well as dealer supplied prices, are classified in Level 2. Debt securities that are typically priced by dealers and pricing services via the use of proprietary pricing models that incorporate significant unobservable inputs are classified in Level 3. These inputs primarily consist of yield and credit spread assumptions, prepayment curves, discount rates, default assumptions and recovery rates.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Investment funds – Investments in exchange traded funds and mutual funds, for which market quotations are readily available, are valued at the last reported sale price, official closing price or publicly available net asset value (or its equivalent) (“NAV”) on the primary market or exchange on which they are traded and are classified in Level 1. Investments in non-exchange traded and private investment funds (including hedge funds, private equity funds, real estate funds and other alternative investment funds) are valued based on their respective NAV as a practical expedient to estimate fair value that is provided by the respective investment sponsors or investment advisers and reviewed and approved by the Plan’s management. If Plan management concludes a reported NAV does not reflect fair value, or has not been determined as of the financial reporting measurement date, an adjustment may be necessary based on a review of material factors such as changes to the composition or performance of the underlying investment(s) or comparable investments, overall market conditions, expected sale prices for private investments which are probable of being sold in the short term and other economic factors that may possibly have a favorable or unfavorable effect on the reported NAV.

Private equity and debt investments – This category includes direct private equity investments acquired through private placement transactions and indirect investments made through private equity and debt investment funds. Direct investments are generally valued in good faith via the use of the market approach (earnings multiples from comparable companies) or the income approach (discounted cash flow techniques) and may consider inputs such as revenue growth and gross margin assumptions, discount rates, discounts for lack of liquidity, market capitalization rates and the selection of comparable companies. As these valuations incorporate significant unobservable inputs, such investments are classified in Level 3. Refer to *Investment funds* above for a discussion on fair value estimates related to private equity and debt investment funds.

Real estate and other alternative investments – This category includes publicly traded real estate investment trusts, direct real estate, real estate mezzanine loans, infrastructure and natural resource investments (collectively, “other alternative investments”) acquired through private placement transactions and indirect investments made through real estate and other alternative investment funds. Publicly traded real estate investment trusts are classified in Level 1. Fair value estimates for direct investments are generally valued in good faith via the use of the market approach (comparable sales) or the income approach (discounted cash flow techniques) and may consider inputs such as annual gross rents, projected vacancy rates, collection loss and recovery rates, natural resource production and reserve estimates, forward price curves, operating expenses, discount rates, discounts for lack of liquidity and the selection of comparables. As these valuations incorporate significant unobservable inputs, such investments are classified in Level 3. Refer to *Investment funds* above for a discussion on fair value estimates related to real estate and other alternative investment funds.

Valuation Control Processes

GMIMCo has policies and procedures in place that apply to the valuation of the investments held by the Plan, Master Trusts and Investment Trusts. GMIMCo, including through its valuation committee (“Valuation Committee”), makes valuation decisions pertinent to those investments, oversees the implementation of its valuation policies and procedures and apprises and makes recommendations as deemed necessary concerning valuation policy issues, inclusive of decisions regarding price sources, pricing methodologies and selection of pricing service providers. The Valuation Committee is comprised of representatives from various GMIMCo functional groups, including investment, operations, controllers and enterprise risk management. The Valuation Committee meets at least quarterly to discuss valuation matters.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Investment funds, private equity and debt funds and real estate funds are generally valued using NAV (or its equivalent) as a practical expedient. There is monitoring of the respective funds' processes and controls surrounding the calculation of NAV. Supporting control activities may include review of a fund's audited financial statements to ensure that the determination of fair value of the underlying investments is consistent with U.S. GAAP, administration and review of fund surveys that address investment valuation and related internal controls, back-testing of estimated NAVs and periodic investment performance review.

Valuations for direct private equity, private debt and real estate typically use a market or income approach and are generally provided by the applicable third party managers, general partners and/or investment advisers with potential adjustments made by the Valuation Committee as deemed necessary (e.g., if warranted by market or company/property specific factors).

New Accounting Standards Not Yet Adopted

In February 2017, the FASB issued ASU 2017-06, *Plan Accounting: Defined Benefit Pension Plans (Topic 960), Defined Contribution Pension Plans (Topic 962), Health and Welfare Benefit Plans (Topic 965): Employee Benefit Plan Master Trust Reporting* ("ASU 2017-06"). This new guidance primarily pertains to the reporting by an employee benefit plan for its interest in a master trust. ASU 2017-06 clarifies presentation requirements and mandates more detailed disclosures of an employee benefit plan's interest in a master trust, including the dollar amount of its share in the master trust's general types of investments and other assets and liabilities. ASU 2017-06 is effective for fiscal years beginning after December 15, 2018 and must be applied retrospectively. Early adoption is permitted. The effect of adopting ASU 2017-06 on the Plan's financial statements is being evaluated.

Reclassifications

Certain prior year information contained in these financial statements has been reclassified to conform to the current year presentation.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 3. Directly Held Investments

The following tables present by level within the fair value hierarchy the net investments directly held by the Plan by major category as of September 30, 2016 and 2015 (in thousands):

2016				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 714,532	\$ 1,560	\$ 520	\$ 716,612
Debt securities				
Government and agency	-	2,045,162	-	2,045,162
Corporate debt and other	-	1,989,991	87	1,990,078
Other investments, net	43,473	37,958	44,455	125,886
Net investments subject to leveling	<u>\$ 758,005</u>	<u>\$ 4,074,671</u>	<u>\$ 45,062</u>	<u>4,877,738</u>
Investments measured at net asset value				
Investment funds				148,460
Net investments				<u>\$ 5,026,198</u>

2015				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 650,298	\$ 1,096	\$ 2,241	\$ 653,635
Debt securities				
Government and agency	-	2,053,011	-	2,053,011
Corporate debt and other	-	1,634,867	2,304	1,637,171
Other investments, net	35,709	(6,488)	45,732	74,953
Net investments subject to leveling	<u>\$ 686,007</u>	<u>\$ 3,682,486</u>	<u>\$ 50,277</u>	<u>4,418,770</u>
Investments measured at net asset value				
Investment funds				127,586
Net investments				<u>\$ 4,546,356</u>

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2016 and 2015.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2016.

Information regarding investment restrictions and unfunded commitments pertaining to the Plan's directly held investments for which fair value is measured at NAV is contained in Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts

The net assets of the Master Trusts and the Plan's beneficial interests therein at September 30, 2016 were as follows (in thousands):

	2016			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ 144	\$ 7,073	\$ 22,035	\$ 29,252
Investments at fair value				
Equity securities	1,776	1,059,255	3,523,994	4,585,025
Investment funds	-	247,774	-	247,774
Other investments, net	1,405	63,166	81,753	146,324
Total investments	3,181	1,370,195	3,605,747	4,979,123
Receivables				
Due from brokers for securities sold	193	17,411	26,024	43,628
Accrued investment income and other	568	2,713	15,670	18,951
Total receivables	761	20,124	41,694	62,579
Total assets	4,086	1,397,392	3,669,476	5,070,954
Liabilities				
Payable for securities purchased and other	-	19,760	27,025	46,785
Total net assets	\$ 4,086	\$ 1,377,632	\$ 3,642,451	\$ 5,024,169
Plan's beneficial interest	33.0%	6.3%	0.1%	

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The net assets of the Master Trusts and the Plan's beneficial interests therein at September 30, 2015 were as follows (in thousands):

	2015			
	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>	<u>Combined</u>
Assets				
Cash	\$ (365)	\$ 4,090	\$ 21,606	\$ 25,331
Investments at fair value				
Equity securities	295	966,155	2,731,333	3,697,783
Investment funds	-	313,716	11,195	324,911
Other investments, net	1,498	34,171	79,351	115,020
Total investments	1,793	1,314,042	2,821,879	4,137,714
Receivables				
Due from brokers for securities sold	-	38,852	6,286	45,138
Accrued investment income and other	1,189	2,648	12,303	16,140
Total receivables	1,189	41,500	18,589	61,278
Total assets	2,617	1,359,632	2,862,074	4,224,323
Liabilities				
Payable for securities purchased and other	-	38,155	10,267	48,422
Total net assets	\$ 2,617	\$ 1,321,477	\$ 2,851,807	\$ 4,175,901
Plan's beneficial interest	36.9%	8.1%	0.1%	

The net investment income attributable to the Master Trusts for the year ended September 30, 2016 was as follows (in thousands):

	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>
Investment income (loss)			
Net realized and unrealized gains on investments	\$ 1,580	\$ 85,567	\$ 212,525
Interest and dividend income	244	48,863	89,520
Other income (loss), net	(155)	321	373
	1,669	134,751	302,418
Administrative expenses and other, net	(6)	(745)	(4,051)
Net investment income	\$ 1,663	\$ 134,006	\$ 298,367
Plan's share of Master Trust net investment income	\$ 436	\$ 5,236	\$ 3

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The components of the changes in the net assets of the Master Trusts for the year ended September 30, 2016 were as follows (in thousands):

	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>
Net investment income	\$ 1,663	\$ 134,006	\$ 298,367
Net (redemptions) subscriptions	(194)	(77,851)	492,277
Increase in net assets	<u>\$ 1,469</u>	<u>\$ 56,155</u>	<u>\$ 790,644</u>

The following tables present by level within the fair value hierarchy the combined net investments of the Master Trusts by major category as of September 30, 2016 and 2015 (in thousands):

	<u>2016</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments measured at fair value				
Equity securities	\$ 4,560,974	\$ 21,350	\$ 2,701	\$ 4,585,025
Other investments, net	82,349	62,570	1,405	146,324
Net investments subject to leveling	<u>\$ 4,643,323</u>	<u>\$ 83,920</u>	<u>\$ 4,106</u>	<u>4,731,349</u>
Investments measured at net asset value				
Investment funds				247,774
Net investments				<u>\$ 4,979,123</u>

	<u>2015</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments measured at fair value				
Equity securities	\$ 3,676,666	\$ 19,276	\$ 1,841	\$ 3,697,783
Other investments, net	54,324	59,393	1,303	115,020
Net investments subject to leveling	<u>\$ 3,730,990</u>	<u>\$ 78,669</u>	<u>\$ 3,144</u>	<u>3,812,803</u>
Investments measured at net asset value				
Investment funds				324,911
Net investments				<u>\$ 4,137,714</u>

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2016 and 2015.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2016.

Information regarding investment restrictions and unfunded commitments pertaining to the Master Trusts' investments for which fair value is measured at NAV is contained in Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions.

Note 5. Investment Trusts

The fair value of the Plan's investments in the Investment Trusts at September 30, 2016 and 2015 is presented in the following table (in thousands):

<u>Trusts</u>	<u>Trust EIN</u>	<u>2016</u>	<u>2015</u>
First Plaza Group Trust	25-6295264	\$ 1,039,640	\$ 1,205,995
First Plaza Group Trust II	26-6389533	85,899	273,843
White Plaza Group Trust	11-3317084	394,684	209,116
Total beneficial interests in Investment Trusts		<u>\$ 1,520,223</u>	<u>\$ 1,688,954</u>

The following table provides a summary of the beneficial interests in the net assets of the Investment Trusts by participating plan, excluding amounts attributable to plans of unrelated sponsors, and the aggregate fair value of the underlying net investments subject to ASC 820 leveling as of September 30, 2016 and 2015 (in thousands):

	<u>2016</u>	<u>2015</u>
Plan	\$ 1,520,223	\$ 1,688,954
Hourly Plan	11,124,049	7,763,043
Total net assets of the Investment Trusts	12,644,272	9,451,997
Less:		
Cash	48,664	120,489
Net non-security assets	12,727	5,890
Fair value of net investments subject to leveling	<u>\$ 12,582,881</u>	<u>\$ 9,325,618</u>

The combined Investment Trusts' net investment income aggregated \$779.5 million for the year ended September 30, 2016 and principally consisted of \$261.5 million of interest and dividend income and \$518.0 million of net realized and unrealized gains. The Plan's share of the combined Investment Trusts' net investment income totaled \$135.2 million.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts (continued)

The following tables present by level within the fair value hierarchy the underlying net investments of the Investment Trusts on an aggregate basis by major category as of September 30, 2016 and 2015 (in thousands):

	2016			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Private equity and debt investments	\$ -	\$ -	\$ 260,585	\$ 260,585
Other investments, net	20,260	395	36,371	57,026
Net investments subject to leveling	<u>\$ 20,260</u>	<u>\$ 395</u>	<u>\$ 296,956</u>	<u>317,611</u>
Investments measured at net asset value				
Investment funds				4,733,011
Private equity and debt investments				4,080,393
Real estate and other alternative investments				3,451,866
Net investments				<u>\$ 12,582,881</u>

	2015			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Private equity and debt investments	\$ -	\$ -	\$ 357,439	\$ 357,439
Other investments, net	57,509	348	41,660	99,517
Net investments subject to leveling	<u>\$ 57,509</u>	<u>\$ 348</u>	<u>\$ 399,099</u>	<u>456,956</u>
Investments measured at net asset value				
Investment funds				453,550
Private equity and debt investments				4,754,870
Real estate and other alternative investments				3,660,242
Net investments				<u>\$ 9,325,618</u>

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2016 and 2015.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2016.

Refer to Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions for related disclosures pertaining to the Investment Trusts' investments for which fair value is measured at NAV.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks

The IFC establishes the Plan's investment allocation policy and GMIMCo oversees the allocation of investments with a view towards achieving the desired investment objectives. The Plan, Master Trusts and Investment Trusts are/were exposed to various types of risks associated with the financial instruments and markets in which the Plan, Master Trusts and Investment Trusts invest. These risks include market risk, credit risk and liquidity risk. The overall risk management strategies and policies complement the Plan's investment strategy as discussed below.

Market Risk - Market risk includes the potential for both gains and losses and encompasses currency risk, interest rate risk and price risk.

Currency Risk – The Plan, Master Trusts and Investments Trusts may/did invest in financial instruments denominated in foreign currencies and might be/were exposed to risks that the foreign currency exchange rates might fluctuate in a manner that adversely effects the value of foreign currency denominated assets or liabilities. Foreign currency contracts may be used to manage currency risk.

Interest Rate Risk – The Plan, Master Trusts and Investments Trusts may/did invest in fixed income securities for which any change to the relevant interest rates for particular securities might result in an investment manager being unable to secure similar returns upon expiration of contracts or the sale of securities. In addition, changes to prevailing interest rates or changes in expectations of future interest rates might result in an increase or decrease in the fair value of the securities held. Interest rate swaps and other financial derivative instruments may be used to manage interest rate risk.

Price Risk – Price risk is the risk that the value of the financial instrument will fluctuate as a result of changes in market prices, whether caused by factors specific to an individual investment, its issuer or any factor affecting the value of financial instruments or securities. Price risk is generally managed by constructing a diversified portfolio of financial instruments. In addition, price risk may be hedged using derivative instruments such as options, swaps or futures.

Credit Risk - Counterparty credit risk is the risk that a counterparty to a financial instrument will default on its commitment. Counterparty credit risk is primarily related to over-the-counter derivative instruments used to manage exposures related to interest rates on long-term securities and foreign currency exchange rate fluctuations. The risk of default can be influenced by various factors including macro-economic conditions, market liquidity, fiscal and monetary policies and counterparty-specific characteristics and activities. Certain agreements with counterparties employ set-off, collateral support arrangements and other risk mitigation procedures designed to reduce the net exposure to credit risk in the event of counterparty default. Credit policies and processes are in place to manage exposure to credit risk on an ongoing basis and to manage concentrations of counterparty risk by seeking to undertake transactions with large well-capitalized counterparties and by monitoring the creditworthiness of these counterparties.

Liquidity Risk - Liquidity risk is the risk that the Plan will encounter difficulty in meeting obligations associated with its financial liabilities, primarily benefit payments as they become due. This situation might arise due to circumstances outside the Plan's control, such as general market disruption or an operational problem affecting the Plan sponsor or third parties. The ability to sell assets might also be impaired if other market participants are seeking to simultaneously sell similar assets.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks (continued)

Certain investment funds, private equity and debt investments and real estate investments owned by the Plan, Master Trusts or Investment Trusts may be/were illiquid. Refer to Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions for related disclosures pertaining to these investments. It may not be possible to quickly liquidate some of these investments at an amount close to or equal to fair value in order to meet liquidity requirements or to respond to specific events such as deterioration in the creditworthiness of any particular issuer or counterparty. Because of the redemption restrictions and other inherent limitations attributable to these investments, the values for these investments may differ significantly from their fair values had a ready market existed, and the differences could be material.

Illiquid investments held in the portfolio are generally long-term investments that complement the long-term nature of the Plan's accumulated plan benefits and are not used to fund benefit payments currently due. GMIMCo monitors liquidity risk on an ongoing basis and has procedures in place designed to maintain flexibility in addressing Plan-specific, broader industry and market liquidity events.

Note 7. Derivative Financial Instruments

The Plan, Master Trusts and the Investment Trusts may enter into various derivative financial instruments ("derivative contract(s)") to hedge or protect the underlying investments from changes in the interest rate, foreign exchange, commodities and securities markets. Losses may arise if the value of the derivative contract decreases due to an unfavorable change in the value of the underlying assets or if the counterparty does not perform under the contract. The aggregate fair value of the derivative contracts held by the Plan and Master Trusts at September 30, 2016 and 2015 were not significant and detailed disclosures have been excluded. The Investment Trusts did not hold any derivative contracts at September 30, 2016 and 2015.

The notional amount of the derivative contracts held by the Plan aggregated approximately \$0.5 billion at September 30, 2016 and principally represented interest rate swaps and financial futures contracts. The notional amount is the contractual amount applicable to the derivative contracts and not the amount at risk.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions

The Plan, Master Trusts and Investment Trusts held various investment funds, private equity and debt investments and real estate investments. Certain investment holdings are either represented by shares, units or other interests in which the NAV determined by the investment sponsor or manager is used as a practical expedient to estimate fair value. These investments may also contain redemption restrictions, have specified liquidation terms and conditions or require additional capital contributions. A discussion of these provisions for the respective investments underlying the Plan, Master Trusts and Investment Trusts follows.

Investment Funds

The investment funds held by the Plan, Master Trusts and Investment Trusts may be subject to initial period lock-up restrictions. An investment fund lock-up restriction is a provision which does not allow the investor to make a withdrawal from the fund during a specified initial period. In addition, investment funds may invest a portion of their assets in illiquid investments which are held in "side pockets" and represent separately held accounts. Certain investment funds may not be redeemed at all due to redemption restrictions imposed by fund managers. Distributions from such investment funds will be received as the underlying investments are liquidated.

The following describes the principal investment funds and related strategies held by the Plan, Master Trusts and Investment Trusts.

Cash equivalents funds primarily invest in high quality short-term fixed income securities which includes U.S. and foreign government and agency obligations, commercial paper issued by domestic and international companies, bank certificates of deposits and repurchase agreements.

Equity funds primarily invest in U.S. equity securities as well as equity securities issued by companies incorporated, listed or domiciled in developed and/or emerging markets countries. Also included in this group are equity long/short investment funds that attempt to profit from security mispricing in equity markets.

Fixed income funds invest in high quality and high yield fixed income securities of domestic and foreign public and private company and government issuers. This category also includes investment funds whose focus is to invest in fixed income instruments that allow fund managers to profit from mispricing of these instruments. Certain derivatives may be used for hedging purposes by some fixed income fund managers to limit exposure to various risk factors.

Funds of hedge funds invest in a portfolio of alternative investment funds. Funds of hedge fund managers typically seek to achieve their objectives by allocating capital across a broad array of alternative investment funds and/or investment managers.

Global macro funds represent investment funds that focus on taking positions in financial derivatives and other securities depending on the movements in global financial markets. The investment strategy is typically based on forecasts and analysis about interest rate trends, movements in the general flow of funds, political changes, government policies, inter-government relations and other broad systemic factors.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

Multi-strategy funds represent investment funds that invest in broadly diversified portfolios of equity, fixed income and derivative instruments. Certain investment funds may also employ multiple alternative investment strategies, in combination, such as global macro, event-driven and relative value (which seeks to take advantage of pricing discrepancies between instruments including equities, debt, options and futures).

Other investment funds include funds that invest in event-driven situations (i.e., mergers, hostile takeovers, reorganizations, recapitalizations, share buybacks or leveraged buyouts) and managed futures.

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds directly held by the Plan at September 30, 2016 and 2015 (dollars in thousands).

Description	2016				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 94,677	\$ -	100%	Quarterly	90 Days
Other investment funds ^(a)	53,783	-	82%	Monthly	3 - 10 Days
Total	\$ 148,460	\$ -			

Description	2015				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Cash equivalents funds	\$ 46,816	\$ -	100%	Daily	None
Other investment funds ^(a)	80,770	-	84%	Monthly, Quarterly	3 - 90 Days
Total	\$ 127,586	\$ -			

* Represents the ratio of the fair value of these investment funds to the total fair value of investment funds in this category.

(a) Substantially all (79% at September 30, 2015) of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and the Plan's beneficial interest of the investment funds held by the Investment Trusts at September 30, 2016 and 2015 (dollars in thousands).

Description	2016				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 226,840	\$ -	0%	N/A	N/A
Other investment funds ^(b)	20,934	-	0%	N/A	N/A
Total	<u>\$ 247,774</u>	<u>\$ -</u>			
Investment Trusts					
Funds of hedge funds ^(c)	\$ 84,538	\$ 3,415	99%	Monthly, Semi-Annually	2 - 95 Days
Fixed income funds ^(d)	51,660	664	80%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Equity funds ^(e)	34,052	-	100%	Monthly, Quarterly, Semi-Annually	30 - 180 Days
Other investment funds	65,189	-	94%	Monthly, Quarterly	5 - 92 Days
Total	<u>\$ 235,439</u>	<u>\$ 4,079</u>			
Description	2015				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 270,726	\$ -	0%	N/A	N/A
Other investment funds ^(b)	54,185	-	21%	Daily	0 - 30 Days
Total	<u>\$ 324,911</u>	<u>\$ -</u>			
Investment Trusts					
Funds of hedge funds ^(f)	\$ 116,126	\$ 3,415	99%	Semi-Annually	95 Days
Other investment funds ^(g)	41,861	-	46%	Semi-Annually	90 Days
Total	<u>\$ 157,987</u>	<u>\$ 3,415</u>			

* Represents the ratio of the fair value of these investment funds to the total fair value of investment funds in this category.

(a) Represents investment funds that were estimated to be liquidated within 2 years (3 years at September 30, 2015).

(b) Approximately all (89% at September 30, 2015) of the nonredeemable investment funds in this category are expected to be liquidated in 1 year (2 years at September 30, 2015).

(c) Approximately 98% of the investment funds in this category were subject to an initial lock-up period of 3 years.

(d) Approximately 60% of the investment funds in this category were subject to an initial lock-up period of 12-60 months.

(e) Approximately 23% of the investment funds in this category were subject to an initial lock-up period of 1 year.

(f) The redeemable investment funds of this strategy were subject to an initial lock-up period of 3 years.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

Private Equity and Debt Investments

Private equity and debt investments pursue multiple strategies, including venture capital, leveraged buyouts, distressed debt and private investments in public equity. In addition, these investments may be structured with a focus on domestic or foreign equity and debt. Private equity and debt investments do not permit redemptions and there is no public market for these investments. A typical private equity and debt investment is made in a partnership that has a ten-year term, with two-to-three one-year extensions to the partnership term with the consent of either the partnership's limited partner advisory committee or a majority of the limited partners. Generally, the only way an investor is able to exit a private equity and debt investment prior to liquidation of the partnership is to sell its interest in the partnership in the private secondary market for such interest at a discount that will vary from time-to-time depending on market supply and demand. Due to the nature and inherent illiquidity of private market investments, the range of estimated liquidation periods for these investments may differ from their contractual lives.

Real Estate and Other Alternative Investments

These investments represent funds that primarily invest in entities which are principally engaged in the ownership, acquisition, development, financing, sale and/or management of income-producing real estate properties, including commercial and residential properties as well as energy, natural resources and other industrial assets. These funds typically seek long-term growth of capital and current income that is above average relative to public equity funds. These investments are generally not redeemable. Distributions from each fund will be received as the underlying investments are liquidated.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions (continued)

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods related to the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2016 and 2015 (dollars in thousands). Neither the Plan nor the Master Trusts held any private equity and debt investments or real estate and other alternative investments subject to disclosure at September 30, 2016 and 2015.

Description	2016				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	\$ 810,205	\$ 106,834	48%	52%	0%
Real estate and other alternative investments	398,888	76,454	90%	10%	0%
Total	<u>\$ 1,209,093</u>	<u>\$ 183,288</u>			

Description	2015				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	\$ 944,686	\$ 171,171	51%	42%	7%
Real estate and other alternative investments	476,925	92,577	94%	6%	0%
Total	<u>\$ 1,421,611</u>	<u>\$ 263,748</u>			

Note 9. 401(h) Account

The aggregate fair value of the net assets of the Plan's 401(h) account at September 30, 2016 and 2015 was \$10.9 million and \$9.9 million, respectively. The principal investment underlying the 401(h) account consisted of a publicly traded investment fund which was classified in Level 1 of the fair value hierarchy.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 10. Termination Priorities

Although it has not expressed any intention to do so, GM has the right under the Plan, in certain circumstances, to discontinue contributions at any time and to terminate the Plan in accordance with the provisions set forth in ERISA. If GM exercises its right to terminate the Plan voluntarily, participants will receive the full amount of their benefit entitlement as of the date of termination.

In the event that the Plan is terminated under a distress termination, the net assets of the Plan will be allocated for payment of Plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder and the Plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (“PBGC”). Generally, the PBGC guarantees most vested normal age retirement benefits, certain early retirement benefits and certain disability and survivor pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan’s termination, subject to a statutory ceiling on the amount of an individual’s monthly benefit.

Whether all participants receive their benefits should the Plan be terminated under a distress termination at some future date will depend on the sufficiency, at that time, of the Plan’s net assets to provide those benefits, the priority of those benefits to be paid and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all.

Note 11. Federal Income Tax Status

The Plan was established on August 1, 2012. The Internal Revenue Service determined and informed the Company by a letter dated May 6, 2014 that the Plan and related trusts were designed in accordance with the applicable provisions of the IRC. Management believes the Plan is designed and is being operated in compliance with the applicable provisions of the IRC and the Plan and related trusts continue to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan’s financial statements.

The Plan’s management has analyzed the tax positions taken by the Plan and has concluded that as of September 30, 2016, there were no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to audit by taxing jurisdictions. There are currently no audits for any tax periods in progress. Plan management believes the Plan is no longer subject to audit for periods prior to the 2013 plan year.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 12. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments which are attributable to the service participants have rendered under the Plan's provisions. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of employees who have died and (c) active participants 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 through discounts for interest and the probability of payment by means of decrements such as for death, disability, withdrawal or retirement between the valuation date and the expected date of payment. The actuarial assumptions are based on the presumption that the Plan will continue. Different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits if the Plan were to terminate.

The following significant actuarial assumptions were used in the valuations for the years ended September 30, 2016 and 2015:

- The interest rate used to discount accumulated plan benefits was 3.66% and 4.43% at September 30, 2016 and 2015, respectively.
- The mortality of retired and non-retired participants was estimated using 2013 GM Specific Salaried Male and Female Mortality tables projected with Scale AA from October 1, 2009 to September 30, 2014 and thereafter with MP-2016 (MP-2014 at September 30, 2015) with 0.75% ultimate rate.
- The withdrawal rate, retirement rate and incidence of total and permanent disability assumptions were based on GM experience.
- The average basic benefit was \$51.64 per month per year of credited service.
- Interest credited to participant accounts under the cash balance feature of the Plan was at the greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (2.23% for July 2016 vs. 3.07% for July 2015). It was assumed 100% of the participants elect to take this benefit in the form of a lump-sum payment.
- It was assumed that approximately 80% of all male participants and 40% of all female participants would not reject the surviving spouse coverage and the husband-wife age difference is three years for males and two years for females.
- For non-disability retirements, it was presumed that 50% of retirees would chose a lump sum payment and the remaining 50% would elect the annuity form of payment for retirement.

The increase in the accumulated plan benefits due to changes in actuarial assumptions was principally attributable to the decrease in the discount rate from 4.43% to 3.66%. The experience loss primarily reflects greater than expected retirements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 13. Employer Contributions

For the year ended September 30, 2016, the Company met the minimum funding requirements under ERISA and no contributions were due.

Note 14. Related-Party Transactions

The Plan, Master Trusts and Investment Trusts entered into related-party transactions which generally include investments or transactions with trustees, fund managers, GM Company and its subsidiaries and other GM sponsored benefit plans as described throughout these financial statements. Such transactions were within the scope of the investment guidelines as established by the IFC.

Note 15. Reconciliation of Financial Statements to the Form 5500

The following table presents a reconciliation of the net assets available for benefits per the financial statements to the Form 5500 as of September 30, 2016 and 2015 (in thousands).

	<u>2016</u>	<u>2015</u>
Net assets available for benefits per the financial statements	\$ 6,715,844	\$ 6,354,425
Add:		
Net assets held in 401(h) account	<u>10,899</u>	<u>9,893</u>
Net assets available for benefits per the Form 5500	<u>\$ 6,726,743</u>	<u>\$ 6,364,318</u>

The following is a reconciliation of the changes in net assets available for benefits per the financial statements to the Form 5500 for the year ended September 30, 2016 (in thousands):

	<u>Amounts per Financial Statements</u>	<u>401(h) Account Activity</u>	<u>Amounts per Form 5500</u>
Net investment income	\$ 769,044	\$ 1,068	\$ 770,112
Benefits paid to participants	391,000	60	391,060
Administrative expenses	20,196	2	20,198

Note 16. Subsequent Events

Subsequent events have been evaluated through June 5, 2017 which is the date these financial statements were available to be issued.

SUPPLEMENTAL SCHEDULES

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS

EMPLOYER ID: 27-0383222

(HELD AT END OF YEAR)

PLAN NUMBER: 016

AS OF SEPTEMBER 30, 2016

(in thousands)

(a) (b) Identity of Issue, Borrower, or Similar Party		(c) Type of Investment	(d) Cost	(e) Current Value
* Investment in First Plaza Group Trust (25-6295264)		Common/Collective Trust	\$ 1,537,263	\$ 1,039,640
* Investment in First Plaza Group Trust II (26-6389533)		Common/Collective Trust	109,720	85,899
* Investment in White Plaza Group Trust (11-3317084)		Common/Collective Trust	449,705	394,684
Total Investment Trusts			<u>2,096,688</u>	<u>1,520,223</u>
Directly held investments:				
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments		41,317	41,322
Equity securities (see attached)	Equity securities		692,925	716,612
Debt securities (see attached)	Debt securities		3,857,147	4,035,240
Investment funds (see attached)	Investment funds		180,915	183,304
Private equity and debt investments (see attached)	Private equity and debt investments		5,466	1,348
Real estate and other alternative investments (see attached)	Real estate and other alternative investments		12,233	12,840
Insurance contracts (see attached)	Insurance contracts		37,699	43,107
Derivatives, net (see attached)	Derivatives		(11,371)	(7,575)
Total directly held investments			<u>4,816,331</u>	<u>5,026,198</u>
Total investments			<u>\$ 6,913,019</u>	<u>\$ 6,546,421</u>
Investment held in 401 (h) account:				
* Vanguard STAR Fund			<u>\$ 8,609</u>	<u>\$ 10,865</u>

* Denotes parties-in-interest.

Note:

In compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, investments in Master Trust assets are excluded from this schedule.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

**SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2016**
(in thousands, except number of transactions)

**EMPLOYER ID: 27-0383222
PLAN NUMBER: 016**

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
State Street Global Advisors	State Street Institutional U.S. Government Money Market Fund	96	352,680	-	-	352,680	-
State Street Global Advisors	State Street Institutional U.S. Government Money Market Fund	92	-	399,632	399,632	399,632	-
U.S. Government	US Treasury notes & bonds 02/15/2036, 4.500%	192	737,524	-	-	737,524	-
U.S. Government	US Treasury notes & bonds 02/15/2036, 4.500%	190	-	700,651	698,529	700,651	2,122
U.S. Government	US Treasury notes & bonds 11/15/2043, 3.750%	52	203,196	-	-	203,196	-
U.S. Government	US Treasury notes & bonds 11/15/2043, 3.750%	39	-	175,353	172,008	175,353	3,345
U.S. Government	US Treasury notes & bonds 05/15/2044, 3.375%	39	157,969	-	-	157,969	-
U.S. Government	US Treasury notes & bonds 05/15/2044, 3.375%	38	-	185,352	178,520	185,352	6,832

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

**SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2016**
(in thousands, except number of transactions)

**EMPLOYER ID: 27-0383222
PLAN NUMBER: 016**

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain (Loss)
Series of transactions (continued):							
U.S. Government	US Treasury notes & bonds 08/15/2044, 3.125%	74	264,208	-	-	264,208	-
U.S. Government	US Treasury notes & bonds 08/15/2044, 3.125%	78	-	302,706	297,638	302,706	5,068
U.S. Government	US Treasury notes & bonds 02/15/2045, 2.500%	42	216,289	-	-	216,289	-
U.S. Government	US Treasury notes & bonds 02/15/2045, 2.500%	34	-	167,215	162,059	167,215	5,156
U.S. Government	US Treasury notes & bonds 05/15/2045, 3.000%	142	308,595	-	-	308,595	-
U.S. Government	US Treasury notes & bonds 05/15/2045, 3.000%	113	-	398,795	391,596	398,795	7,199
U.S. Government	US Treasury notes & bonds 08/15/2045, 2.875%	241	466,273	-	-	466,273	-
U.S. Government	US Treasury notes & bonds 08/15/2045, 2.875%	194	-	511,683	502,377	511,683	9,306
U.S. Government	US Treasury notes & bonds 11/15/2045, 3.000%	241	496,950	-	-	496,950	-
U.S. Government	US Treasury notes & bonds 11/15/2045, 3.000%	198	-	453,491	446,738	453,491	6,753

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

**SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2016
(in thousands, except number of transactions)**

**EMPLOYER ID: 27-0383222
PLAN NUMBER: 016**

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain (Loss)
Series of transactions (continued):							
U.S. Government	US Treasury notes & bonds 02/15/2046, 2.500%	274	458,873	-	-	458,873	-
U.S. Government	US Treasury notes & bonds 02/15/2046, 2.500%	224	-	397,343	395,033	397,343	2,310
U.S. Government	US Treasury notes & bonds 05/15/2046, 2.500%	151	310,931	-	-	310,931	-
U.S. Government	US Treasury notes & bonds 05/15/2046, 2.500%	109	-	272,270	267,141	272,270	5,129
U.S. Government	US Treasury notes & bonds 08/15/2025, 2.000%	104	832,214	-	-	832,214	-
U.S. Government	US Treasury notes & bonds 08/15/2025, 2.000%	101	-	861,752	862,073	861,752	(321)
U.S. Government	US Treasury notes & bonds 11/15/2025, 2.250%	101	412,352	-	-	412,352	-
U.S. Government	US Treasury notes & bonds 11/15/2025, 2.250%	97	-	413,439	412,352	413,439	1,087
U.S. Government	US Treasury notes & bonds 05/15/2026, 1.625%	108	271,183	-	-	271,183	-
U.S. Government	US Treasury notes & bonds 05/15/2026, 1.625%	75	-	271,000	270,307	271,000	693

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2015 This Form is Open to Public Inspection
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For calendar plan year 2015 or fiscal plan year beginning 10/01/2015 and ending 09/30/2016

► Round off amounts to nearest dollar.

► Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan General Motors Salaried Retirement Program	B Three-digit plan number (PN) ►	016
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF General Motors LLC	D Employer Identification Number (EIN) 27-0383222	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2015</u>			
2 Assets:			
a Market value.....	2a	6,354,424,915	
b Actuarial value.....	2b	6,322,562,885	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	5,614	1,116,409,952	1,116,409,952
b For terminated vested participants.....	20,913	779,986,717	779,986,717
c For active participants.....	21,404	3,067,420,836	3,235,537,351
d Total.....	47,931	4,963,817,505	5,131,934,020
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions.....	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b		
5 Effective interest rate.....	5	6.41%	
6 Target normal cost.....	6	11,468,000	

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	 Signature of actuary	<u>06/02/2017</u> Date
Mary E Gibbon Type or print name of actuary		<u>1706921</u> Most recent enrollment number
Towers Watson Delaware Inc Firm name		<u>703-258-8163</u> Telephone number (including area code)
800 North Glebe Road Arlington VA 22203 Address of the firm		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2015
v. 150123

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	873,833,484	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	873,833,484	0
10 Interest on line 9 using prior year's actual return of <u>5.29%</u>	46,225,791	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.62%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance.....		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	920,059,275	0

Part III Funding Percentages

14 Funding target attainment percentage	14	105.27%
15 Adjusted funding target attainment percentage	15	123.20%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	125.79%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
05/03/2017	301,954				
Totals ▶			18(b)	301,954	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	273,570

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year?
 ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?
 ☐ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:			
a Segment rates:	1st segment: 4.72%	2nd segment: 6.11%	3rd segment: 6.81%
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 4
22 Weighted average retirement age			22 65
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):												
a Target normal cost (line 6)	31a	11,468,000										
b Excess assets, if applicable, but not greater than line 31a	31b	11,468,000										
32 Amortization installments:	<table border="1"> <thead> <tr> <th></th> <th>Outstanding Balance</th> <th>Installment</th> </tr> </thead> <tbody> <tr> <td>a Net shortfall amortization installment</td> <td></td> <td></td> </tr> <tr> <td>b Waiver amortization installment</td> <td></td> <td></td> </tr> </tbody> </table>				Outstanding Balance	Installment	a Net shortfall amortization installment			b Waiver amortization installment		
	Outstanding Balance	Installment										
a Net shortfall amortization installment												
b Waiver amortization installment												
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33											
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	0										
		Carryover balance	Prefunding balance									
35 Balances elected for use to offset funding requirement			0									
36 Additional cash requirement (line 34 minus line 35)	36	0										
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	273,570										
38 Present value of excess contributions for current year (see instructions)												
a Total (excess, if any, of line 37 over line 36)	38a	273,570										
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b											
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0										
40 Unpaid minimum required contributions for all years	40	0										

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	General Motors LLC
EIN/PN	27-0383222 / 016
Plan Name	General Motors Salaried Retirement Program
Valuation Date	October 1, 2015
Enrolled Actuary	Mary Gibbon
Enrollment Number	17-6921

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contribution and dates paid shown in line 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

Schedule SB, Line 22 – Description of Weighted Average Retirement Age
General Motors Salaried Retirement Program
EIN/PN: 27-0383222/016

For each active and transferred employee, an average retirement age for each possible decrement is calculated as the probability of decrementing in each year multiplied by the percentage of the employee not previously decremented.

The weighted average retirement age is calculated as the average of these individual employee ages, per decrement, weighted by the total number expected to leave due to each decrement. These decrements are disability retirement, 30 years of service, years of service and age totalling 85, 55 years of age and 10 years of service, and normal retirement.

Representative retirement rates are found in the attachment Schedule SB, Part V – Statement of Actuarial Assumptions/Methods.

Schedule SB, Line 24 – Changes in Actuarial Assumptions
General Motors Salaried Retirement Program
EIN/PN: 27-0383222/016

Change in assumptions and methods since prior valuation:

The interest credit rate is changed from 3.33% (the greater of 3.25% and 3.33% for July 2014 rate) to 3.25% (the greater of 3.25% and 3.07%, the July 2015 rate) for account balances and for certain former Saturn employees.

The annual plan related expenses were changed from \$7,544,000 for 2014 to \$11,468,000 for 2015

Part V – Statement of Actuarial Assumptions and Methods

Economic Assumptions

Interest rate basis:

Segment rates based on bond yields during the month of the valuation date

- Applicable month

June 2015

Interest rates:

	Not Reflecting Corridors	Reflecting Corridors
• First segment rate	1.30%	4.72%
• Second segment rate	4.07%	6.11%
• Third segment rate	5.11%	6.81%
• Effective interest rate	4.57%	6.41%

Expected Return (before applying limitation under Notice 2009-22):

Year Ending 9/30/2016: 6.73%	Year Ending 09/30/2015: 7.33%
---------------------------------	----------------------------------

Annual rates of increase

Future increases in Maximum
Benefits and Plan Compensation Limits:

Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.

Demographic Assumptions

Inclusion date The valuation date coincident with or next following the date on which the employee was hired prior to January 1, 2007.

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality

Funding Target, Target Normal Cost and Premium Funding Target The Internal Revenue Code prescribed static mortality tables for 2015 with separate mortality table for annuitants/non-annuitants are used for healthy males and healthy females; the disabled life mortality tables as defined under Revenue ruling 96-7 are used for disabled males and females.

Lump Sum Mortality Lump sums are calculated using the 2015 PPA unisex (i.e., with static adjustment) mortality tables.

Termination Representative termination rates not due to disability, retirement or mortality.

Attained Age	Percentage leaving during the year
20	4.8%
25	4.8%
30	4.8%
35	3.8%
40	2.7%
45	2.1%
50	1.7%
55	1.5%

Disability

The rates at which participants become disabled by age and gender are shown below.

Percentage becoming disabled during the year		
Age	Males	Females
40	0.0%	0.0%
45	0.1%	0.1%
50	0.2%	0.2%
55	0.3%	0.3%
60	0.3%	0.3%
65	0.0%	0.0%

Utilization of SSDIB related to temporary benefits is assumed to be 90%. Participants assumed to be on SSDIB do not receive the temporary supplement, and disability commencements assumed to be utilizing SSDIB will not receive the temporary supplement.

Retirement

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

Percentage retiring during the year				
Age	Non Executives	Non Executives	Executives	Executives
	30 or more years for pre-1988 hires	Other	30 or more years for pre-1988 hires	Other
50	4.5%	0.0%	0.0%	0.0%
52	3.0%	0.0%	0.0%	0.0%
55	3.5%	0.0%	7.5%	0.0%
57	4.3%	3.0%	7.5%	0.0%
60	5.0%	3.0%	50.0%	50.0%
62	14.0%	11.5%	25.0%	25.0%
65	20.0%	34.5%	100.0%	100.0%
67	20.0%	17.5%	0.0%	0.0%
70	100.0%	100.0%	0.0%	0.0%

Interest Credits for Account Balance Benefits

The greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (3.07% for July 2015).

Form of payment	<p><u>Retirement Eligible:</u> It is assumed that 50% will elect an immediate annuity and 50% will elect an immediate lump sum.</p> <p><u>Deferred Vested:</u> It is assumed that 25% elect the deferred annuity form of payment at age 65 and 75% elect to take a lump sum commencing 10 years following the date of termination. Individuals beyond 10 years from their date of termination are assumed to elect a deferred annuity.</p> <p><u>Form of Annuity:</u> It is assumed that 80% of male employees and 40% of female employees retain the automatic survivor benefit election. All other participants are assumed to elect a SLA.</p> <p><u>Account Balance Participants:</u> It is assumed 100% of account balance participants elect to take the lump sum form of payment.</p> <p><u>Level Benefit:</u> For eligible participants who retired prior to 1/1/2009 and are currently not yet 65, 100% of those with a J&S form of payment and 15% of those with a SLA form of payment are assumed to receive a 100% J&S form of payment for the Level Benefits. All other participants who retired prior to 1/1/2009 and are currently not yet 65 are assumed to receive a SLA form of payment for the Level Benefits.</p>
Assumptions used with respect to the survivor options	<p>For purposes of valuing the pre-retirement surviving spouse's benefit other than the \$300 monthly level benefit, it is assumed that 80% of male employees and 40% of female employees would not reject the automatic survivor benefit election.</p> <p>For purposes of valuing the pre-retirement surviving spouse's benefit for the \$300 monthly level benefit, it is assumed that 15% of single life annuity elections of retirees get J&S level benefit.</p>
Spouse age	<p>Male employees are assumed to have a female spouse three years younger. Female employees are assumed to have a male spouse two years older.</p>
Administrative expenses	<p>The assumed plan-related expenses are \$11,468,000 for the current plan year and \$7,544,000 for the prior plan year.</p>
Timing of benefit payments	<p>Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.</p>

Methods	
Valuation date	First day of the plan year for the twelve-month period ending September 30, 2016.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	There is no benefit accrual since the plan is frozen, the normal cost is equal to plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets [for determining minimum required contributions]	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2014 plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets if the actual expected return exceeds limits required under IRS Notice 2009-22.</p>
Benefits not valued	<p>All benefits described in the Plan Provisions section of this report were valued based on discussions with GM regarding the likelihood that these benefits will be paid. Willis Towers Watson has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not.</p> <p>The plan pays small benefits (with a present value up to \$5,000) in a single lump sum payment. Such lump sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.</p>

Assumption Rationale

Discount Rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Mortality	Assumptions used for funding purposes are as prescribed by IRC§430(h).

All other assumptions are described in the January 15, 2016 GM assumptions memo.

Source of Prescribed Methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are "prescribed methods set by law," as defined in the Actuarial Standards of Practice (ASOPs). These methods are required by IRC§430, or were selected by the plan sponsor from a range of methods permitted by IRC§430.

Changes in assumptions and methods since prior valuation

The interest credit rate is changed from 3.33% (the greater of 3.25% and 3.33% for July 2014 rate) to 3.25% (the greater of 3.25% and 3.07%, the July 2015 rate) for account balances and for certain former Saturn employees.

The annual plan related expenses were changed from \$7,544,000 for 2014 to \$11,468,000 for 2015.

Part V – Summary of Plan Provisions

Plan Provisions

The plan was originally effective August 1, 2012

Plan Year October 1, 2015 to September 30, 2016

Covered employees The active salaried employees and all others who had not commenced their benefits prior to December 1, 2011 and met specific criteria are spun off to GM Salaried Retirement Program from the GM Retirement Program for Salaried Employees on August 1, 2012.

Definitions

Credited service Credited Service is computed for each month worked up to September 30, 2012. A proportionate credit is given to the nearest 1/12 of a year.

100% vesting 3 years of Vesting Service for Account Balance Plan and 5 years of Vesting Service for all others.

Plan compensation Plan compensation is the sum of the base pay and bonus.

Statutory limits on benefit The maximum benefit limit under Internal Revenue Code Section 415 is \$210,000 for the current plan year.

Normal retirement date (NRD) First of month coinciding with or next following the attainment of age 65.

Monthly retirement benefits (other than Account Balance Plan)

a) Part A basic benefit rate per year of credited service prior to December 31, 2006:

Benefit Class Code	Basic Benefit Rate
A	\$51.90
B	51.15
C	51.40
D	51.65

(b) Part B supplementary benefit of 1% of final 5-year average pay over \$5,165 per year of credited service prior to December 31, 2006.

- (c) Part B primary benefit of 1.25% of pay over \$3,800 prior to December 31, 2006.
- (d) Temporary benefit payable to age 62; rate per year of credited service is \$49.80 up to a maximum benefit of \$1,494 for credited service prior to December 31, 2006.
- (e) Early retirement and interim supplements for credited service prior to December 31, 2006:
 - (i) The early retirement supplement payable to age 62 for employees retiring with 30 or more years of service is equal to \$3,020 minus the Part A basic and Part B supplementary benefits after reduction for early retirement but prior to any reduction for the survivor option and after reduction for any temporary benefit which might be payable for current plan.
 - (ii) The interim supplement payable to age 62, to employees retiring at age 60 with 10 years or after age 55 with 85 points but less than 30 years of service if hired prior to 1988, is equal to the rate shown below per year of credited service:

Age at Retirement	Benefit Rate
55	\$ 21.90
56	25.85
57	31.25
58	36.60
59	40.85
60	47.30
61	47.30

The interim supplement is offset by any Part B supplementary benefit.

- (f) Career Average benefit of 1.25% of post-2006 pay for credited service post December 31, 2006 through September 30, 2012.
- (g) Level Benefit

All retirees and/or surviving spouses are eligible for an additional \$300 monthly benefit (Level Benefit) if they are eligible for GM paid retiree medical benefits and age 65 and over.

This level benefit is payable at the latest of the effective date of January 1, 2009, actual retirement date and age 65. It is paid in the form of a joint and 100% survivor option for all pre-2009 retirees and all post-2008

retirees who elect a joint and survivor option for any portion of their primary pension.

Annual retirement benefits for Account Balance Plan

Account balance is the sum of Pay Credit and Interest Credit for Credited Service up to December 31, 2006. As of January 1, 2007, Pay Credit ceases; Interest Credit continues.

Pay Credit: employee will receive a percentage of base salary for each pay period based on the following schedule for Credited Service up to December 31, 2006

Age	Pay Credit Percentage
Under 30	4.0%
30 - 39	5.5%
40 - 49	7.0%
50 and over	10.0%

Interest Credits: The account balance as of the end of the previous month times Monthly Interest Credit Percentage. The account balance as of the end of the previous month shall be determined after pay credits and interest credits have been credited for such previous month.

Monthly Interest Credit Percentage: Based on an annual rate of the greater of 3.25% or 30-year Treasury rate for month of July preceding the valuation date.

The sample early retirement reduction are shown below

Early retirement reduction Factors for non ABP

Percentage		
Age	Retirement Eligible	Vested Termination
42	21.0%	N/A
45	26.1%	N/A
50	38.3%	N/A
55	57.9%	42.8%
60	86.7%	64.0%
62	100.0%	78.4%
65	100.0%	100.0%

Eligibility for Benefits

Normal retirement	Age 65
Early retirement	Any age with 30 years of service or ages 55-59 with 85 points if hired prior to 1988 or age 55 with 10 years of service.
Automatic Retirement	Age 65 for executives
Total and Permanent Disability Retirement	10 years of service and totally and permanently disabled prior to age 65.
Vested Deferred Benefit	3 years of service for the Account Balance Plan and 5 years of service for all others.
Preretirement Survivor benefit	3 years of service for ABP and 5 years of service for all others.

Benefits Paid Upon the Following Events

Normal retirement	<p>Monthly pension benefit determined as of NRD. Sum of unreduced Part A Basic, Part B Supplementary, Part B Primary benefits, and Career Average benefits.</p> <p>Vested account balance or a monthly annuity based on vested account balance in Account Balance Plan.</p>
Early retirement	<p>Ages 62-65: unreduced benefits. May be eligible for Level Benefit.</p> <p>Ages 60-62 with less than 85 points: benefit reduced by table from age 62 plus Interim Supplement.</p> <p>Prior to age 62 with 30 years of service or age 55 with 85 points and hired prior to 1988: Benefits reduced by table from age 62 plus early retirement or interim supplement. Part A basic benefit re-determined at age 62 without reduction. May be eligible for Level Benefit.</p> <p>Age 55-59 with less than 85 points: benefit reduced by table from age 65.</p>
Total and permanent disability retirement	Unreduced benefits plus temporary benefit. May be eligible for early retirement supplement and Level Benefit.
Vested benefits for participants in active service	<p>Benefits payable at age 65 (employee may elect a reduced pension starting as early as age 55).</p> <p>Vested account balance or a monthly annuity based on vested account balance in Account Balance Plan.</p>

Death benefits for participants in active service

Part A basic benefit determined as if the employee had retired voluntarily on date of death without rejection of surviving spouse option. If the employee is not eligible to retire, 50% of the accrued Part A basic benefit as of date of death is paid to the surviving spouse. 65% of accrued Part B supplementary and B primary benefits are payable to the surviving spouse for current plan. The surviving spouse may elect to begin receiving these benefits following the employee's 65th birthday or to begin receiving reduced benefits as early as the employee's 55th birthday.

Vested account balance or a monthly annuity based on vested account balance for designated beneficiary in Account Balance Plan.

Surviving spouse coverage

- (a) Applies to Part A basic, B supplementary, B primary, Career Average and ABP benefits.
- (b) Generally effective at retirement, except deferred to age 55 for disability retirements with less than 30 years of service.
- (c) Adjustment factor is 95% plus (minus) ½% for each year in excess of 5 that spouse's age exceeds (is less than) employee's age. Maximum 100%.
- (d) Surviving spouse receives 65% of 95% (adjusted for age) of the employee's benefit for current plan.
- (e) For voluntary early retirements eligible for a re-determined benefit at age 62, the Part A basic benefit for the surviving spouse is based on the re-determined amount payable after age 62.
- (f) Restoration of Part A basic benefit at spouse's death by application of employee. Upon remarriage the employee may re-elect the option.

Other Plan Provisions

Divestitures

There are three divestitures, GMAC, ATD and EMD, which have occurred since October 1, 2006. As with some previous divestitures, these former employees continue to accrue service while employed at a divested unit for purposes of satisfying eligibility conditions for GM retirement benefits.

Certain former employees continue to accrue service while employed at a divested unit for purposes of satisfying eligibility conditions for GM retirement benefits. Also for certain former employees, the GM benefit is based on the benefit unit in effect at date of separation from the divested unit. The final 5-year average monthly base pay under the Part B Supplementary benefit for certain former employees equals the 5-year average base pay at separation from GM, increased by 3% per year for each year the former employee is employed at the divested unit until 2007. There are also certain former employees who

continue to accrue full GM benefits for service with a divested unit through the particular date set in the respective sales agreements.

Future Plan Changes

No future plan changes were recognized in determining pension cost or in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

None.

Schedule SB, Line 26 - Schedule of Active Participant Data
General Motors Salaried Retirement Program
EIN/PN: 27-0383222/016
Data is as of 10/1/2015

Attained Age	Completed Years of Credited Service																						Total	
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over					
	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued	No	Avg. Accrued		
Under 25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
25 to 29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
30 to 34	-	-	-	-	-	-	2	\$ 8,644	-	-	-	-	-	-	-	-	-	-	-	-	2	\$ 8,644		
35 to 39	-	-	-	-	8	\$ 5,138	623	\$ 11,430	54	\$ 13,645	1	\$ 9,039	-	-	-	-	-	-	-	-	686	\$ 11,535		
40 to 44	-	-	-	-	35	\$ 11,264	1,065	\$ 12,975	703	\$ 17,870	71	\$ 22,058	4	\$ 3,601	-	-	-	-	-	-	1,858	\$ 15,977		
45 to 49	-	-	-	-	35	\$ 11,692	975	\$ 14,305	869	\$ 19,487	686	\$ 27,085	178	\$ 31,148	1	\$ 14,856	2	\$ 1,258	-	-	2,649	\$ 20,849		
50 to 54	-	-	-	-	19	\$ 18,344	770	\$ 15,747	807	\$ 21,432	681	\$ 28,261	1,635	\$ 36,257	208	\$ 41,062	9	\$ 2,416	2	\$ 896	4,331	\$ 28,268		
55 to 59	-	-	-	-	15	\$ 14,883	386	\$ 15,647	456	\$ 22,585	557	\$ 27,768	1,171	\$ 36,655	1,288	\$ 42,844	360	\$ 42,548	17	\$ 5,958	4,257	\$ 33,832		
60 to 64	-	-	-	-	10	\$ 16,825	168	\$ 15,701	176	\$ 21,975	155	\$ 27,895	350	\$ 36,047	429	\$ 41,922	477	\$ 47,420	116	\$ 30,761	1,681	\$ 38,523		
65 & Over	-	-	-	-	1	\$ 10,845	44	\$ 18,098	35	\$ 21,930	31	\$ 29,771	49	\$ 35,100	52	\$ 40,208	45	\$ 43,695	87	\$ 40,622	344	\$ 34,373		
Total	-	-	-	-	123	\$ 12,961	4,062	\$ 14,010	3,100	\$ 20,144	2,582	\$ 27,524	3,387	\$ 35,704	1,976	\$ 42,372	893	\$ 44,712	222	\$ 37,231	16,345	\$ 27,217		

Average Age 52.6

The plan is "hard frozen" and the average accrued benefits are in lieu of compensation.
 This age/service chart does not include those participants with a cash balance benefit (they are included in the following chart). This chart also does not include transfers that are included in the count on line 3(c).

Schedule SB, Line 26 - Schedule of Active Participant Data
General Motors Salaried Retirement Program
EIN/PN: 27-0383222/016
Data is as of 10/1/2015

Attained Age	Completed Years of Credited Service																					
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over		Total	
	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.
	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal
Under 25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 to 29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30 to 34	82	1,614	140	7,389	5	-	-	-	-	-	-	-	-	-	-	-	-	-	-	227	5,315	
35 to 39	91	1,674	310	11,536	147	20,616	3	-	-	-	-	-	-	-	-	-	-	-	-	551	12,341	
40 to 44	84	2,375	294	15,831	90	29,676	3	-	-	-	-	-	-	-	-	-	-	-	-	471	16,120	
45 to 49	79	2,720	261	18,047	84	40,147	-	-	1	-	-	-	-	-	-	-	-	-	-	425	19,524	
50 to 54	76	4,264	187	23,886	75	53,163	-	-	-	-	-	-	-	-	-	-	-	-	-	338	25,970	
55 to 59	30	5,435	96	26,078	43	62,408	-	-	-	-	-	-	-	-	-	-	-	-	-	169	31,657	
60 to 64	10	-	39	34,424	26	72,930	-	-	-	-	-	-	-	-	-	-	-	-	-	75	43,882	
65 to 69	4	-	9	-	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	16	-	
70 & Over	-	-	2	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3	-	
Total	456	\$ 2,601	1,338	\$ 16,658	474	\$ 37,217	6	-	1	-	-	-	-	-	-	-	-	-	-	2,275	\$ 18,161	

*The plan is "hard frozen" and the average accrued benefits are in lieu of compensation.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

EMPLOYER ID: 27-0383222

PLAN NUMBER: 016

SCHEDULE H, PART IC, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)

DIRECTLY HELD INVESTMENTS

AS OF SEPTEMBER 30, 2016

(in thousands)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
Cash equivalents and other short-term investments				
	ATLANTIC ASSET SECUR	Cash equivalents and other short-term investments	9,977	9,977
	BNP PARIBAS FORTIS FUNDING	Cash equivalents and other short-term investments	9,977	9,977
	BNP PARIBAS NY BANCH	Cash equivalents and other short-term investments	2,450	2,451
	NATIXIS NY	Cash equivalents and other short-term investments	3,000	3,004
	NATIXIS TD - 03Oct16	Cash equivalents and other short-term investments	4,989	4,989
	NIEUW AMSTERDAM REC V	Cash equivalents and other short-term investments	10,924	10,924
	Total cash equivalents and other short-term investments		41,317	41,322
Equity securities				
	1 800 FLOWERS.COM INC CL A	Equity Securities	100	96
	3I GROUP PLC	Equity Securities	325	332
	3M CO	Equity Securities	374	423
	8X8 INC	Equity Securities	531	554
	A2 MILK CO LTD	Equity Securities	76	82
	AAC TECHNOLOGIES HOLDINGS INC	Equity Securities	52	75
	AAR CORP	Equity Securities	159	210
	AAREAL BANK AG	Equity Securities	437	373
	ABB LTD	Equity Securities	758	760
	ABB LTD REG	Equity Securities	847	941
	ABBOTT LABORATORIES	Equity Securities	1,125	994
	ABBVIE INC	Equity Securities	436	405
	ABIOMED INC	Equity Securities	1,126	1,199
	ABU DHABI COMMERCIAL BANK	Equity Securities	84	74
	ACCENTURE PLC CL A	Equity Securities	246	305
	ACCOR SA	Equity Securities	405	367
	ACERINOX SA	Equity Securities	194	186
	ACONEX LTD	Equity Securities	91	103
	ACTIVISION BLIZZARD INC	Equity Securities	1,188	1,604
	ACTUANT CORP	Equity Securities	352	340
	ACUITY BRANDS INC	Equity Securities	31	44
	ADARO ENERGY TBK PT	Equity Securities	48	71
	ADECCO SA REG	Equity Securities	442	330
	ADIDAS AG	Equity Securities	448	814
	ADMIRAL GROUP PLC	Equity Securities	231	280
	ADOBE SYSTEMS INC	Equity Securities	2,599	3,455
	ADVANCE AUTO PARTS INC	Equity Securities	49	45
	ADVANCED ENERGY INDUSTRIES INC	Equity Securities	817	1,062
	ADVANCED INFO SERVICE PCL	Equity Securities	53	49
	ADVANCED MEDICAL SOLUTIONS GRO	Equity Securities	83	89
	ADVANCED MICRO DEVICES INC	Equity Securities	579	605
	AECI LTD	Equity Securities	139	155
	AECOM	Equity Securities	307	301
	AEON DELIGHT CO LTD	Equity Securities	250	270
	AES CORP	Equity Securities	34	33
	* AETNA INC	Equity Securities	746	728
	AF AB	Equity Securities	70	75
	AFFILIATED MANAGERS GROUP	Equity Securities	44	29
	AFLAC INC	Equity Securities	107	122
	AGCO CORP	Equity Securities	17	15
	AGILENT TECHNOLOGIES INC	Equity Securities	650	730
	AGRICULTURAL BANK OF CHINA H	Equity Securities	92	105
	AIA GROUP LTD	Equity Securities	1,301	1,677
	AIR FRANCE KLM	Equity Securities	133	101
	AIR NEW ZEALAND LTD	Equity Securities	62	58
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	111	120
	AIR TRANSPORT SERVICES GROUP I	Equity Securities	269	263
	AIRASIA BHD	Equity Securities	263	272
	AIRBUS GROUP SE	Equity Securities	1,083	995
	AIRCASTLE LTD	Equity Securities	138	132
	AIRPORTS OF THAILAND PCL FOR	Equity Securities	143	162
	AK STEEL HOLDING CORP	Equity Securities	354	354
	AK TRANSNEFT OAO PREF	Equity Securities	67	62
	AKAMAI TECHNOLOGIES INC	Equity Securities	49	37
	AKBANK TAS	Equity Securities	34	34
	AKZO NOBEL	Equity Securities	1,506	1,456
	ALARM.COM HOLDINGS INC	Equity Securities	120	124
	ALBEMARLE CORP	Equity Securities	22	34
	ALCOA INC	Equity Securities	54	52
	ALDAR PROPERTIES PJSC	Equity Securities	23	24
	ALEXION PHARMACEUTICALS INC	Equity Securities	171	117
	ALFA LAVAL AB	Equity Securities	479	397
	ALFRESA HOLDINGS CORP	Equity Securities	308	410
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	1,155	1,503
	ALIGN TECHNOLOGY INC	Equity Securities	358	356
	ALIMENTATION COUCHE TARD B	Equity Securities	274	314
	ALKERMES PLC	Equity Securities	131	131
	ALLEGHANY CORP	Equity Securities	653	688
	ALLERGAN PLC	Equity Securities	481	363
	ALLIANCE DATA SYSTEMS CORP	Equity Securities	70	51
	ALLIANCE PHARMA PLC	Equity Securities	111	96
	ALLIANT ENERGY CORP	Equity Securities	23	31
	ALLIANZ SE REG	Equity Securities	548	552
	ALLSTATE CORP	Equity Securities	1,666	1,839
	ALLY FINANCIAL INC	Equity Securities	36	31
	ALMACENES EXITO SA	Equity Securities	227	316
	ALNYLAM PHARMACEUTICALS INC	Equity Securities	36	20
	ALPHABET INC CL A	Equity Securities	4,902	6,705
	ALPHABET INC CL C	Equity Securities	3,124	4,204

ALPS ELECTRIC CO LTD	Equity Securities	884	1,012
ALROSA PJSC	Equity Securities	61	79
ALS LTD	Equity Securities	186	220
ALSEA SAB DE CV	Equity Securities	20	18
ALTICE NV A	Equity Securities	239	337
ALTRIA GROUP INC	Equity Securities	2,968	3,357
ALUMINA LTD	Equity Securities	194	186
AMADEUS IT HOLDING SA A SHS	Equity Securities	517	665
AMAZON.COM INC	Equity Securities	3,294	4,126
AMBAC FINANCIAL GROUP INC	Equity Securities	213	219
AMBEV SA	Equity Securities	315	285
AMBEV SA ADR	Equity Securities	903	915
AMCOR LIMITED	Equity Securities	52	58
AMDOCS LTD	Equity Securities	354	376
AMEC FOSTER WHEELER PLC	Equity Securities	561	435
AMER SPORTS OYJ	Equity Securities	93	100
AMERCO	Equity Securities	13	10
AMEREN CORPORATION	Equity Securities	195	195
AMERICA MOVIL SAB DE C SER L	Equity Securities	158	117
AMERICAN AIRLINES GROUP INC	Equity Securities	1,802	1,533
AMERICAN AXLE & MANUFACTURING	Equity Securities	507	518
AMERICAN ELECTRIC POWER	Equity Securities	305	313
AMERICAN EXPRESS CO	Equity Securities	255	208
AMERICAN INTERNATIONAL GROUP	Equity Securities	854	939
AMERICAN RAILCAR INDUSTRIES IN	Equity Securities	318	315
AMERICAN WATER WORKS CO INC	Equity Securities	34	52
AMERIPRISE FINANCIAL INC	Equity Securities	2,195	2,106
AMERISOURCEBERGEN CORP	Equity Securities	86	65
AMETEK INC	Equity Securities	50	43
AMGEN INC	Equity Securities	6,981	7,404
AMPHENOL CORP CL A	Equity Securities	70	78
AMUNDI SA	Equity Securities	179	218
ANADARKO PETROLEUM CORP	Equity Securities	154	127
ANADOLU CAM SANAYII AS	Equity Securities	26	30
ANALOG DEVICES INC	Equity Securities	308	322
ANDERSONS INC/THE	Equity Securities	155	157
ANDRITZ AG	Equity Securities	278	272
ANHEUSER BUSCH INBEV SA/NV	Equity Securities	1,410	1,732
ANHEUSER BUSCH INBEV SPN ADR	Equity Securities	471	522
ANHUI CONCH CEMENT CO LTD	Equity Securities	29	36
ANIKA THERAPEUTICS INC	Equity Securities	150	153
ANSYS INC	Equity Securities	36	37
ANTERO RESOURCES CORP	Equity Securities	18	16
ANTHEM INC	Equity Securities	577	514
AON PLC	Equity Securities	111	124
APACHE CORP	Equity Securities	85	96
APOGEE ENTERPRISES INC	Equity Securities	349	353
APPLE INC	Equity Securities	6,705	6,692
APPLIED MATERIALS INC	Equity Securities	2,484	2,733
ARAMARK	Equity Securities	25	30
ARC RESOURCES LTD	Equity Securities	314	439
ARCA CONTINENTAL SAB DE CV	Equity Securities	25	26
ARCADIS NV	Equity Securities	268	189
ARCELIX AS	Equity Securities	53	58
ARCELORMITTAL	Equity Securities	138	124
ARCH CAPITAL GROUP LTD	Equity Securities	34	40
ARCHER DANIELS MIDLAND CO	Equity Securities	117	101
ARGAN INC	Equity Securities	674	701
ARGO GROUP INTERNATIONAL HOLDI	Equity Securities	214	214
ARGOSY PROPERTY LTD	Equity Securities	82	83
ARROW ELECTRONICS INC	Equity Securities	23	26
ARTESIAN RESOURCES CORP	Equity Securities	68	72
ARTHUR J GALLAGHER + CO	Equity Securities	33	36
ASAHI GROUP HOLDINGS LTD	Equity Securities	370	424
ASAHI KASEI CORP	Equity Securities	648	720
ASALEO CARE LTD	Equity Securities	166	185
ASHLAND GLOBAL HOLDINGS INC	Equity Securities	36	35
ASML HOLDING NV	Equity Securities	72	73
ASML HOLDING NV NY REG SHS	Equity Securities	421	416
ASPEN INSURANCE HOLDINGS LTD	Equity Securities	90	89
ASPEN PHARMACARE HOLDINGS LTD	Equity Securities	64	83
ASSA ABLOY AB B	Equity Securities	645	679
ASSURANT INC	Equity Securities	21	28
ASSURED GUARANTY LTD	Equity Securities	672	716
ASTALDI SPA	Equity Securities	337	162
ASTELLAS PHARMA INC	Equity Securities	713	888
ASTRAZENCA PLC	Equity Securities	364	380
AT+T INC	Equity Securities	2,374	2,529
ATKORE INTERNATIONAL GROUP INC	Equity Securities	70	74
ATLAS COPCO AB A SHS	Equity Securities	644	661
ATMOS ENERGY CORP	Equity Securities	28	30
ATRESMEDIA CORP DE MEDIOS DE	Equity Securities	387	273
ATWOOD OCEANICS INC	Equity Securities	659	607
AUST AND NZ BANKING GROUP	Equity Securities	1,071	1,077
AUSTRALIAN PHARMA INDUS LTD	Equity Securities	70	92
AUTO TRADER GROUP PLC	Equity Securities	1,136	1,016
AUTODESK INC	Equity Securities	45	65
AUTOLIV INC	Equity Securities	47	43
AUTOMATIC DATA PROCESSING	Equity Securities	145	159
AUTONATION INC	Equity Securities	19	15
AUTOZONE INC	Equity Securities	864	861
AVERY DENNISON CORP	Equity Securities	25	31
AVIVA PLC	Equity Securities	620	446
AVNET INC	Equity Securities	21	21
AVON PRODUCTS INC	Equity Securities	136	149
AXA SA	Equity Securities	959	814
AXALTA COATING SYSTEMS LTD	Equity Securities	24	23
AXEL SPRINGER SE	Equity Securities	522	487

AXIS BANK LTD	Equity Securities	53	48
AXIS CAPITAL HOLDINGS LTD	Equity Securities	1,084	1,087
AYGAZ AS	Equity Securities	226	216
AZBIL CORP	Equity Securities	108	123
B&B TOOLS AB	Equity Securities	43	45
B/E AEROSPACE INC	Equity Securities	22	21
BADGER DAYLIGHTING LTD	Equity Securities	154	194
BAE SYSTEMS PLC	Equity Securities	651	617
BAIDU INC SPON ADR	Equity Securities	855	946
BAKER HUGHES INC	Equity Securities	101	86
BALL CORP	Equity Securities	49	56
BANCO ABC BRASIL SA	Equity Securities	-	-
BANCO BRADESCO ADR	Equity Securities	840	914
BANCO BRADESCO SA	Equity Securities	76	74
BANCO BRADESCO SA PREF	Equity Securities	476	553
BANCO ESPIRITO SANTO REG	Equity Securities	111	-
BANCO SANTANDER BRASIL UNIT	Equity Securities	10	12
BANCO SANTANDER SA	Equity Securities	33	21
BANDAI NAMCO HOLDINGS INC	Equity Securities	330	495
BANK OF AMERICA CORP	Equity Securities	2,582	2,714
BANK OF CHINA LTD H	Equity Securities	385	386
BANK OF COMMUNICATIONS CO H	Equity Securities	153	154
BANK OF IRELAND	Equity Securities	481	249
* BANK OF NEW YORK MELLON CORP	Equity Securities	178	167
BANK ZACHODNI WBK SA	Equity Securities	23	28
BANKINTER SA	Equity Securities	309	303
BANKRATE INC	Equity Securities	18	18
BANRISUL	Equity Securities	7	10
BARCLAYS AFRICA GROUP LTD	Equity Securities	175	175
* BARCLAYS PLC	Equity Securities	527	284
BARRACUDA NETWORKS INC	Equity Securities	201	225
BARRATT DEVELOPMENTS PLC	Equity Securities	87	56
BARRICK GOLD CORP	Equity Securities	1,122	1,130
BASF SE	Equity Securities	1,388	1,399
BAXTER INTERNATIONAL INC	Equity Securities	1,082	1,180
BAYER AG REG	Equity Securities	967	805
BAYERISCHE MOTOREN WERKE AG	Equity Securities	424	316
BB+T CORP	Equity Securities	130	121
BBVA	Equity Securities	224	208
BEACON LIGHTING GROUP LTD	Equity Securities	123	107
BEAUTY COMMUNITY PCL	Equity Securities	210	243
BECTON DICKINSON AND CO	Equity Securities	123	153
BED BATH + BEYOND INC	Equity Securities	315	185
BEIERSDORF AG	Equity Securities	466	476
BEIJING ENT	Equity Securities	27	25
BELIMO HOLDING AG	Equity Securities	50	59
BELL AG	Equity Securities	90	105
BENCHMARK ELECTRONICS INC	Equity Securities	142	150
BENEFIT ONE INC	Equity Securities	146	175
BERENDSEN PLC	Equity Securities	120	120
BERKSHIRE HATHAWAY INC CL B	Equity Securities	661	693
BERRY PLASTICS GROUP INC	Equity Securities	1,213	1,311
BEST BUY CO INC	Equity Securities	695	699
BHP BILLITON LIMITED	Equity Securities	103	88
BHP BILLITON PLC	Equity Securities	230	183
BIOGEN INC	Equity Securities	5,120	3,957
BIOMARIN PHARMACEUTICAL INC	Equity Securities	1,267	944
BJC HEAVY INDUSTRIES PCL	Equity Securities	47	49
BLACKBERRY LTD	Equity Securities	841	712
* BLACKROCK INC	Equity Securities	164	171
BLADEX	Equity Securities	224	220
BLUEPRINT MEDICINES CORP	Equity Securities	89	95
BLUESCOPE STEEL LTD	Equity Securities	270	482
BM+FBVESPA SA	Equity Securities	208	392
BNP PARIBAS	Equity Securities	1,242	1,114
BOC HONG KONG HOLDINGS LTD	Equity Securities	609	689
BODYCOTE PLC	Equity Securities	330	309
BOEING CO/THE	Equity Securities	513	480
BOLSA MEXICANA DE VALORES SAB	Equity Securities	174	146
BOLU CEMENTO SANAYII AS	Equity Securities	110	102
BORGWARNER INC	Equity Securities	52	32
BOSKALIS WESTMINSTER	Equity Securities	288	209
BOSTON SCIENTIFIC CORP	Equity Securities	573	721
BOUYGUES SA	Equity Securities	379	341
BP PLC	Equity Securities	2,380	2,343
BPD JAWA BARAT DAN BANTEN TB	Equity Securities	134	226
BRAIT SE	Equity Securities	14	12
BRASKEM SA PREF A	Equity Securities	25	44
BRENNTAG AG	Equity Securities	265	254
BRICKWORKS LTD	Equity Securities	99	99
BRIDGESTONE CORP	Equity Securities	952	1,003
BRIGGS & STRATTON CORP	Equity Securities	281	232
BRIGHTCOVE INC	Equity Securities	101	192
BRISTOL MYERS SQUIBB CO	Equity Securities	440	356
BRITISH AMERICAN TOBACCO PLC	Equity Securities	1,710	2,017
BRITVIC PLC	Equity Securities	282	194
BROADCOM LTD	Equity Securities	738	917
BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	30	32
BROOKFIELD ASSET MANAGE CL A	Equity Securities	652	688
BROWN FORMAN CORP CLASS B	Equity Securities	51	47
BT GROUP PLC	Equity Securities	467	376
BUILD-A-BEAR WORKSHOP INC	Equity Securities	72	56
BUNGE LTD	Equity Securities	54	36
BUNZL PLC	Equity Securities	560	594
BUREAU VERITAS SA	Equity Securities	646	623
BUWOG AG	Equity Securities	153	170
BWX TECHNOLOGIES INC	Equity Securities	299	365
C TRANSMISSION	Equity Securities	294	372

C.H. ROBINSON WORLDWIDE INC	Equity Securities	101	100
CA INC	Equity Securities	38	43
CABOT CORP	Equity Securities	387	487
CABOT OIL + GAS CORP	Equity Securities	681	709
CADENCE DESIGN SYSTEMS INC	Equity Securities	30	30
CAESARS ENTERTAINMENT CORP	Equity Securities	188	183
CALATLANTIC GROUP INC	Equity Securities	523	557
CALPINE CORP	Equity Securities	25	18
CAMPBELL SOUP CO	Equity Securities	39	44
CANADIAN NATURAL RESOURCES	Equity Securities	262	258
CAP GEMINI	Equity Securities	359	391
CAPELLA EDUCATION CO	Equity Securities	47	52
CAPITA PLC	Equity Securities	999	466
CAPITAL ONE FINANCIAL CORP	Equity Securities	742	776
CARDINAL HEALTH INC	Equity Securities	590	559
CARDIOVASCULAR SYSTEMS INC	Equity Securities	72	74
CARDTRONICS PLC	Equity Securities	324	326
CARE.COM INC	Equity Securities	194	218
CARLISLE COS INC	Equity Securities	354	359
CARLSBERG AS B	Equity Securities	523	534
CARLYLE GROUP LP/THE	Equity Securities	709	637
CARMAX INC	Equity Securities	1,893	1,685
CARNIVAL CORP	Equity Securities	1,551	1,630
CARNIVAL PLC	Equity Securities	805	962
CASELLA WASTE SYSTEMS INC	Equity Securities	290	334
CASIO COMPUTER CO LTD	Equity Securities	279	192
CATERPILLAR INC	Equity Securities	999	1,101
CATHAY FINANCIAL HOLDING CO	Equity Securities	128	109
CBRE GROUP INC A	Equity Securities	41	31
CBS CORP CLASS B NON VOTING	Equity Securities	356	356
CDK GLOBAL INC	Equity Securities	27	29
CDW CORP/DE	Equity Securities	25	25
CELANESE CORP SERIES A	Equity Securities	43	40
CELGENE CORP	Equity Securities	367	327
CENCOSUD SA	Equity Securities	286	320
CENTENE CORP	Equity Securities	51	47
CENTERPOINT ENERGY INC	Equity Securities	976	1,022
CENTRAL GARDEN & PET CO	Equity Securities	89	89
CENTRICA PLC	Equity Securities	28	20
CENTURYLINK INC	Equity Securities	621	556
CERNER CORP	Equity Securities	83	74
CETIP SA MERCADOS ORGANIZADO	Equity Securities	26	32
CEVA INC	Equity Securities	156	201
CF INDUSTRIES HOLDINGS INC	Equity Securities	59	22
CHALLENGER LTD/AUSTRALIA	Equity Securities	323	440
CHANGYOU.COM LTD	Equity Securities	289	365
CHAOWEI POWER HOLDINGS LTD	Equity Securities	112	110
CHAROEN POKPHAND FOOD FORGN	Equity Securities	248	372
CHARTER COMMUNICATIONS INC	Equity Securities	164	228
CHASE CORP	Equity Securities	83	95
CHENG SHIN RUBBER INDUSTRY CO	Equity Securities	35	38
CHENIERE ENERGY INC	Equity Securities	62	39
CHEUNG KONG PROPERTY HOLDING	Equity Securities	427	464
CHEVRON CORP	Equity Securities	717	772
CHIBA BANK LTD/THE	Equity Securities	8	6
CHINA CINDA ASSET MANAGEME H	Equity Securities	21	13
CHINA CITIC BANK CORP LTD H	Equity Securities	52	58
CHINA COMMUNICATIONS CONST H	Equity Securities	52	48
CHINA COMMUNICATIONS SERVI H	Equity Securities	13	18
CHINA CONSTRUCTION BANK H	Equity Securities	713	666
CHINA EVERBRIGHT BANK CO L H	Equity Securities	14	15
CHINA EVERBRIGHT LTD	Equity Securities	19	16
CHINA GALAXY SECURITIES CO H	Equity Securities	348	298
CHINA GENERAL PLASTICS CORP	Equity Securities	141	188
CHINA LIFE INSURANCE CO LTD	Equity Securities	317	336
CHINA MEDICAL SYSTEM HOLDING	Equity Securities	15	17
CHINA MERCHANTS BANK H	Equity Securities	98	100
CHINA MINSHENG BANKING CORP LT	Equity Securities	57	73
CHINA MOBILE LTD	Equity Securities	741	738
CHINA POWER INTERNATIONAL	Equity Securities	27	14
CHINA RAILWAY CONSTRUCTION H	Equity Securities	36	27
CHINA RAILWAY GROUP LTD H	Equity Securities	149	150
CHINA RESOURCES LAND LTD	Equity Securities	76	89
CHINA RESOURCES POWER HOLDIN	Equity Securities	54	38
CHINA SHINWAY PHARMACEUTICA	Equity Securities	11	8
CHINA STEEL CORP	Equity Securities	43	45
CHINA TELECOM CORP LTD	Equity Securities	117	116
CHINA VANKE CO LTD	Equity Securities	181	181
CHIPOTLE MEXICAN GRILL INC	Equity Securities	654	474
CHOICE HOTELS INTL INC	Equity Securities	220	221
CHUBB LTD	Equity Securities	197	231
CHUNGHWA TELECOM CO LTD	Equity Securities	125	141
CHURCH + DWIGHT CO INC	Equity Securities	41	48
CIA DE SANEAMENTO BASICO DO ES	Equity Securities	296	449
CIA FERRO LIGAS DA BAHIA - FER	Equity Securities	86	73
CIE FINANCIERE RICHEMONT REG	Equity Securities	441	330
CIELO SA	Equity Securities	595	585
CIGNA CORP	Equity Securities	162	130
CIMAREX ENERGY CO	Equity Securities	44	54
CINCINNATI FINANCIAL CORP	Equity Securities	31	45
CINTAS CORP	Equity Securities	34	45
CISCO SYSTEMS INC	Equity Securities	4,733	5,414
CIT GROUP INC	Equity Securities	33	25
CITIC LTD	Equity Securities	89	70
CITIC SECURITIES CO LTD H	Equity Securities	62	48
* CITIGROUP INC	Equity Securities	5,802	5,563
CITIZENS FINANCIAL GROUP	Equity Securities	116	112
CITRIX SYSTEMS INC	Equity Securities	2,465	2,522

CK HUTCHISON HOLDINGS LTD	Equity Securities	1,037	993
CLARIANT AG REG	Equity Securities	392	398
CLEANAWAY WASTE MANAGEMENT LTD	Equity Securities	101	149
CLICKS GROUP LTD	Equity Securities	17	24
CLIFFS NATURAL RESOURCES INC	Equity Securities	352	358
CLOROX COMPANY	Equity Securities	53	63
CLOSE BROTHERS GROUP PLC	Equity Securities	60	46
CLOVER INDUSTRIES LTD	Equity Securities	16	17
CME GROUP INC	Equity Securities	132	146
CMS ENERGY CORP	Equity Securities	36	46
CNA FINANCIAL CORP	Equity Securities	43	45
CNH INDUSTRIAL NV	Equity Securities	418	346
CNOOC LTD	Equity Securities	249	196
COACH INC	Equity Securities	35	37
COCA COLA AMATIL LTD	Equity Securities	508	596
COCA COLA CO/THE	Equity Securities	1,158	1,201
COCA-COLA FEMSA SAB DE CV	Equity Securities	280	282
COGENT COMMUNICATIONS HOLDING	Equity Securities	503	436
COGNIZANT TECH SOLUTIONS A	Equity Securities	1,088	1,040
COHERENT INC	Equity Securities	454	464
COLGATE PALMOLIVE CO	Equity Securities	1,184	1,245
COLOPLAST B	Equity Securities	545	644
COMCAST CORP CLASS A	Equity Securities	5,065	5,627
COMERICA INC	Equity Securities	36	33
COMFORTDELGRO CORP LTD	Equity Securities	241	234
COMMERCIAL METALS CO	Equity Securities	30	29
COMPAGNIE DE SAINT GOBAIN	Equity Securities	494	398
COMPASS GROUP PLC	Equity Securities	1,260	1,443
CONAGRA FOODS INC	Equity Securities	75	80
CONCHO RESOURCES INC	Equity Securities	70	82
CONCORDIA FINANCIAL GROUP LTD	Equity Securities	51	35
CONNECTICUT VY STRUCTURED CR	Equity Securities	1	-
CONOCOPHILLIPS	Equity Securities	293	213
CONSOL ENERGY INC	Equity Securities	427	452
CONSOLIDATED EDISON INC	Equity Securities	71	90
CONSTELLATION BRANDS INC A	Equity Securities	224	267
CONSTELLATION SOFTWARE INC	Equity Securities	360	405
CONSTELLIUM NV CLASS A	Equity Securities	196	84
CONTINENTAL AG	Equity Securities	571	565
CONTINENTAL RESOURCES INC/OK	Equity Securities	17	21
COOPER COS INC/THE	Equity Securities	36	36
COOPER-STANDARD HOLDINGS INC	Equity Securities	712	854
CORE LABORATORIES N.V.	Equity Securities	23	22
CORELOGIC INC/UNITED STATES	Equity Securities	647	635
CORNING INC	Equity Securities	304	321
COSAN SA INDUSTRIA E COMERCIO	Equity Securities	47	49
COSTCO WHOLESALE CORP	Equity Securities	239	268
COVER-MORE GROUP LTD	Equity Securities	18	20
CR BARD INC	Equity Securities	52	67
CRAY INC	Equity Securities	47	36
* CREDIT SUISSE GROUP AG REG	Equity Securities	854	667
CREE INC	Equity Securities	485	324
CRH PLC	Equity Securities	1,002	1,090
CRODA INTERNATIONAL PLC	Equity Securities	294	309
CROWN HOLDINGS INC	Equity Securities	27	29
CRRC CORP LTD H	Equity Securities	29	17
CRYOLIFE INC	Equity Securities	67	84
CSL LTD	Equity Securities	373	358
CSS INDUSTRIES INC	Equity Securities	49	48
CSX CORP	Equity Securities	301	278
CTBC FINANCIAL HOLDING CO LT	Equity Securities	119	99
CTS EVENTIM AG + CO KGAA	Equity Securities	155	146
CUMMINS INC	Equity Securities	92	90
CVS GROUP PLC	Equity Securities	155	163
CVS HEALTH CORP	Equity Securities	1,317	1,176
CYBERPOWER SYSTEMS INC	Equity Securities	132	144
DAEDUCK ELECTRONICS CO	Equity Securities	110	112
DAEHAN STEEL CO LTD	Equity Securities	136	163
DAELIM INDUSTRIAL CO LTD	Equity Securities	22	21
DAH CHONG HONG HOLDINGS LTD	Equity Securities	116	103
DAH SING FINANCIAL HOLDINGS	Equity Securities	105	105
DAI ICHI LIFE INSURANCE	Equity Securities	776	535
DAIFUKU CO LTD	Equity Securities	17	16
DAIKYONISHIKAWA CORP	Equity Securities	111	157
DAILY MAIL+GENERAL TST A NV	Equity Securities	309	207
DAIRY CREST GROUP PLC	Equity Securities	134	120
DAIRY FARM INTERNATIONAL HOLDING	Equity Securities	39	45
DAITO TRUST CONS	Equity Securities	293	367
DAIWA HOUSE INDUSTRY CO LTD	Equity Securities	30	30
DANA HOLDING CORP	Equity Securities	342	346
DANAHER CORP W/D	Equity Securities	164	196
DANONE	Equity Securities	376	420
DANSKE BANK A/S	Equity Securities	551	574
DARDEN RESTAURANTS INC	Equity Securities	32	31
DAVIDE CAMPARI MILANO SPA	Equity Securities	43	62
DAVITA HEALTHCARE PARTNERS I	Equity Securities	56	46
DAWNRAYS PHARMA	Equity Securities	46	40
DBS GROUP HOLDINGS LTD	Equity Securities	73	55
DBV TECHNOLOGIES SA	Equity Securities	441	549
DCC PLC	Equity Securities	299	335
DEERE + CO	Equity Securities	458	483
DELL TECHNOLOGIES INC CLASS V	Equity Securities	228	241
DELPHI AUTOMOTIVE PLC	Equity Securities	94	78
DELTA AIR LINES INC	Equity Securities	3,184	2,933
DENTSPLY SIRONA Inc	Equity Securities	50	53
DENTSU INC	Equity Securities	271	353
DERMIRA INC	Equity Securities	110	119
DETOUR GOLD CORP	Equity Securities	127	148

DEUTSCHE BOERSE AG	Equity Securities	268	264
DEUTSCHE POST AG REG	Equity Securities	566	627
DEUTSCHE TELEKOM AG REG	Equity Securities	1,353	1,354
DEUTSCHE WOHNEN AG	Equity Securities	283	309
DEVON ENERGY CORP	Equity Securities	99	84
DEVRO PLC	Equity Securities	119	77
DIAGEO PLC	Equity Securities	3,896	3,911
DIALOG SEMICONDUCTOR PLC	Equity Securities	240	274
DICK S SPORTING GOODS INC	Equity Securities	21	23
DIGITAL CHINA HOLDINGS LTD	Equity Securities	249	280
DIGITALGLOBE INC	Equity Securities	566	578
DIRECIONAL ENGENHARIA SA	Equity Securities	70	85
DIRECT LINE INSURANCE GROUP	Equity Securities	195	204
DISCO CORP	Equity Securities	139	176
DISCOVER FINANCIAL SERVICES	Equity Securities	1,516	1,543
DISCOVERY COMMUNICATIONS A	Equity Securities	20	16
DISCOVERY COMMUNICATIONS C	Equity Securities	323	329
DISH NETWORK CORP A	Equity Securities	60	49
DIXONS CARPHONE PLC	Equity Securities	226	167
DNB ASA	Equity Securities	132	104
DOCTOR REDDY S LAB ADR	Equity Securities	340	348
DOHA BANK QSC	Equity Securities	13	13
DOLLAR GENERAL CORP	Equity Securities	94	84
DOLLAR TREE INC	Equity Securities	71	71
DOMINION DIAMOND CORP	Equity Securities	103	117
DOMINION RESOURCES INC/VA	Equity Securities	170	186
DOMINO S PIZZA INC	Equity Securities	24	30
DOMTAR CORP	Equity Securities	502	494
DONG ENERGY A/S	Equity Securities	244	250
DOUGLAS DYNAMICS INC	Equity Securities	201	201
DOVER CORP	Equity Securities	42	44
DOW CHEMICAL CO W/D	Equity Securities	1,615	1,627
DR HORTON INC	Equity Securities	225	229
DR PEPPER SNAPPLE GROUP INC	Equity Securities	61	73
DRDGOLD LTD	Equity Securities	130	77
DSP GROUP INC	Equity Securities	54	61
DTE ENERGY COMPANY	Equity Securities	1,212	1,209
DU PONT (E.I.) DE NEMOURS	Equity Securities	1,178	1,212
DUBAI ISLAMIC BANK	Equity Securities	23	18
DUKE ENERGY CORP	Equity Securities	1,206	1,239
DULUXGROUP LTD	Equity Securities	56	63
DUN + BRADSTREET CORP	Equity Securities	16	19
E TRADE FINANCIAL CORP	Equity Securities	451	475
E.ON SE	Equity Securities	589	475
EAST JAPAN RAILWAY CO	Equity Securities	548	547
EASTMAN CHEMICAL CO	Equity Securities	49	41
EASTMAN KODAK CO	Equity Securities	16	16
EASYJET PLC	Equity Securities	80	72
EATON CORP PLC	Equity Securities	648	690
EATON VANCE CORP	Equity Securities	16	16
EBAY INC	Equity Securities	1,144	1,461
EBOS GROUP LTD	Equity Securities	250	381
ECOLAB INC	Equity Securities	125	134
EDENRED	Equity Securities	468	514
EDGEWELL PERSONAL CARE CO	Equity Securities	20	16
EDISON INTERNATIONAL	Equity Securities	1,128	1,221
EDP - ENERGIAS DO BRASIL SA	Equity Securities	14	14
EDWARDS LIFESCIENCES CORP	Equity Securities	1,098	1,434
EHEALTH INC	Equity Securities	127	128
EIS ECZACIBASI ILAC VE SINAI V	Equity Securities	172	277
EL PUERTO DE LIVERPOOL C1	Equity Securities	22	21
ELDORADO GOLD CORP	Equity Securities	273	219
ELECTRONIC ARTS INC	Equity Securities	82	102
ELI LILLY + CO	Equity Securities	3,891	4,029
ELIS SA	Equity Securities	30	29
EMERGENT BIOSOLUTIONS INC	Equity Securities	382	378
EMERSON ELECTRIC CO	Equity Securities	143	142
EMPRESA NACIONAL DE TELECOMUNI	Equity Securities	14	15
ENBRIDGE INC	Equity Securities	312	303
ENDEAVOUR SILVER CORP	Equity Securities	171	201
ENDESA AMERICAS SA	Equity Securities	16	16
ENDO INTERNATIONAL PLC	Equity Securities	65	16
ENERGIZER HOLDINGS INC	Equity Securities	352	351
ENERGY DEVELOPMENT CORP	Equity Securities	12	12
ENERGY RECOVERY INC	Equity Securities	155	190
ENERSYS	Equity Securities	268	304
ENSCO PLC CL A	Equity Securities	353	376
ENTEGRIS INC	Equity Securities	50	63
ENTERCOM COMMUNICATIONS CL A	Equity Securities	90	114
ENTERGY CORP	Equity Securities	50	54
ENTERPRISE FINANCIAL SERVICES	Equity Securities	232	234
ENVISION HEALTHCARE HOLDINGS	Equity Securities	28	16
EOG RESOURCES INC	Equity Securities	982	1,089
EQT CORP	Equity Securities	56	51
EQUIFAX INC	Equity Securities	49	67
EREGLI DEMIR VE CELIK FABRIK	Equity Securities	19	20
ERICSSON (LM) TEL SP ADR	Equity Securities	928	562
ERICSSON LM B SHS	Equity Securities	493	365
ESPRIT HOLDINGS LTD	Equity Securities	339	299
ESSENTIA PLC	Equity Securities	264	111
ESTEE LAUDER COMPANIES CL A	Equity Securities	79	80
EUROFINS SCIENTIFIC	Equity Securities	220	309
EVEN CONSTRUTORA E INCORPORADO	Equity Securities	122	130
EVEREST RE GROUP LTD	Equity Securities	680	684
EVERLIGHT ELECTRONICS CO LTD	Equity Securities	83	82
EVERSOURCE ENERGY	Equity Securities	55	65
EXELON CORP	Equity Securities	1,272	1,265
EXPEDIA INC	Equity Securities	57	58

EXPEDITORS INTL WASH INC	Equity Securities	32	36
EXPERIAN PLC	Equity Securities	747	853
EXPRESS SCRIPTS HOLDING CO	Equity Securities	2,630	2,529
EXXON MOBIL CORP	Equity Securities	1,376	1,450
F5 NETWORKS INC	Equity Securities	523	552
FACEBOOK INC A	Equity Securities	7,121	8,488
FAIRFAX MEDIA LTD	Equity Securities	102	115
FANUC CORP	Equity Securities	271	269
FAR EAST HORIZON LTD	Equity Securities	19	19
FASTENAL CO	Equity Securities	46	46
FEDEX CORP	Equity Securities	2,042	2,138
FENG HSIN STEEL CO LTD	Equity Securities	151	150
FERROVIAL SA	Equity Securities	321	330
FIDELITY NATIONAL INFO SERV	Equity Securities	77	93
FIELMANN AG	Equity Securities	71	84
FIFTH THIRD BANCORP	Equity Securities	65	63
FINMECCANICA SPA	Equity Securities	322	542
FIRST FINANCIAL HOLDING CO	Equity Securities	322	332
FIRST FINANCIAL NORTHWEST	Equity Securities	124	132
FIRST MAJESTIC SILVER CORP	Equity Securities	81	63
FIRST PACIFIC CO	Equity Securities	150	124
FIRST REPUBLIC BANK/CA	Equity Securities	39	46
FIRST RESOURCES LTD	Equity Securities	152	134
FIRSTENERGY CORP	Equity Securities	420	414
FIRSTSTRAND LTD	Equity Securities	112	118
FISERV INC	Equity Securities	76	90
FISHER & PAYKEL HEALTHCARE COR	Equity Securities	317	366
FLEETCOR TECHNOLOGIES INC	Equity Securities	57	63
FLETCHER BUILDING LTD	Equity Securities	83	110
FLEURY SA	Equity Securities	127	238
FLEXTRONICS INTL LTD	Equity Securities	890	975
FLIR SYSTEMS INC	Equity Securities	15	16
FLOWSERVE CORP	Equity Securities	26	24
FLUOR CORP	Equity Securities	32	31
FMC CORP	Equity Securities	26	24
FMC TECHNOLOGIES INC	Equity Securities	521	623
FNF GROUP	Equity Securities	38	37
FOOT LOCKER INC	Equity Securities	34	34
FORD MOTOR CO	Equity Securities	215	175
FORMOSA CHEMICALS & FIBRE CORP	Equity Securities	82	89
FORMOSA PETROCHEMICAL CORP	Equity Securities	290	322
FORMOSA PLASTICS CORP	Equity Securities	99	112
FORTINET INC	Equity Securities	20	21
FORTIVE CORP	Equity Securities	52	64
FORTUNE BRANDS HOME + SECURI	Equity Securities	28	35
FOSUN PHARMA	Equity Securities	126	151
FOXCONN TECHNOLOGY CO LTD	Equity Securities	281	358
FPC PAR CORRETORA DE SEGUROS S	Equity Securities	115	128
FRANCO-NEVADA CORP	Equity Securities	305	328
FRANKLIN RESOURCES INC	Equity Securities	74	53
FREEPORT MCMORAN INC	Equity Securities	80	51
FRESENIUS MEDICAL CARE AG +	Equity Securities	648	682
FRESENIUS SE + CO KGAA	Equity Securities	403	581
FRESH DEL MONTE PRODUCE INC	Equity Securities	901	1,085
FRONTIER COMMUNICATIONS CORP	Equity Securities	22	18
FRUTAROM	Equity Securities	374	473
FUBON FINANCIAL HOLDING CO	Equity Securities	97	97
FUJI HEAVY INDUSTRIES LTD	Equity Securities	464	441
FUJI MEDIA HOLDINGS INC	Equity Securities	240	262
FUJIFILM HOLDINGS CORP	Equity Securities	740	745
FUJITSU LTD	Equity Securities	55	53
FUKUOKA FINANCIAL GROUP INC	Equity Securities	17	16
G.U.D. HOLDINGS LTD	Equity Securities	48	57
G4S PLC	Equity Securities	397	295
GAIL INDIA LTD REG S GDR	Equity Securities	16	15
GALP ENERGIA SGPS SA	Equity Securities	39	39
GANNETT CO INC	Equity Securities	48	37
GAP INC/THE	Equity Securities	38	22
GARMIN LTD	Equity Securities	18	19
GARTNER INC	Equity Securities	26	27
GATX CORP	Equity Securities	188	187
GAZPROM PAO	Equity Securities	476	295
GAZPROM PAO SPON ADR	Equity Securities	498	500
GCL-POLY ENERGY HOLDINGS LTD	Equity Securities	239	206
GCP APPLIED TECHNOLOGIES INC	Equity Securities	106	102
GEA GROUP AG	Equity Securities	312	331
GEBERIT AG REG	Equity Securities	527	688
GEELY AUTOMOBILE HOLDINGS LT	Equity Securities	267	415
GENCOR INDUSTRIES INC	Equity Securities	42	45
GENERAL DYNAMICS CORP	Equity Securities	150	162
GENERAL ELECTRIC CO W/D	Equity Securities	987	1,089
GENERAL MILLS INC	Equity Securities	135	153
* GENERAL MOTORS CO	Equity Securities	181	175
GENEREA SAB DE CV	Equity Securities	20	21
GENTEX CORP	Equity Securities	250	245
GENUINE PARTS CO	Equity Securities	54	60
GERRESHEIMER AG	Equity Securities	39	54
GF SECURITIES CO LTD H	Equity Securities	35	26
GILDAN ACTIVEWEAR INC	Equity Securities	285	234
GILEAD SCIENCES INC	Equity Securities	4,338	3,470
GL LTD	Equity Securities	52	39
GLAXOSMITHKLINE PLC	Equity Securities	1,773	1,845
GLENCORE PLC	Equity Securities	1,145	1,132
GLOBAL PAYMENTS INC	Equity Securities	43	46
GLOBE TELECOM INC	Equity Securities	79	63
GLOW ENERGY PCL FOREIGN	Equity Securities	13	13
GMO INTERNET INC	Equity Securities	259	301
GN STORE NORD A/S	Equity Securities	311	321

GOLD FIELDS LTD	Equity Securities	51	39
GOLDCORP INC	Equity Securities	271	240
GOLDEN ENTERTAINMENT INC	Equity Securities	76	80
* GOLDMAN SACHS GROUP INC	Equity Securities	2,229	2,193
GOODBABY INTERNATIONAL HOLDI	Equity Securities	36	45
GOODYEAR TIRE + RUBBER CO	Equity Securities	30	32
GOURMET MASTER CO LTD	Equity Securities	275	324
GRAND PACIFIC PETROCHEMICAL	Equity Securities	196	204
GREAT EASTERN HOLDINGS LTD	Equity Securities	252	205
GREAT PLAINS ENERGY INC	Equity Securities	1,618	1,436
GREEN DOT CORP	Equity Securities	217	214
GREENCORE GROUP PLC	Equity Securities	172	177
GROUPE EUROTUNNEL SE REGR	Equity Securities	263	192
GRUPO AEROPORT DEL PACIFIC B	Equity Securities	29	30
GRUPO AEROPORT DEL SURESTE B	Equity Securities	30	31
GRUPO AEROPORTUARIO DEL CENTRO	Equity Securities	271	274
GRUPO AVAL ACCIONES Y VALORES	Equity Securities	271	315
GRUPO FINANCIERO INBURSA O	Equity Securities	22	16
GRUPO FINANCIERO SANTANDER MEX	Equity Securities	35	33
GRUPO LALA SAB DE CV	Equity Securities	17	12
GRUPO MEXICO SAB DE CV SER B	Equity Securities	288	332
GRUPO SIMEC SAB DE CV	Equity Securities	104	122
GRUPO TELEVISA SAB	Equity Securities	129	129
GS HOLDINGS	Equity Securities	24	26
GUANGZHOU AUTOMOBILE GROUP CO	Equity Securities	268	309
GUDANG GARAM TBK PT	Equity Securities	283	255
GVC HOLDINGS PLC	Equity Securities	98	147
GWA GROUP LTD	Equity Securities	108	137
H&R GMBH & CO KGAA	Equity Securities	130	127
H+E EQUIPMENT SERVICES INC	Equity Securities	295	288
H+R BLOCK INC	Equity Securities	30	23
HACI OMER SABANCI HOLDING AS	Equity Securities	140	137
HAITIAN INT'L	Equity Securities	12	12
HAITONG SECURITIES CO LTD H	Equity Securities	53	60
HALLIBURTON CO	Equity Securities	143	153
HALMA PLC	Equity Securities	673	719
HANA FINANCIAL GROUP	Equity Securities	67	78
HANESBRANDS INC	Equity Securities	51	38
HANNOVER RUECK SE	Equity Securities	49	52
HANWHA CHEMICAL CORP	Equity Securities	105	97
HANWHA CORPORATION	Equity Securities	15	14
HANWHA TECHWIN CO LTD	Equity Securities	15	21
HARLEY DAVIDSON INC	Equity Securities	45	42
HARMAN INTERNATIONAL	Equity Securities	36	25
HARRIS CORP	Equity Securities	39	46
HARTFORD FINANCIAL SVCS GRP	Equity Securities	70	69
HASBRO INC	Equity Securities	30	32
HAW PAR CORP LTD 1	Equity Securities	26	26
HAWAIIAN HOLDINGS INC	Equity Securities	544	768
HAYS PLC	Equity Securities	300	230
HCA HOLDINGS INC	Equity Securities	380	355
HEIDELBERGCEMENT AG	Equity Securities	363	375
HEINEKEN NV	Equity Securities	778	838
HELMERICH + PAYNE	Equity Securities	28	27
HELVETIA HOLDING AG REG	Equity Securities	49	43
HENRY SCHEIN INC	Equity Securities	43	49
HERSHEY CO/THE	Equity Securities	53	57
HESS CORP	Equity Securities	70	59
HEWLETT PACKARD ENTERPRISE CO	Equity Securities	1,468	1,895
HEXPOL AB	Equity Securities	99	96
HFA HOLDINGS LTD	Equity Securities	47	53
HIGHWEALTH CONSTRUCTION CORP	Equity Securities	15	14
HILL-ROM HOLDINGS INC	Equity Securities	34	37
HILLTOP HOLDINGS INC	Equity Securities	281	279
HILTON WORLDWIDE HOLDINGS IN	Equity Securities	59	50
HINO MOTORS LTD	Equity Securities	576	488
HISPANIA ACTIVOS INMOBILIARI	Equity Securities	251	224
HITACHI CAPITAL CORP	Equity Securities	14	13
HITACHI LTD	Equity Securities	655	495
HOLIDAY ENTERTAINMENT CO LTD	Equity Securities	132	124
HOLLYFRONTIER CORP	Equity Securities	30	17
HOLOGIC INC	Equity Securities	35	35
HOME DEPOT INC	Equity Securities	2,196	2,559
HOMESERVE PLC	Equity Securities	269	272
HON HAI PRECISION INDUSTRY	Equity Securities	108	107
HONDA MOTOR CO LTD	Equity Securities	1,996	1,965
HONEYWELL INTERNATIONAL INC	Equity Securities	580	653
HONGKONG + SHANGHAI HOTELS	Equity Securities	101	73
HOOKER FURNITURE CORP	Equity Securities	75	73
HORMEL FOODS CORP	Equity Securities	34	46
HOWDEN JOINERY GROUP PLC	Equity Securities	216	149
HOYA CORP	Equity Securities	808	860
HP INC	Equity Securities	1,041	1,203
HSBC HOLDINGS PLC	Equity Securities	721	604
HUA NAN FINANCIAL HOLDINGS CO	Equity Securities	37	38
HUADIAN POWER INTL CORP H	Equity Securities	144	83
HUANENG POWER INTL INC H	Equity Securities	85	53
HUATAI SECURITIES CO LTD H	Equity Securities	35	32
HUDSON TECHNOLOGIES INC	Equity Securities	67	93
HUHTAMAKI OYJ	Equity Securities	116	124
HUMANA INC	Equity Securities	115	106
HUNT (JB) TRANSPRT SVCS INC	Equity Securities	33	32
HUNTINGTON BANCSHARES INC	Equity Securities	47	42
HUNTINGTON INGALLS INDUSTRIE	Equity Securities	1,308	1,412
HWA SHIN CO LTD	Equity Securities	120	118
HYOSUNG CORPORATION	Equity Securities	17	19
HYPERMARCAS SA	Equity Securities	27	30
HYPROP INVESTMENTS LTD UTS	Equity Securities	179	197

HYSAN DEVELOPMENT CO	Equity Securities	290	305
HYUNDAI DEVELOPMENT CO ENGIN	Equity Securities	104	118
HYUNDAI MOBIS CO LTD	Equity Securities	141	173
HYUNDAI MOTOR CO	Equity Securities	150	140
HYUNDAI STEEL CO	Equity Securities	313	285
IAC/INTERACTIVECORP	Equity Securities	394	450
IAMGOLD CORP	Equity Securities	192	262
IBERDROLA SA	Equity Securities	650	694
IBSTOCK PLC	Equity Securities	248	256
ICAP PLC	Equity Securities	281	207
ICICI BANK LTD SPON ADR	Equity Securities	683	768
ICON PLC	Equity Securities	453	459
IDEX CORP	Equity Securities	153	187
IDEXX LABORATORIES INC	Equity Securities	31	40
IDP EDUCATION LTD	Equity Securities	92	104
IDT CORP CLASS B	Equity Securities	65	76
IG GROUP HOLDINGS PLC	Equity Securities	217	206
IHS MARKIT LTD	Equity Securities	49	55
II-VI INC	Equity Securities	203	268
ILLINOIS TOOL WORKS	Equity Securities	121	156
ILLUMINA INC	Equity Securities	331	299
ILUKA RESOURCES LTD	Equity Securities	83	66
IMERYS SA	Equity Securities	35	33
IMI PLC	Equity Securities	36	28
IMMOFINANZ AG	Equity Securities	267	263
IMPERIAL HOLDINGS LTD	Equity Securities	19	19
IMPERIAL TOBACCO GROUP PLC	Equity Securities	672	895
IMS HEALTH HOLDINGS INC	Equity Securities	18	20
INABA DENKI SANGYO CO LTD	Equity Securities	217	251
INCHCAPE PLC	Equity Securities	76	50
INCITEC PIVOT LTD	Equity Securities	392	281
INCYTE CORP	Equity Securities	70	66
IND + COMM BK OF CHINA H	Equity Securities	1,270	1,214
INDOFOOD SUKSES MAKMUR TBK P	Equity Securities	24	30
INDORAMA VENTURES PCL	Equity Securities	13	12
INDUSTRIA DE DISENO TEXTIL	Equity Securities	260	307
INDUSTRIAS BACHOCO SAB DE CV	Equity Securities	40	41
INDUSTRIAS PENOLES SAB DE CV	Equity Securities	141	166
INFINEON TECHNOLOGIES AG	Equity Securities	487	569
INFORMA PLC	Equity Securities	307	330
INFOSYS LTD SP ADR	Equity Securities	1,194	1,201
INGERSOLL RAND PLC	Equity Securities	68	68
INGREDION INC	Equity Securities	33	38
INNOFOS HOLDINGS INC	Equity Securities	214	190
INNOVIVA INC	Equity Securities	208	178
INOTERA MEMORIES INC	Equity Securities	19	24
INPEX CORP	Equity Securities	144	144
INSPERITY INC	Equity Securities	850	886
INSTEEL INDUSTRIES INC	Equity Securities	66	70
INSURANCE AUSTRALIA GROUP LTD	Equity Securities	256	262
INTACT FINANCIAL CORP	Equity Securities	512	534
INTEL CORP	Equity Securities	3,580	4,321
INTELIQUENT INC	Equity Securities	407	395
INTER RAO UES PJSC	Equity Securities	12	13
INTERCONTINENTAL EXCHANGE IN	Equity Securities	106	124
INTERCONTINENTAL HOTELS GROUP	Equity Securities	130	135
INTERNATIONAL PAPER CO	Equity Securities	73	72
INTERNATIONAL PERSONAL FINAN	Equity Securities	437	228
INTERPUBLIC GROUP OF COS INC	Equity Securities	31	36
INTERTEK GROUP PLC	Equity Securities	555	649
INTESA SANPAOLO	Equity Securities	1,152	914
INTL BUSINESS MACHINES CORP	Equity Securities	609	588
INTL FLAVORS + FRAGRANCES	Equity Securities	33	43
INTRAWEST RESORTS HOLDINGS I	Equity Securities	86	83
INTUIT INC	Equity Securities	2,288	2,349
INTUITIVE SURGICAL INC	Equity Securities	76	109
INVESCO LTD	Equity Securities	61	50
IRISH CONTINENTAL GROUP PLC	Equity Securities	88	97
IRPC PCL	Equity Securities	14	14
ISETAN MITSUKOSHI HOLDINGS L	Equity Securities	309	189
ISS A/S	Equity Securities	62	75
ITAU UNIBANCO HOLDING S PREF	Equity Securities	743	741
ITAU UNIBANCO HOLDING SA	Equity Securities	233	229
ITAUSA INVESTIMENTOS ITAU PR	Equity Securities	327	446
ITE TECHNOLOGY INC	Equity Securities	74	73
ITOCHU CORP	Equity Securities	53	52
ITV PLC	Equity Securities	653	406
IXYS CORP	Equity Securities	66	66
JABIL CIRCUIT INC	Equity Securities	199	191
JACOBS ENGINEERING GROUP INC	Equity Securities	616	729
JAHWA ELECTRONICS CO LTD	Equity Securities	110	145
JAMES HARDIE INDUSTRIES CDI	Equity Securities	131	192
JANUS CAPITAL GROUP INC	Equity Securities	365	366
JAPAN AIRLINES CO LTD	Equity Securities	42	41
JAPAN POST HOLDINGS CO LTD	Equity Securities	355	322
JAPAN TOBACCO INC	Equity Securities	1,210	1,420
JAPFA COMFEED INDONESIA TBK PT	Equity Securities	94	166
JARDINE MATHESON HLDGS LTD	Equity Securities	369	394
JAZZ PHARMACEUTICALS PLC	Equity Securities	38	29
JB FINANCIAL GROUP CO LTD	Equity Securities	48	48
JBS SA	Equity Securities	394	320
JCDECAUX SA	Equity Securities	96	76
JD SPORTS FASHION PLC	Equity Securities	67	78
JETBLUE AIRWAYS CORP	Equity Securities	401	364
JFE HOLDINGS INC	Equity Securities	327	216
JG SUMMIT HOLDINGS INC	Equity Securities	44	43
JM SMUCKER CO/THE	Equity Securities	56	68
JOHNSON + JOHNSON	Equity Securities	2,415	2,804

JOHNSON CONTROLS INTERNATIONAL	Equity Securities	171	178
JOHNSON MATTHEY PLC	Equity Securities	318	320
JONES LANG LASALLE INC	Equity Securities	34	23
* JPMORGAN CHASE + CO	Equity Securities	3,730	4,272
JUMBO SA	Equity Securities	250	250
JUNIPER NETWORKS INC	Equity Securities	1,219	1,232
JUPITER FUND MANAGEMENT	Equity Securities	129	101
JUST EAT PLC	Equity Securities	591	610
JYSKE BANK REG	Equity Securities	403	368
K12 INC	Equity Securities	28	30
KAMIGUMI CO LTD	Equity Securities	202	199
KANSAS CITY SOUTHERN	Equity Securities	393	410
KAO CORP	Equity Securities	866	938
KASIKORNBANK PCL FOREIGN	Equity Securities	104	97
KB FINANCIAL GROUP INC	Equity Securities	151	152
KBC GROEP NV	Equity Securities	607	700
KC TECH CO LTD	Equity Securities	101	180
KDDI CORP	Equity Securities	2,268	2,628
KELLOGG CO	Equity Securities	62	77
KEYCORP	Equity Securities	469	457
KEYENCE CORP	Equity Securities	404	580
KEYSIGHT TECHNOLOGIES IN	Equity Securities	286	235
KIA MOTORS CORP	Equity Securities	120	107
KIATNAKIN BANK PCL	Equity Securities	216	289
KIMBALL INTERNATIONAL INC	Equity Securities	85	98
KIMBERLY CLARK CORP	Equity Securities	673	690
KIMBERLY CLARK DE MEXICO A	Equity Securities	38	37
KINDER MORGAN INC W/I	Equity Securities	278	173
KINGBOARD CHEM	Equity Securities	55	112
KINGBOARD LAMINATES HOLDINGS	Equity Securities	10	21
KIRBY CORP	Equity Securities	401	342
KIRIN HOLDINGS CO LTD	Equity Securities	560	673
KISCO CORP	Equity Securities	78	71
KLA TENCOR CORP	Equity Securities	414	453
KLABIN SA UNIT	Equity Securities	35	33
KLONDEX MINES LTD	Equity Securities	109	181
KNOLL INC	Equity Securities	182	165
KNOWLEDGE UNIVERSE	Equity Securities	-	139
KOC HOLDING AS	Equity Securities	195	192
KOHL'S CORP	Equity Securities	204	184
KOMATSU LTD	Equity Securities	419	517
KONE OYJ B	Equity Securities	523	565
KONECRANES OYJ	Equity Securities	204	242
KONINKLIJKE AHOLD DELHAIZE NV	Equity Securities	1,466	1,486
KONINKLIJKE DSM NV	Equity Securities	234	241
KONINKLIJKE KPN NV	Equity Securities	594	565
KONINKLIJKE PHILIPS NV	Equity Securities	1,019	1,133
KOREA AEROSPACE INDUSTRIES LTD	Equity Securities	63	62
KOREA ELECTRIC POWER CORP	Equity Securities	829	910
KOREA PETROCHEMICAL IND	Equity Securities	238	281
KOZA ALTIN ISLETMELERI AS	Equity Securities	38	28
KRAFT HEINZ CO/THE	Equity Securities	171	215
KROGER CO	Equity Securities	1,495	1,276
KRONOS WORLDWIDE INC	Equity Securities	87	102
KT CORP	Equity Securities	156	182
KT+G CORP	Equity Securities	633	855
KUBOTA CORP	Equity Securities	382	380
KULICKE + SOFFA INDUSTRIES	Equity Securities	270	293
KUNG LONG BATTERIES INDUSTRIAL	Equity Securities	268	292
KVAERNER ASA	Equity Securities	237	301
KWONG FONG INDUSTRIES CORP	Equity Securities	41	43
KYOCERA CORP	Equity Securities	97	95
L 3 COMMUNICATIONS HOLDINGS	Equity Securities	35	45
L BRANDS INC	Equity Securities	1,806	1,373
L OREAL	Equity Securities	913	981
LABORATORY CRP OF AMER HLDGS	Equity Securities	49	55
LABRADOR IRON ORE ROYALTY CORP	Equity Securities	266	273
LAFARGEHOLCIM LTD REG	Equity Securities	203	233
LAM RESEARCH CORP	Equity Securities	50	57
LANNER ELECTRONICS INC	Equity Securities	163	176
LARGAN PRECISION CO LTD	Equity Securities	433	482
LARSEN + TOUBRO GDR REG S	Equity Securities	376	317
LAS VEGAS SANDS CORP	Equity Securities	91	99
LCI INDUSTRIES	Equity Securities	146	147
LEAR CORP	Equity Securities	1,215	1,260
LEE & MAN PAPER	Equity Securities	66	115
LEGGETT + PLATT INC	Equity Securities	25	23
LEGRAND SA	Equity Securities	855	881
LEMAITRE VASCULAR INC	Equity Securities	76	85
LENNAR CORP A	Equity Securities	36	30
LEOPALACE21 CORP	Equity Securities	259	282
LEUCADIA NATIONAL CORP	Equity Securities	86	80
LEVEL 3 COMMUNICATIONS INC	Equity Securities	63	56
LG CHEM LTD	Equity Securities	26	23
LG CORP	Equity Securities	91	95
LG ELECTRONICS INC	Equity Securities	55	48
LG HOUSEHOLD + HEALTH CARE	Equity Securities	67	88
LG UPLUS CORP	Equity Securities	299	325
LIBERTY BROADBAND CORP	Equity Securities	34	36
LIBERTY GLOBAL PLC A	Equity Securities	52	41
LIBERTY GLOBAL PLC LILAC	Equity Securities	22	14
LIBERTY GLOBAL PLC SERIES C	Equity Securities	102	79
LIBERTY INTERACTIVE CORP Q A	Equity Securities	48	34
LIBERTY MEDIA CORP-LIBERTY SIR	Equity Securities	33	41
LIFE HEALTHCARE GROUP HOLDINGS	Equity Securities	27	27
LINCOLN NATIONAL CORP	Equity Securities	465	424
LINEAR TECHNOLOGY CORP	Equity Securities	40	53
LINKEDIN CORP A	Equity Securities	93	84

LION BIOTECHNOLOGIES INC	Equity Securities	87	91
LITE-ON TECHNOLOGY CORP	Equity Securities	284	307
LIVZON GROUP	Equity Securities	7	10
LIXIL GROUP CORP	Equity Securities	309	313
LKQ CORP	Equity Securities	37	43
LLOYDS BANKING GROUP PLC	Equity Securities	1,420	838
LOBLAW COMPANIES LTD	Equity Securities	299	288
LOCALIZA RENT A CAR	Equity Securities	19	21
LOCKHEED MARTIN CORP	Equity Securities	202	253
LOEWS CORP	Equity Securities	43	45
LOGAN PROPERTY HOLDINGS CO LTD	Equity Securities	186	186
LOGITECH INTERNATIONAL REG	Equity Securities	166	249
LONDON STOCK EXCHANGE GROUP	Equity Securities	165	164
LONGFOR PROPERTIES	Equity Securities	34	33
LONGWELL CO	Equity Securities	77	68
LOOMIS AB	Equity Securities	307	327
LOTTE CHEMICAL CORP	Equity Securities	363	362
LOTTE SHOPPING CO	Equity Securities	22	20
LOWE S COS INC	Equity Securities	1,359	1,293
LSI INDUSTRIES INC	Equity Securities	240	232
LUKOIL PJSC	Equity Securities	946	1,099
LULULEMON ATHLETICA INC	Equity Securities	26	24
LUMINEX CORP	Equity Securities	200	234
LUNDIN MINING CORP	Equity Securities	542	633
LUNDIN PETROLEUM AB	Equity Securities	438	534
LUXOTTICA GROUP SPA	Equity Securities	696	493
LYONDELLBASELL INDU CL A	Equity Securities	1,096	1,041
M + T BANK CORP	Equity Securities	69	64
MACA LTD	Equity Securities	71	71
MACQUARIE GROUP LTD	Equity Securities	430	495
MACY S INC	Equity Securities	88	48
MAGELLAN FINANCIAL GROUP LTD	Equity Securities	240	235
MAGNIT PJSC SPON GDR REGS	Equity Securities	570	574
MAGYAR TELEKOM TELECOMMUNICATI	Equity Securities	137	138
MAHINDRA + MAHINDRA SPON GDR	Equity Securities	116	117
MAKITA CORP	Equity Securities	224	297
MALAYSIAN PACIFIC INDUSTRIES	Equity Securities	90	97
MALLINCKRODT PLC	Equity Securities	54	35
MAN GROUP PLC	Equity Securities	264	183
MANDALAY RESOURCES CORP	Equity Securities	75	65
MANDO CORP	Equity Securities	16	15
MANPOWERGROUP INC	Equity Securities	27	22
MARATHON OIL CORP	Equity Securities	77	54
MARATHON PETROLEUM CORP	Equity Securities	112	85
MARINE HARVEST ASA	Equity Securities	291	394
MARKEL CORP	Equity Securities	49	49
MARRIOTT INTERNATIONAL CL A	Equity Securities	99	92
MARSH + MCLENNAN COS	Equity Securities	788	916
MARTIN MARIETTA MATERIALS	Equity Securities	36	43
MARUI GROUP CO LTD	Equity Securities	50	47
MARVELL TECHNOLOGY GROUP LTD	Equity Securities	21	21
MASCO CORP	Equity Securities	31	45
MASIMO CORP	Equity Securities	389	558
MASTERCARD INC CLASS A	Equity Securities	1,331	1,568
MATSUMOTOKIYOSHI HOLDINGS CO L	Equity Securities	21	21
MATTEL INC	Equity Securities	34	39
MAXIM INTEGRATED PRODUCTS	Equity Securities	38	44
MCBC HOLDINGS INC	Equity Securities	77	65
MCBRIDE PLC	Equity Securities	99	102
MCCARTHY + STONE PLC	Equity Securities	38	26
MCCORMICK + CO NON VTG SHRS	Equity Securities	40	50
MCDONALD S CORP	Equity Securities	344	412
MCKESSON CORP	Equity Securities	2,245	1,951
MDC PARTNERS INC	Equity Securities	197	107
MEAD JOHNSON NUTRITION CO	Equity Securities	73	63
MEDIASET ESPANA COMUNICACION	Equity Securities	355	315
MEDIASET SPA	Equity Securities	234	153
MEDIATEK INC	Equity Securities	117	115
MEDIFAST INC	Equity Securities	166	208
MEDNAX INC	Equity Securities	27	24
MEDTRONIC PLC	Equity Securities	2,055	2,256
MEGAFON REG S GDR	Equity Securities	31	9
MELROSE INDUSTRIES PLC	Equity Securities	490	506
MERCK + CO. INC.	Equity Securities	761	837
MERIDIAN ENERGY LTD	Equity Securities	59	60
MERITZ FIRE & MARINE INSURANCE	Equity Securities	132	132
MERLIN ENTERTAINMENT	Equity Securities	435	359
METCASH LTD	Equity Securities	42	79
* METLIFE INC	Equity Securities	1,280	1,114
METLIFECARE LTD	Equity Securities	90	113
METRO PACIFIC INVESTMENTS CO	Equity Securities	39	47
METSO OYJ	Equity Securities	80	85
METTLER TOLEDO INTERNATIONAL	Equity Securities	524	735
MGM RESORTS INTERNATIONAL	Equity Securities	32	44
MICHAEL KORS HOLDINGS LTD	Equity Securities	34	37
MICHAEL PAGE INTERNATIONAL	Equity Securities	70	38
MICRO FOCUS INTERNATIONAL	Equity Securities	702	940
MICROCHIP TECHNOLOGY INC	Equity Securities	38	50
MICRON TECHNOLOGY INC	Equity Securities	1,389	1,177
MICROSOFT CORP	Equity Securities	5,150	6,878
MILLENNIUM + COPTHORNE HOTEL	Equity Securities	45	28
MINEBEA CO LTD	Equity Securities	351	224
MINERAL RESOURCES LTD	Equity Securities	239	254
MINERALS TECHNOLOGIES INC	Equity Securities	335	354
MIRACA HOLDINGS INC	Equity Securities	144	158
MIRLE AUTOMATION CORP	Equity Securities	39	61
MISUMI GROUP INC	Equity Securities	351	508
mitsubishi corp	Equity Securities	355	370

MITSUBISHI ELECTRIC CORP	Equity Securities	650	675
MITSUBISHI ESTATE CO LTD	Equity Securities	282	242
MITSUBISHI HEAVY INDUSTRIES	Equity Securities	367	273
MITSUBISHI LOGISTICS CORP	Equity Securities	159	172
MITSUBISHI UFJ FINANCIAL GRO	Equity Securities	1,458	1,236
MITSUI CHEMICALS INC	Equity Securities	202	231
MITSUI FUDOSAN CO LTD	Equity Securities	403	295
MIZUHO FINANCIAL GROUP INC	Equity Securities	469	361
MK ELECTRON CO LTD	Equity Securities	41	35
MMC NORILSK NICKEL PJSC	Equity Securities	44	36
MMC NORILSK NICKEL PJSC ADR	Equity Securities	278	314
MOBILEYE NV	Equity Securities	356	315
MODERN TIMES GROUP B SHS	Equity Securities	106	97
MOHAWK INDUSTRIES INC	Equity Securities	54	56
MOL HUNGARIAN OIL AND GAS PL	Equity Securities	202	245
MOLSON COORS BREWING CO B	Equity Securities	61	88
MONARCH CASINO & RESORT INC	Equity Securities	410	483
MONASH IVF GROUP LTD	Equity Securities	142	197
MONDELEZ INTERNATIONAL INC A	Equity Securities	1,172	1,216
MONEYSUPERMARKET.COM	Equity Securities	165	141
MONSANTO CO	Equity Securities	1,045	952
MONSTER BEVERAGE CORP	Equity Securities	70	74
MOODY S CORP	Equity Securities	76	76
MOOG INC	Equity Securities	242	238
* MORGAN STANLEY	Equity Securities	2,276	2,401
MOSAIC CO/THE	Equity Securities	406	342
MOSCOW EXCHANGE MICEX RTS PJ	Equity Securities	54	88
MOTOR OIL HELLAS CORINTH REFIN	Equity Securities	116	103
MOTOROLA SOLUTIONS INC	Equity Securities	35	46
MS+AD INSURANCE GROUP HOLDIN	Equity Securities	583	510
MSCI INC	Equity Securities	27	32
MULTIPLUS SA	Equity Securities	346	508
MURPHY OIL CORP	Equity Securities	25	18
MYLAN NV	Equity Securities	124	72
NABORS INDUSTRIES LTD	Equity Securities	627	764
NABTESCO CORP	Equity Securities	143	166
NANOMETRICS INC	Equity Securities	281	336
NANTEX INDUSTRY CO LTD	Equity Securities	198	187
NASDAQ INC	Equity Securities	25	34
NASPERS LTD N SHS	Equity Securities	367	487
NATERA INC	Equity Securities	86	89
NATIONAL BEVERAGE CORP	Equity Securities	167	134
NATIONAL EXPRESS GROUP PLC	Equity Securities	42	39
NATIONAL GRID PLC	Equity Securities	452	456
NATIONAL OILWELL VARCO INC	Equity Securities	185	140
NAVER CORP	Equity Securities	192	250
NAVIENT CORP	Equity Securities	28	22
NCC AB	Equity Securities	666	692
NCR CORPORATION	Equity Securities	179	180
NEC CORP	Equity Securities	312	276
NEDBANK GROUP LTD	Equity Securities	332	343
NELNET INC CL A	Equity Securities	154	159
NEOGENOMICS INC	Equity Securities	98	99
NEOPOST SA	Equity Securities	109	86
NESTLE SA	Equity Securities	441	485
NESTLE SA REG	Equity Securities	4,034	4,261
NETAPP INC	Equity Securities	1,493	1,519
NETCARE LTD	Equity Securities	20	23
NETEASE INC	Equity Securities	471	578
NETFLIX INC	Equity Securities	164	170
NETSUITE INC	Equity Securities	18	22
NETWORK COMMUNICATIONS	Equity Securities	-	3
NEW EUROPE PROPERTY INVESTMENT	Equity Securities	26	28
NEW GOLD INC	Equity Securities	364	355
NEW ORIENTAL EDUCATION & TECHN	Equity Securities	45	65
NEW WORLD DEVELOPMENT	Equity Securities	10	10
NEW YORK COMMUNITY BANCORP	Equity Securities	32	24
NEWCREST MINING LTD	Equity Securities	88	170
NEWELL RUBBERMAID INC	Equity Securities	72	89
NEWFIELD EXPLORATION CO	Equity Securities	32	34
NEWMONT MINING CORP	Equity Securities	55	86
NEWPARK RESOURCES INC	Equity Securities	141	137
NEWS CORP CLASS A	Equity Securities	224	231
NEXANS SA	Equity Securities	312	478
NEXTERA ENERGY INC	Equity Securities	795	859
NEXTERA ENERGY PARTNERS LP	Equity Securities	127	126
NGK INSULATORS LTD	Equity Securities	310	287
NH FOODS LTD	Equity Securities	272	289
NIDEC CORP	Equity Securities	248	393
NIELSEN HOLDINGS PLC	Equity Securities	70	80
NIEN MADE ENTERPRISE CO LTD	Equity Securities	266	373
NIHON PARKERIZING CO LTD	Equity Securities	212	257
NIKE INC CL B	Equity Securities	289	279
NINE DRAGONS PAPER HOLDINGS	Equity Securities	12	16
NINTENDO CO LTD	Equity Securities	345	368
NIPPON SUISAN KAISHA LTD	Equity Securities	61	88
NIPPON TELEGRAPH + TELEPHONE	Equity Securities	2,612	3,080
NIPPON TELEVISION HOLDINGS INC	Equity Securities	228	220
NISOURCE INC	Equity Securities	252	274
NISSAN CHEMICAL INDUSTRIES LTD	Equity Securities	15	15
NISSAN MOTOR CO LTD	Equity Securities	73	70
NITORI HOLDINGS CO LTD	Equity Securities	165	345
NITTO DENKO CORP	Equity Securities	279	276
NOBLE CORP PLC	Equity Securities	615	390
NOBLE ENERGY INC	Equity Securities	67	57
NOF CORP	Equity Securities	142	172
NOMURA HOLDINGS INC	Equity Securities	272	213
NON-STANDARD FINANCE PLC	Equity Securities	62	45

NORDEA BANK AB	Equity Securities	1,013	831
NORDSTROM INC	Equity Securities	37	26
NORFOLK SOUTHERN CORP	Equity Securities	105	116
NORTHERN TRUST CORP	Equity Securities	67	61
NORTHGATE PLC	Equity Securities	48	30
NORTHROP GRUMMAN CORP	Equity Securities	112	150
NORWEGIAN CRUISE LINE HOLDIN	Equity Securities	421	336
NOS SGPS SA	Equity Securities	247	213
NOVARTIS AG REG	Equity Securities	2,446	2,113
NOVARTIS AG SPONSORED ADR	Equity Securities	1,404	1,082
NOVATEK OAO SPONS GDR REG S	Equity Securities	664	799
NOVO NORDISK A/S B	Equity Securities	1,741	1,725
NOVOLIPETSK STEEL PJSC	Equity Securities	42	45
NRG ENERGY INC	Equity Securities	850	432
NTT DATA CORP	Equity Securities	464	527
NTT URBAN DEVELOPMENT CORP	Equity Securities	185	185
NUANCE COMMUNICATIONS INC	Equity Securities	1,170	1,059
NUCOR CORP	Equity Securities	54	59
NVIDIA CORP	Equity Securities	1,965	3,329
NXSTAGE MEDICAL INC	Equity Securities	504	513
O REILLY AUTOMOTIVE INC	Equity Securities	92	112
OASIS PETROLEUM INC	Equity Securities	169	221
OBAYASHI CORP	Equity Securities	389	493
OBIC CO LTD	Equity Securities	183	174
OCCIDENTAL PETROLEUM CORP	Equity Securities	230	219
OESTERREICHISCHE POST AG	Equity Securities	125	97
OGE ENERGY CORP	Equity Securities	23	25
OLYMPIC STEEL INC	Equity Securities	52	44
OLYMPUS CORP	Equity Securities	744	743
OMEGA PROTEIN CORP	Equity Securities	564	534
OMNICOM GROUP	Equity Securities	71	85
OMNOVA SOLUTIONS INC	Equity Securities	186	195
OMRON CORP	Equity Securities	29	28
ONEOK INC	Equity Securities	31	41
ONTEX GROUP NV	Equity Securities	279	252
ONWARD HOLDINGS CO LTD	Equity Securities	110	115
OOREDOO QSC	Equity Securities	16	20
OPTIMAL PAYMENTS PLC	Equity Securities	549	724
OPTOTECH CORP	Equity Securities	99	126
ORACLE CORP	Equity Securities	1,670	1,609
ORANGE	Equity Securities	380	400
ORBCOMM INC	Equity Securities	97	97
ORICA LTD	Equity Securities	169	139
ORIENTAL LAND CO LTD/JAPAN	Equity Securities	229	206
ORIFLAME HOLDING AG	Equity Securities	8	19
ORIX CORP	Equity Securities	891	912
ORORA LTD	Equity Securities	14	21
ORTHOFIX INTERNATIONAL NV	Equity Securities	458	475
OSG CORP	Equity Securities	14	14
OTP BANK PLC	Equity Securities	51	66
OTSUKA CORP	Equity Securities	217	222
OTSUKA HOLDINGS CO LTD	Equity Securities	167	236
OVERSEAS SHIPHOLDING GROUP INC	Equity Securities	382	356
P G + E CORP	Equity Securities	100	122
PACCAR INC	Equity Securities	88	82
PACIFIC CONTINENTAL CORP	Equity Securities	74	76
PACKAGING CORP OF AMERICA	Equity Securities	26	33
PADDY POWER BETFAIR PLC	Equity Securities	251	304
PADDY POWER PLC	Equity Securities	201	257
PADINI HOLDINGS BHD	Equity Securities	170	248
PALO ALTO NETWORKS INC	Equity Securities	67	64
PANDORA A/S	Equity Securities	691	863
PARKER HANNIFIN CORP	Equity Securities	62	67
PARK-OHIO HOLDINGS CORP	Equity Securities	101	109
PARTNERS GROUP HOLDING AG	Equity Securities	252	404
PATTERSON COS INC	Equity Securities	15	14
PAYCHEX INC	Equity Securities	62	75
PAYPAL HOLDINGS INC	Equity Securities	241	278
PCM INC	Equity Securities	144	155
PEGASUS COMPANIES INC	Equity Securities	89	31
PEGASYSTEMS INC	Equity Securities	244	254
PEGATRON CORP	Equity Securities	21	21
PENTAIR PLC	Equity Securities	48	45
PENTA-OCEAN CONS	Equity Securities	13	14
PEOPLE S UNITED FINANCIAL	Equity Securities	20	19
PEPSICO INC	Equity Securities	5,134	5,759
PERFORMANCE FOOD GROUP CO	Equity Securities	255	231
PERKINELMER INC	Equity Securities	399	443
PERRIGO CO PLC	Equity Securities	112	55
PETKIM PETROKIMYA HOLDING AS	Equity Securities	12	13
PETROFAC LTD	Equity Securities	34	30
PETROLEO BRASILEIRO SA	Equity Securities	861	1,107
PETRONAS DAGANGAN BHD	Equity Securities	14	15
PETS AT HOME GROUP PLC	Equity Securities	157	101
PEYTO EXPLORATION + DEV CORP	Equity Securities	333	381
PFIZER INC	Equity Securities	2,445	2,443
PGE SA	Equity Securities	247	218
PGG WRIGHTSON LTD	Equity Securities	12	14
PHILIP MORRIS INTERNATIONAL	Equity Securities	4,045	4,458
PHILLIPS 66	Equity Securities	151	150
PHOSAGRO PJSC	Equity Securities	14	12
PICC PROPERTY + CASUALTY H	Equity Securities	68	66
PING AN INSURANCE GROUP CO H	Equity Securities	287	272
PINNACLE WEST CAPITAL	Equity Securities	23	30
PIONEER FOODS GROUP LTD	Equity Securities	16	16
PIONEER NATURAL RESOURCES CO	Equity Securities	99	130
PLAINS GP HOLDINGS LP CLASS A	Equity Securities	9	11
PLATFORM SPECIALTY PRODUCTS CO	Equity Securities	82	80

PNC FINANCIAL SERVICES GROUP	Equity Securities	350	351
POLARIS INDUSTRIES INC	Equity Securities	43	23
POLSKI KONCERN NAFTOWY ORLEN	Equity Securities	370	342
POLYTRONICS TECHNOLOGY CORP	Equity Securities	108	115
POSCO	Equity Securities	424	415
POTASH CORP OF SASKATCHEWAN	Equity Securities	946	860
POWELL INDUSTRIES INC	Equity Securities	169	194
POWER ASSETS HOLDINGS LTD	Equity Securities	429	434
POWERLONG REAL ESTATE HOLDIN	Equity Securities	237	342
POWERTECH TECHNOLOGY INC	Equity Securities	13	16
POYA INTERNATIONAL CO LTD	Equity Securities	307	312
PPG INDUSTRIES INC	Equity Securities	1,077	1,024
PPL CORP	Equity Securities	77	90
PRAXAIR INC	Equity Securities	401	399
PREMIER INVESTMENTS LTD	Equity Securities	9	11
PRICELINE GROUP INC/THE	Equity Securities	1,097	1,317
PRICESMART INC	Equity Securities	342	352
PRINCIPAL FINANCIAL GROUP	Equity Securities	57	57
PROCTER + GAMBLE CO/THE	Equity Securities	846	959
PROGRESSIVE CORP	Equity Securities	205	230
PROMOTORA Y OPERADORA DE INF	Equity Securities	18	15
PROSIEBENSAT.1 MEDIA SE	Equity Securities	365	338
PROVIDENT FINANCIAL PLC	Equity Securities	496	415
* PRUDENTIAL FINANCIAL INC	Equity Securities	817	842
PRUDENTIAL PLC	Equity Securities	1,135	1,107
PRYSMIAN SPA	Equity Securities	489	614
PTT EXPLORATION & PRODUCTION P	Equity Securities	32	33
PTT GLOBAL CHEMICAL PCL	Equity Securities	25	25
PTT PCL/FOREIGN	Equity Securities	99	100
PUBLIC SERVICE ENTERPRISE GP	Equity Securities	372	357
PULTEGROUP INC	Equity Securities	26	26
PVH CORP	Equity Securities	1,118	1,293
PZ CUSSONS PLC	Equity Securities	148	154
QEP RESOURCES INC	Equity Securities	1,275	1,456
QIAGEN N.V.	Equity Securities	417	445
QINETIQ GROUP PLC	Equity Securities	378	325
QORVO INC	Equity Securities	49	33
QUAD GRAPHICS INC	Equity Securities	754	828
QUALCOMM INC	Equity Securities	2,104	2,305
QUALICORP SA	Equity Securities	268	260
QUANTUM CORP	Equity Securities	62	103
QUEBECOR INC CL B	Equity Securities	246	300
QUEST DIAGNOSTICS INC	Equity Securities	43	51
QUINTILES TRANSNATIONAL HOLD	Equity Securities	29	32
QUOTIENT TECHNOLOGY INC	Equity Securities	253	256
R&F PROPERTIES	Equity Securities	276	314
RAKUTEN INC	Equity Securities	208	243
RALPH LAUREN CORP	Equity Securities	26	20
RAMI LEVY CHAIN STORES HASHI	Equity Securities	115	110
RANDGOLD RESOURCES LTD	Equity Securities	302	420
RANDSTAD HOLDING NV	Equity Securities	62	42
RANGE RESOURCES CORP	Equity Securities	29	23
RATIONAL AG	Equity Securities	431	504
RAYMOND JAMES FINANCIAL INC	Equity Securities	30	29
RAYTHEON COMPANY	Equity Securities	535	599
REALOGY HOLDINGS CORP	Equity Securities	28	16
REALTEK SEMICONDUCTOR CORP	Equity Securities	14	16
RECKITT BENCKISER GROUP PLC	Equity Securities	1,623	1,696
RECORDATI SPA	Equity Securities	257	392
RECRUIT HOLDINGS CO LTD	Equity Securities	338	357
RED ELECTRICA CORP SA	Equity Securities	247	255
RED HAT INC	Equity Securities	54	57
REGENERON PHARMACEUTICALS	Equity Securities	153	121
REGIONAL MANAGEMENT CORP	Equity Securities	193	197
REGIONS FINANCIAL CORP	Equity Securities	54	50
REGIS HEALTHCARE LTD	Equity Securities	144	144
REGUS PLC	Equity Securities	348	288
REINSURANCE GROUP OF AMERICA I	Equity Securities	55	54
REJECT SHOP LTD/THE	Equity Securities	84	65
RELiance INFRASTRUCTURE GDR	Equity Securities	76	95
RELiance STEEL + ALUMINUM	Equity Securities	385	360
RELX NV	Equity Securities	552	601
RELX PLC	Equity Securities	570	644
RENAISSANCERE HOLDINGS LTD	Equity Securities	21	24
RENAULT SA	Equity Securities	507	473
REPUBLIC SERVICES INC	Equity Securities	35	45
RESMED INC	Equity Securities	28	32
RESOLUTE FOREST PRODUCTS	Equity Securities	-	-
RESONA HOLDINGS INC	Equity Securities	385	302
RESOURCES CONNECTION INC	Equity Securities	71	72
RESTAURANT BRANDS INTERNATIONA	Equity Securities	267	356
RETAILMENOT INC	Equity Securities	83	83
REYNOLDS AMERICAN INC	Equity Securities	1,179	1,333
REZIDOR HOTEL GROUP AB	Equity Securities	196	220
RICE ENERGY INC	Equity Securities	564	567
RIGHTMOVE PLC	Equity Securities	1,011	1,043
RIGHTSIDE GROUP LTD	Equity Securities	40	31
RIO TINTO LTD	Equity Securities	670	660
RIO TINTO PLC	Equity Securities	1,095	952
RITCHIE BROS AUCTIONEERS	Equity Securities	312	428
RITE AID CORP	Equity Securities	33	29
RMB HOLDINGS LTD	Equity Securities	298	314
ROBERT HALF INTL INC	Equity Securities	28	19
ROCHE HOLDING AG GENUSSSCHEIN	Equity Securities	2,666	2,295
ROCKWELL AUTOMATION INC	Equity Securities	97	96
ROCKWELL COLLINS INC	Equity Securities	46	42
ROGERS COMMUNICATIONS INC B	Equity Securities	358	428
ROGERS SUGAR INC	Equity Securities	54	69

ROLLS ROYCE HOLDINGS PLC	Equity Securities	805	656
ROPER TECHNOLOGIES INC	Equity Securities	69	73
ROSETTA STONE INC	Equity Securities	64	61
ROSNEFT OAO	Equity Securities	103	111
ROSNEFT OJSC REG S GDR	Equity Securities	626	765
ROSS STORES INC	Equity Securities	873	1,055
ROTORK PLC	Equity Securities	29	31
ROWAN COS PLC	Equity Securities	438	396
ROYAL CARIBBEAN CRUISES LTD	Equity Securities	222	209
ROYAL DUTCH SHELL PLC A SHS	Equity Securities	2,701	2,195
ROYAL DUTCH SHELL PLC B SHS	Equity Securities	238	215
RUTH S HOSPITALITY GROUP INC	Equity Securities	37	32
RYANAIR HOLDINGS PLC	Equity Securities	339	497
RYOHIN KEIKAKU CO LTD	Equity Securities	40	40
S OIL CORP	Equity Securities	52	63
S&P GLOBAL INC	Equity Securities	110	139
SABRE CORP	Equity Securities	20	19
SAIPEM SPA	Equity Securities	424	252
SALESFORCE.COM INC	Equity Securities	1,186	1,073
SAMPO OYJ A SHS	Equity Securities	1,117	1,069
SAMSUNG C&T CORP	Equity Securities	104	106
SAMSUNG ELECTR GDR	Equity Securities	2,338	2,665
SAMSUNG ELECTRONICS CO LTD	Equity Securities	2,937	3,413
SAN-A CO LTD	Equity Securities	182	209
SANDS CHINA LTD	Equity Securities	471	573
SANDVIK AB	Equity Securities	517	567
SANMINA CORP	Equity Securities	225	251
SANOFI	Equity Securities	1,335	1,014
SANTOS LTD	Equity Securities	51	29
SAP SE	Equity Securities	2,521	2,763
SAPPI LTD	Equity Securities	27	29
SASOL LTD	Equity Securities	130	91
SATS LTD	Equity Securities	159	162
SAWAI PHARMACEUTICAL CO LTD	Equity Securities	14	14
SBA COMMUNICATIONS CORP CL A	Equity Securities	58	56
SBERBANK	Equity Securities	144	159
SBERBANK PAO SPONSORED ADR	Equity Securities	380	375
SCALES CORP LTD	Equity Securities	71	71
SCANA CORP	Equity Securities	25	36
SCANDI STANDARD AB	Equity Securities	73	78
SCHIBSTED ASA B SHS	Equity Securities	337	297
SCHIBSTED ASA CL A	Equity Securities	331	306
SCHLUMBERGER LTD	Equity Securities	1,710	1,698
SCHNEIDER ELECTRIC SE	Equity Securities	841	771
SCHROEDERS PLC	Equity Securities	367	340
SCHWAB (CHARLES) CORP	Equity Securities	1,660	1,731
SCHWEITZER-MAUDUIT INTERNATIONAL	Equity Securities	583	580
SCRIPPS NETWORKS INTER CL A	Equity Securities	20	19
SCSK CORP	Equity Securities	197	205
SEAGATE TECHNOLOGY	Equity Securities	57	46
SEALED AIR CORP	Equity Securities	42	37
SEATTLE GENETICS INC	Equity Securities	165	238
SECOM CO LTD	Equity Securities	295	334
SECURITAS AB B SHS	Equity Securities	121	169
SEEK LTD	Equity Securities	256	283
SEI INVESTMENTS COMPANY	Equity Securities	25	23
SEKISUI CHEMICAL CO LTD	Equity Securities	15	14
SEKONIX CO LTD	Equity Securities	79	68
SELCUK ECZA DEPOSU TICARET V	Equity Securities	10	10
SEMPRA ENERGY	Equity Securities	100	107
SENKO GROUP HOLDINGS CO LTD	Equity Securities	10	10
SENSATA TECHNOLOGIES HOLDING	Equity Securities	32	23
SEOYON E-HWA CO LTD	Equity Securities	97	108
SERCO GROUP PLC	Equity Securities	248	240
SERVICENOW INC	Equity Securities	44	47
SEVEN + I HOLDINGS CO LTD	Equity Securities	630	676
SEVERSTAL PJSC	Equity Securities	73	73
SHANDONG WEIGAO GP MEDICAL H	Equity Securities	12	11
SHANGHAI ELECTRIC GROUP CO LTD	Equity Securities	19	16
SHANGHAI IND H	Equity Securities	15	14
SHANGHAI PEICHEM	Equity Securities	305	300
SHANGHAI PHARMACEUTICALS H	Equity Securities	304	370
SHANKS GROUP PLC	Equity Securities	170	159
SHERWIN WILLIAMS CO/THE	Equity Securities	83	83
SHIMIZU CORP	Equity Securities	517	533
SHINHAN FINANCIAL GROUP LTD	Equity Securities	388	420
SHINSEI BANK LTD	Equity Securities	309	263
SHIONOGI + CO LTD	Equity Securities	616	631
SHIRE PLC	Equity Securities	1,762	1,675
SHISEIDO CO LTD	Equity Securities	164	176
SHO-BOND HOLDINGS CO LTD	Equity Securities	10	9
SHOPRITE HOLDINGS LTD	Equity Securities	54	68
SHOWA SANGYO CO LTD	Equity Securities	123	156
SIAM CEMENT PCL/THE	Equity Securities	46	51
SIBANYE GOLD LTD	Equity Securities	21	27
SIEMENS AG	Equity Securities	960	953
SIGMA PHARMACEUTICALS LTD	Equity Securities	400	592
SIGNATURE BANK	Equity Securities	31	23
SIGNET JEWELERS LTD	Equity Securities	38	22
SIGURD MICROELECTRONICS CORP	Equity Securities	112	109
SIHUAN PHARM	Equity Securities	270	255
SIKA AG BR	Equity Securities	173	244
SILVER WHEATON CORP	Equity Securities	298	278
SINCLAIR IS PHARMA PLC	Equity Securities	168	98
SINO LAND CO	Equity Securities	198	212
SINOPHARM GROUP CO H	Equity Securities	58	65
SIRIUS XM HOLDINGS INC	Equity Securities	36	40
SISTEMA JSFC REG S SPONS GDR	Equity Securities	60	58

SITC INTERNATIONAL HOLDINGS CO	Equity Securities	141	155
SK HOLDINGS CO LTD	Equity Securities	278	271
SK INNOVATION CO LTD	Equity Securities	327	409
SK TELECOM CO LTD	Equity Securities	168	181
SKF AB	Equity Securities	374	402
SKY PLC	Equity Securities	131	91
SKYWEST INC	Equity Securities	206	290
SKYWORKS SOLUTIONS INC	Equity Securities	74	53
SKYWORTH DIGITAL HLDGS LTD	Equity Securities	141	125
SMARTONE TELECOMMUNICATIONS	Equity Securities	39	36
SMILES SA	Equity Securities	307	309
SMITH (A.O.) CORP	Equity Securities	24	29
SMITH + NEPHEW PLC	Equity Securities	58	55
SMITH + WESSON HOLDING CORP	Equity Securities	1,153	1,127
SNAP ON INC	Equity Securities	32	30
SOCIETE GENERALE SA	Equity Securities	878	649
SOFTBANK GROUP CORP	Equity Securities	995	1,140
SOFT-WORLD INTERNATIONAL CORP	Equity Securities	184	169
SOMPO JAPAN NIPPONKOA HOLDIN	Equity Securities	226	179
SONOVA HOLDING AG REG	Equity Securities	169	177
SONY CORP	Equity Securities	618	839
SONY CORP SPONSORED ADR	Equity Securities	1,202	1,431
SONY FINANCIAL HOLDINGS INC	Equity Securities	223	191
SOUTHERN CO/THE	Equity Securities	955	996
SOUTHWEST AIRLINES CO	Equity Securities	3,304	2,955
SOUTHWESTERN ENERGY CO	Equity Securities	185	140
SPAR GROUP LIMITED/THE	Equity Securities	27	27
SPARK ENERGY INC	Equity Securities	182	184
SPARK NEW ZEALAND LTD	Equity Securities	100	139
SPCG PCL	Equity Securities	46	45
SPECTRA ENERGY CORP	Equity Securities	86	115
SPECTRIS PLC	Equity Securities	204	157
SPIRIT AEROSYSTEMS HOLD CL A	Equity Securities	1,107	1,091
SPLUNK INC	Equity Securities	35	29
SPOTLESS GROUP HOLDINGS LTD	Equity Securities	47	49
SPRINT CORP	Equity Securities	53	93
SPROUTS FARMERS MARKET INC	Equity Securities	803	662
SPX CORP	Equity Securities	200	224
SQUARE ENIX HOLDINGS CO LTD	Equity Securities	242	353
SSP GROUP PLC	Equity Securities	287	264
ST JAMES S PLACE PLC	Equity Securities	873	898
ST JUDE MEDICAL INC	Equity Securities	81	88
STABILUS SA	Equity Securities	129	148
STAGECOACH GROUP PLC	Equity Securities	267	123
STANDARD BANK GROUP LTD	Equity Securities	380	436
STANDARD CHARTERED PLC	Equity Securities	215	127
STANDARD MOTOR PRODUCTS INC	Equity Securities	215	229
STANFIELD CARRERA CLO	Equity Securities	1,736	-
STANLEY BLACK + DECKER INC	Equity Securities	65	74
STANTEC INC	Equity Securities	480	434
STAPLES INC	Equity Securities	37	21
STARBUCKS CORP	Equity Securities	313	314
STATE BANK OF INDI GDR REG S	Equity Securities	328	333
STATE NATIONAL COS INC	Equity Securities	57	59
* STATE STREET CORP	Equity Securities	564	550
STATOIL ASA	Equity Securities	721	602
STEEL DYNAMICS INC	Equity Securities	1,510	1,533
STEINHOFF INTERNATIONAL HOLDIN	Equity Securities	182	186
STELLA INTERNATIONAL	Equity Securities	29	21
STEPAN CO	Equity Securities	381	488
STERICYCLE INC	Equity Securities	40	24
STONERIDGE INC	Equity Securities	96	101
STRIDE PROPERTY GROUP	Equity Securities	65	76
STRYKER CORP	Equity Securities	136	163
SUEZ ENVIRONNEMENT CO	Equity Securities	254	225
SUMITOMO CHEMICAL CO LTD	Equity Securities	306	255
SUMITOMO DAINIPPON PHARMA CO	Equity Securities	243	413
SUMITOMO ELECTRIC INDUSTRIES	Equity Securities	137	124
SUMITOMO HEAVY INDUSTRIES	Equity Securities	183	185
SUMITOMO MITSUI FINANCIAL GR	Equity Securities	1,431	1,058
SUMITOMO MITSUI TRUST HOLDIN	Equity Securities	204	197
SUMMERSET GROUP HOLDINGS LTD	Equity Securities	186	244
SUN ART RETAIL GROUP LTD	Equity Securities	17	17
SUN LIFE FINANCIAL INC	Equity Securities	514	503
SUNCOKE ENERGY INC	Equity Securities	127	138
SUNCOR ENERGY INC	Equity Securities	700	707
SUNNY OPTICAL	Equity Securities	21	35
SUNSHINE	Equity Securities	34	31
SUNTORY BEVERAGE & FOOD LTD	Equity Securities	9	9
SUNTRUST BANKS INC	Equity Securities	87	88
SUPERGROUP PLC	Equity Securities	186	160
SUPERIOR ENERGY SERVICES INC	Equity Securities	796	800
SUPERVALU INC W/D	Equity Securities	162	176
SURGUTNEFTGAS PREFERENCE	Equity Securities	31	20
SURUGA BANK LTD	Equity Securities	757	937
SUZANO PAPEL E CELULOSE SA	Equity Securities	19	14
SUZUKI MOTOR CORP	Equity Securities	947	1,108
SVENSKA CELLULOSE AB SCA B	Equity Securities	367	409
SVENSKA HANDELSBANKEN A SHS	Equity Securities	500	462
SWEDBANK AB A SHARES	Equity Securities	459	443
SWEDISH MATCH AB	Equity Securities	84	106
SYKES ENTERPRISES INC	Equity Securities	113	124
SYMANTEC CORP	Equity Securities	712	1,019
SYMRISE AG	Equity Securities	534	625
SYNCHRONY FINANCIAL W/I	Equity Securities	87	91
SYNGENTA AG REG	Equity Securities	134	151
SYNOPSIS INC	Equity Securities	959	1,116
SYSCO CORP	Equity Securities	76	103

SYSMEX CORP	Equity Securities	398	448
T MOBILE US INC	Equity Securities	192	205
T ROWE PRICE GROUP INC	Equity Securities	1,045	926
TA ANN HOLDINGS BHD	Equity Securities	12	11
TAHOE RESOURCES INC	Equity Securities	231	224
TAINAN ENTERPRISES CO LTD	Equity Securities	215	169
TAIWAN FU HSING INDUSTRIAL CO	Equity Securities	128	129
TAIWAN MOBILE CO LTD	Equity Securities	60	61
TAIWAN SAKURA CORP	Equity Securities	102	134
TAIWAN SEMICONDUCTOR MANUFAC	Equity Securities	1,295	1,718
TAIWAN SEMICONDUCTOR SP ADR	Equity Securities	2,189	2,935
TAIYEN BIOTECH CO LTD	Equity Securities	81	83
TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	599	586
TARGET CORP	Equity Securities	190	158
TATA MOTORS LTD SPON ADR	Equity Securities	630	807
TATA STEEL LTD GDR REG S	Equity Securities	156	168
TATNEFT CLS	Equity Securities	82	72
TAYLOR WIMPEY PLC	Equity Securities	396	438
TD AMERITRADE HOLDING CORP	Equity Securities	38	35
TDK CORP	Equity Securities	42	40
TE CONNECTIVITY LTD	Equity Securities	97	97
TECHNICOLOR SA	Equity Securities	163	149
TECHNIP SA	Equity Securities	43	46
TECHNOGYM SPA	Equity Securities	9	12
TECHTRONIC INDUSTRIES CO LTD	Equity Securities	446	541
TECK RESOURCES LTD	Equity Securities	464	734
TECNICAS REUNIDAS SA	Equity Securities	195	235
TEGNA INC	Equity Securities	25	17
TELECOM ITALIA SPA	Equity Securities	581	393
TELEFONICA DEUTSCHLAND HOLDI	Equity Securities	399	285
TELEKOMUNIKASI INDONESIA PER	Equity Securities	145	170
TELENOR ASA	Equity Securities	415	435
TELEPERFORMANCE	Equity Securities	372	427
TELEVISION BROADCASTS LTD	Equity Securities	143	93
TELKOM SA SOC LTD	Equity Securities	339	283
TELSTRA CORP LTD	Equity Securities	453	382
TEMP HOLDINGS CO LTD	Equity Securities	10	10
TENAGA NASIONAL BHD	Equity Securities	118	120
TENARIS SA	Equity Securities	299	356
TENCENT HOLDINGS LTD	Equity Securities	1,509	2,197
TENNECO INC	Equity Securities	530	552
TERADYNE INC	Equity Securities	94	105
TERRAVIA HOLDINGS INC	Equity Securities	71	63
TESCO PLC	Equity Securities	171	122
TESLA MOTORS INC	Equity Securities	319	298
TESORO CORP	Equity Securities	43	40
TEVA PHARMACEUTICAL SP ADR	Equity Securities	851	721
TEXAS INSTRUMENTS INC	Equity Securities	2,715	3,254
TEXTRON INC	Equity Securities	49	44
THAI OIL PCL	Equity Securities	102	107
THAI VEGETABLE OIL PCL FOR	Equity Securities	73	70
THALES SA	Equity Securities	102	151
THERMO FISHER SCIENTIFIC INC	Equity Securities	980	1,145
THOMAS COOK GROUP PLC	Equity Securities	314	179
THOR INDUSTRIES INC	Equity Securities	601	686
TIANNENG POWER	Equity Securities	8	10
TIFFANY + CO	Equity Securities	47	36
TIGER BRANDS LTD	Equity Securities	44	45
TILLY S INC CLASS A SHRS	Equity Securities	57	84
TIM PARTICIPACOES SA	Equity Securities	19	21
TIME WARNER INC	Equity Securities	448	422
TIVITY HEALTH INC	Equity Securities	54	58
TJX COMPANIES INC	Equity Securities	495	538
TOHOKU ELECTRIC POWER CO INC	Equity Securities	308	299
TOKIO MARINE HOLDINGS INC	Equity Securities	947	1,015
TOKYO ELECTRON LTD	Equity Securities	440	499
TOKYO GAS CO LTD	Equity Securities	28	27
TOLL BROTHERS INC	Equity Securities	23	18
TONG YANG INDUSTRY CO LTD	Equity Securities	174	375
TONGYANG LIFE INSURANCE CO LTD	Equity Securities	246	240
TOP GLOVE CORP BHD	Equity Securities	8	10
TOPBUILD CORP	Equity Securities	309	276
TOPDANMARK A/S	Equity Securities	63	65
TORCHMARK CORP	Equity Securities	30	32
TORONTO DOMINION BANK	Equity Securities	1,045	1,108
TOTAL SA	Equity Securities	1,633	1,453
TOTAL SYSTEM SERVICES INC	Equity Securities	263	231
TOTO LTD	Equity Securities	135	150
TOYO SEIKAN GROUP HOLDINGS L	Equity Securities	268	296
TOYO SUISAN KAISHA LTD	Equity Securities	178	207
TOYOTA INDUSTRIES CORP	Equity Securities	85	69
TOYOTA MOTOR CORP	Equity Securities	723	622
TRACTOR SUPPLY COMPANY	Equity Securities	45	34
TRAKYA CAM SANAYII AS	Equity Securities	125	126
TRANSDIGM GROUP INC	Equity Securities	45	58
TRANSOCEAN LTD	Equity Securities	256	181
TRAVELERS COS INC/THE	Equity Securities	119	137
TREEHOUSE FOODS INC	Equity Securities	165	141
TREND MICRO INC	Equity Securities	399	371
TRIBUNE MEDIA CO A	Equity Securities	573	369
TRIMBLE NAVIGATION LTD	Equity Securities	761	843
TRINSEO SA	Equity Securities	65	68
TRIPADVISOR INC	Equity Securities	42	32
TRIPOD TECHNOLOGY CORP	Equity Securities	253	320
TRITON INTERNATIONAL LTD/BERMU	Equity Securities	316	271
TRUSTCO BANK CORP NY	Equity Securities	120	119
TSURUHA HOLDINGS INC	Equity Securities	249	368
TTM TECHNOLOGIES INC	Equity Securities	71	95

TUI AG DI	Equity Securities	411	368
TUNG HO STEEL ENTERPRISE CORP	Equity Securities	261	257
TUPPERWARE BRANDS CORP	Equity Securities	322	320
TUPRAS TURKIYE PETROL RAFINE	Equity Securities	33	24
TUPY SA	Equity Securities	114	108
TURKCELL ILETISIM HIZMET AS	Equity Securities	30	29
TURKIYE IS BANKASI	Equity Securities	26	24
TURVO INTERNATIONAL CO LTD	Equity Securities	78	78
TWENTY FIRST CENTURY FOX B	Equity Securities	55	42
TWENTY FIRST CENTURY FOX A	Equity Securities	144	106
TWITTER INC	Equity Securities	74	51
TYC BROTHER INDUSTRIAL CO LTD	Equity Securities	79	121
TYSON FOODS INC CL A	Equity Securities	1,460	1,867
TZXP	Equity Securities	32	24
UBS GROUP AG REG	Equity Securities	407	278
UCHIDA YOKO CO LTD	Equity Securities	60	66
UDG HEALTHCARE PLC	Equity Securities	504	527
UGI CORP	Equity Securities	29	31
ULTA SALON COSMETICS + FRAGR	Equity Securities	37	56
UMICORE SA	Equity Securities	730	979
UNDER ARMOUR INC	Equity Securities	28	24
UNDER ARMOUR INC CLASS A	Equity Securities	31	27
UNICREDIT SPA	Equity Securities	460	163
UNILEVER N V NY SHARES	Equity Securities	1,024	1,032
UNILEVER NV CVA	Equity Securities	2,372	2,570
UNILEVER PLC	Equity Securities	1,690	1,801
UNION PACIFIC CORP	Equity Securities	1,683	1,719
UNIPER SE	Equity Securities	36	38
UNI-PRESIDENT ENTERPRISES CORP	Equity Securities	90	98
UNISEM M BHD	Equity Securities	122	137
UNITE GROUP PLC	Equity Securities	274	249
UNITED CONTINENTAL HOLDINGS	Equity Securities	1,189	918
UNITED FIRE GROUP INC	Equity Securities	189	216
UNITED INDUSTRIAL CORP LTD	Equity Securities	11	9
UNITED OVERSEAS BANK LTD	Equity Securities	812	739
UNITED PARCEL SERVICE CL B	Equity Securities	594	656
UNITED RENTALS INC	Equity Securities	838	825
UNITED STATES STEEL CORP	Equity Securities	361	349
UNITED TECHNOLOGIES CORP	Equity Securities	353	327
UNITED THERAPEUTICS CORP	Equity Securities	35	24
UNITEDHEALTH GROUP INC	Equity Securities	3,278	3,435
UNIVERSAL AMERICAN CORP	Equity Securities	106	105
UNIVERSAL DISPLAY CORP	Equity Securities	169	200
UNIVERSAL ELECTRONICS INC	Equity Securities	297	290
UNIVERSAL HEALTH SERVICES B	Equity Securities	752	727
UNUM GROUP	Equity Securities	36	35
UOA DEVELOPMENT BHD	Equity Securities	87	82
URBAN OUTFITTERS INC	Equity Securities	1,032	1,008
US BANCORP	Equity Securities	463	461
USS CO LTD	Equity Securities	217	230
VALEO SA	Equity Securities	197	228
VALERO ENERGY CORP	Equity Securities	1,261	1,138
VALIDUS HOLDINGS LTD	Equity Securities	1,069	1,201
VALLOUREC SA	Equity Securities	58	28
VALMET OYJ	Equity Securities	486	510
VALSPAR CORP/THE	Equity Securities	32	31
VANTIV INC CL A	Equity Securities	23	34
VARIAN MEDICAL SYSTEMS INC	Equity Securities	34	40
VARITRONIX INTERNATIONAL LTD	Equity Securities	52	27
VARONIS SYSTEMS INC	Equity Securities	78	92
VCA INC	Equity Securities	907	938
VECTRUS INC	Equity Securities	52	24
VEDANTA LTD ADR	Equity Securities	354	387
VERISIGN INC	Equity Securities	25	31
VERISK ANALYTICS INC	Equity Securities	44	49
VERITIV CORP	Equity Securities	214	246
VERIZON COMMUNICATIONS INC	Equity Securities	3,370	3,503
VERTEX PHARMACEUTICALS INC	Equity Securities	123	87
VESTAS WIND SYSTEMS A/S	Equity Securities	1,148	1,599
VF CORP	Equity Securities	92	73
VIA VAREJO SA	Equity Securities	75	72
VIACOM INC CLASS B	Equity Securities	84	50
VICAT	Equity Securities	67	63
VINCI SA	Equity Securities	523	559
VIRBAC SA	Equity Securities	18	16
VISA INC CLASS A SHARES	Equity Securities	1,215	1,485
VISCOFAN SA	Equity Securities	254	222
VISTEON CORP	Equity Securities	257	259
VIVENDI	Equity Securities	615	515
VMWARE INC CLASS A	Equity Securities	318	279
VODAFONE GROUP PLC	Equity Securities	1,450	959
VOLKSWAGEN AG PREF	Equity Securities	834	645
VOYA FINANCIAL INC	Equity Securities	1,931	1,579
VS INDUSTRY BHD	Equity Securities	133	136
VTECH HOLDINGS LTD	Equity Securities	141	145
VULCAN MATERIALS CO	Equity Securities	43	57
WABASH NATIONAL CORP	Equity Securities	430	515
WABCO HOLDINGS INC	Equity Securities	25	23
WABTEC CORP	Equity Securities	38	33
WAL MART STORES INC	Equity Securities	2,141	2,250
WALGREENS BOOTS ALLIANCE INC	Equity Securities	409	395
WALMART DE MEXICO SAB DE CV	Equity Securities	355	331
WALSIN LIHWA CORP	Equity Securities	123	142
WALT DISNEY CO/THE	Equity Securities	1,205	1,002
WARTSILA OYJ ABP	Equity Securities	110	106
WASTE CONNECTIONS INC	Equity Securities	50	56
WASTE MANAGEMENT INC	Equity Securities	86	115
WATERS CORP	Equity Securities	138	175

WATTS WATER TECHNOLOGIES INC	Equity Securities	214	213
WEATHERFORD INTERNATIONAL PL	Equity Securities	35	16
WEB.COM GROUP INC	Equity Securities	320	237
WEBJET LTD	Equity Securities	91	179
WEC ENERGY GROUP INC	Equity Securities	54	72
WEICHAI POWER CO LTD	Equity Securities	13	13
WEIQIAO TEXTILE CO LTD H	Equity Securities	21	32
WELBILT INC	Equity Securities	193	180
WELCIA HOLDINGS CO LTD	Equity Securities	275	377
WELL SHIN TECHNOLOGY CO LTD	Equity Securities	238	225
WELLCARE HEALTH PLANS INC	Equity Securities	615	632
WELLS FARGO + CO	Equity Securities	1,925	1,513
WEST JAPAN RAILWAY CO	Equity Securities	681	659
WESTAR ENERGY INC	Equity Securities	31	32
WESTERN DIGITAL CORP	Equity Securities	147	175
WESTERN FOREST PRODUCTS INC	Equity Securities	153	142
WESTERN UNION CO	Equity Securities	41	42
WESTROCK CO	Equity Securities	56	48
WH SMITH PLC	Equity Securities	290	250
WHIRLPOOL CORP	Equity Securities	52	49
WHITECAP RESOURCES INC	Equity Securities	336	375
WHITEWAVE FOODS CO	Equity Securities	34	38
WHOLE FOODS MARKET INC	Equity Securities	55	40
WIENERBERGER AG	Equity Securities	134	139
WILLIAM DEMANT HOLDING A/S	Equity Securities	236	313
WILLIAMS COS INC	Equity Securities	156	83
WILLIAMS-SONOMA INC	Equity Securities	680	679
WILLIS TOWERS WATSON PLC	Equity Securities	65	70
WILSON BAYLY HOLMES-OVCON LTD	Equity Securities	44	49
WINNEBAGO INDUSTRIES INC	Equity Securities	115	119
WIPRO LTD ADR	Equity Securities	387	298
WIRECARD AG	Equity Securities	385	425
WOLSELEY PLC	Equity Securities	947	1,000
WOLTERS KLUWER	Equity Securities	712	783
WOODSIDE PETROLEUM LTD	Equity Securities	441	439
WOORI BANK	Equity Securities	198	225
WORKDAY INC CLASS A	Equity Securities	39	46
WORLD ACCEPTANCE CORP	Equity Securities	329	260
WORTHINGTON INDUSTRIES INC	Equity Securities	285	372
WPG HOLDINGS LTD	Equity Securities	17	19
WPP PLC	Equity Securities	305	315
WR BERKLEY CORP	Equity Securities	22	23
WR GRACE & CO	Equity Securities	19	20
WSFS FINANCIAL CORP	Equity Securities	269	259
WUS PRINTED CIRCUIT CO LTD	Equity Securities	65	51
WW GRAINGER INC	Equity Securities	59	56
WYNDHAM WORLDWIDE CORP	Equity Securities	755	612
WYNN RESORTS LTD	Equity Securities	222	214
XACTLY CORP	Equity Securities	56	62
XCEL ENERGY INC	Equity Securities	65	82
XCERRA CORP	Equity Securities	172	175
XEROX CORP	Equity Securities	43	41
XILINX INC	Equity Securities	45	54
XINYI SOLAR HOLDINGS LTD	Equity Securities	313	274
XL GROUP LTD	Equity Securities	46	40
XO GROUP INC	Equity Securities	191	232
XPO LOGISTICS INC	Equity Securities	249	251
XYLEM INC	Equity Securities	26	37
YAGEO CORP	Equity Securities	94	93
YAHOO INC	Equity Securities	519	517
YAHOO JAPAN CORP	Equity Securities	98	89
YAMADA DENKI CO LTD	Equity Securities	142	160
YAMATO HOLDINGS CO LTD	Equity Securities	266	317
YARA INTERNATIONAL ASA	Equity Securities	468	323
YELLOW PAGES LTD/CANADA	Equity Securities	185	193
YUANTA FUTURES CO LTD	Equity Securities	38	36
YUM BRANDS INC	Equity Securities	146	146
YUZHOU PROPERTIES CO LTD	Equity Securities	149	206
ZHEJIANG EXPRESSWAY CO H	Equity Securities	20	15
ZILLOW GROUP INC C	Equity Securities	12	14
ZIMMER BIOMET HOLDINGS INC	Equity Securities	170	195
ZIX CORP	Equity Securities	220	172
ZODIAC AEROSPACE	Equity Securities	214	246
ZOETIS INC	Equity Securities	87	94
ZPG PLC	Equity Securities	186	180
ZUMTOBEL GROUP AG	Equity Securities	326	258
ZURICH INSURANCE GROUP AG	Equity Securities	713	663
Total equity securities		692,925	716,612

Debt securities

21ST CENTURY FOX AMERICA	Debt Securities	12,527	12,820
3M COMPANY	Debt Securities	2,681	2,790
ABB FINANCE USA INC	Debt Securities	315	343
ABBOTT LABORATORIES	Debt Securities	870	832
ABBVIE INC	Debt Securities	17,533	18,098
ACE CAPITAL TRUST II	Debt Securities	1,965	1,955
ACE INA HOLDINGS	Debt Securities	228	262
ACTAVIS FUNDING SCS	Debt Securities	13,749	14,688
ACTAVIS INC	Debt Securities	573	597
ADT CORP	Debt Securities	1,654	1,786
AERCAP IRELAND CAP/GLOBA	Debt Securities	210	210
* AETNA INC	Debt Securities	18,522	19,804
AFLAC INC	Debt Securities	1,389	1,492
AGL CAPITAL CORP	Debt Securities	1,677	1,804
AGRIUM INC	Debt Securities	739	737
AID ISRAEL	Debt Securities	2,014	2,073
AIR CANADA 2013 1A PTT	Debt Securities	271	279
AIR CANADA 2015 1A PTT	Debt Securities	322	333

AIR LEASE CORP	Debt Securities	1,226	1,227
AIR LIQUIDE FINANCE	Debt Securities	1,631	1,665
ALABAMA POWER CO	Debt Securities	8,957	9,194
ALAMEDA CNTY CA JT PWRS AUTH L	Debt Securities	1,296	1,466
ALIBABA GROUP HOLDING	Debt Securities	1,298	1,352
ALLSTATE CORP	Debt Securities	2,076	2,135
ALLTEL CORP	Debt Securities	838	784
ALLY FINANCIAL INC	Debt Securities	604	618
ALTRIA GROUP INC	Debt Securities	10,244	10,617
AMAZON.COM INC	Debt Securities	1,247	1,304
AMER AIRLINE 16-2 AA PTT	Debt Securities	2,125	2,178
AMER AIRLN 13 1 A PASS T	Debt Securities	701	723
AMER AIRLN 15 1 A PTT	Debt Securities	2,338	2,446
AMEREN ILLINOIS CO	Debt Securities	895	1,055
AMERICA MOVIL SAB DE CV	Debt Securities	5,571	5,485
AMERICAN EXPRESS CO	Debt Securities	3,478	3,656
AMERICAN INTL GROUP	Debt Securities	13,695	14,024
AMERICAN PRESIDENTS CO L	Debt Securities	152	229
AMERICAN TOWER CORP	Debt Securities	5,616	5,825
AMERICAN TRANSMISSION SY	Debt Securities	732	790
AMERICAN WATER CAPITAL C	Debt Securities	1,210	1,404
AMGEN INC	Debt Securities	12,258	12,434
ANADARKO PETROLEUM CORP	Debt Securities	9,840	9,846
ANHEUSER BUSCH COS LLC	Debt Securities	5,279	5,627
ANHEUSER BUSCH INBEV FIN	Debt Securities	1,789	2,033
ANHEUSER BUSCH INBEV WOR	Debt Securities	6,772	6,835
ANHEUSER-BUSCH INBEV FIN	Debt Securities	20,193	22,731
ANTHEM INC	Debt Securities	7,739	8,122
AON CORP	Debt Securities	738	757
AON PLC	Debt Securities	3,090	3,173
APACHE CORP	Debt Securities	3,763	3,614
APPLE INC	Debt Securities	24,140	26,082
ARCHER-DANIELS-MIDLAND C	Debt Securities	1,471	1,479
ARIZONA PUBLIC SERVICE	Debt Securities	3,658	3,891
ASCENSION HEALTH	Debt Securities	3,789	4,312
ASHLAND INC	Debt Securities	149	164
ASTRAZENECA PLC	Debt Securities	8,712	9,341
AT&T INC	Debt Securities	6,266	6,304
AT+T CORP	Debt Securities	1,131	1,175
AT+T INC	Debt Securities	15,109	15,205
AT+T MOBILITY LLC	Debt Securities	1,110	1,136
ATMOS ENERGY CORP	Debt Securities	1,098	1,197
AXIS SPECIALTY FINAN PLC	Debt Securities	345	345
BAE SYSTEMS HOLDINGS INC	Debt Securities	1,119	1,111
BALTIMORE GAS & ELECTRIC	Debt Securities	345	345
BANK OF AMERICA CORP	Debt Securities	25,327	28,033
BANK OF AMERICA NA	Debt Securities	973	1,047
BARCLAYS PLC	Debt Securities	6,282	6,299
BARRICK NA FINANCE LLC	Debt Securities	2,181	2,346
BAXALTA INC	Debt Securities	1,073	1,088
BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	366	400
BAYLOR SCOTT + WHITE HOL	Debt Securities	1,705	1,975
BBVA BANCOMER SA TEXAS	Debt Securities	2,048	1,964
BECTON DICKINSON	Debt Securities	278	284
BED BATH + BEYOND INC	Debt Securities	1,092	1,199
BERKSHIRE HATHAWAY ENERG	Debt Securities	3,762	4,062
BERKSHIRE HATHAWAY FIN	Debt Securities	5,970	6,548
BERKSHIRE HATHAWAY INC	Debt Securities	662	763
BHP BILLITON FIN USA LTD	Debt Securities	4,556	5,200
BIOGEN INC	Debt Securities	407	471
BLACKSTONE HOLDINGS FINA	Debt Securities	1,191	1,216
BMW US CAPITAL LLC	Debt Securities	470	480
BOEING CO	Debt Securities	7,804	8,142
BORGWARNER INC	Debt Securities	1,071	1,104
BOSTON GAS COMPANY	Debt Securities	1,607	1,772
BP CAPITAL MARKETS PLC	Debt Securities	1,498	1,533
BRISTOL MYERS SQUIBB CO	Debt Securities	1,782	2,121
BURLINGTN NORTH SANTA FE	Debt Securities	12,271	13,511
CALIFORNIA INSTITUTE OF	Debt Securities	950	1,126
CALIFORNIA RESOURCES CRP	Debt Securities	280	149
CALIFORNIA ST	Debt Securities	4,120	4,337
CAMPBELL SOUP CO	Debt Securities	669	656
CANADIAN NATL RAILWAY	Debt Securities	3,413	3,722
CANADIAN NATL RESOURCES	Debt Securities	2,278	2,377
CANADIAN PACIFIC RR CO	Debt Securities	2,986	2,937
CAPITAL ONE BANK USA NA	Debt Securities	369	385
CAPITAL ONE FINANCIAL CO	Debt Securities	1,838	1,852
CARDINAL HEALTH INC	Debt Securities	590	677
CARGILL INC	Debt Securities	1,539	1,679
CARLYLE HOLDINGS II FIN	Debt Securities	2,117	2,279
CATERPILLAR INC	Debt Securities	5,278	5,601
CATHOLIC HEALTH INITIATI	Debt Securities	3,358	3,421
CBS CORP	Debt Securities	4,013	3,986
CELGENE CORP	Debt Securities	3,982	3,997
CENTERPOINT ENER HOUSTON	Debt Securities	2,721	3,170
CENTERPOINT ENERGY RESOU	Debt Securities	640	580
CF INDUSTRIES INC	Debt Securities	2,612	2,631
CHARTER COMM OPT LLC/CAP	Debt Securities	24,321	24,557
CHENIERE CORP CHRISTI HD	Debt Securities	709	756
CHICAGO IL TRANSIT AUTH SALES	Debt Securities	415	479
CHILDREN S HOSPITAL MEDI	Debt Securities	765	865
CHUBB CORP	Debt Securities	4,854	5,271
CHUBB INA HOLDINGS INC	Debt Securities	3,829	4,404
CINCINNATI FINL CORP	Debt Securities	508	506
CISCO SYSTEMS INC	Debt Securities	5,801	6,227
* CITIGROUP INC	Debt Securities	18,594	18,956
CITY OF HOPE/THE	Debt Securities	667	860
CLEVELAND CLINIC FOUND	Debt Securities	620	691

CME GROUP INC	Debt Securities	1,459	1,792
CMS ENERGY CORP	Debt Securities	1,119	1,188
CNOOC CURTIS FUNDING NO.	Debt Securities	900	998
CNOOC FINANCE 2012 LTD	Debt Securities	1,028	1,075
COBB MARIETTA COLISEUM EXHIB	Debt Securities	835	893
COCA COLA FEMSA SAB CV	Debt Securities	1,076	1,216
CODELCO INC	Debt Securities	196	226
COMCAST CORP	Debt Securities	26,309	28,656
COMMONWEALTH EDISON CO	Debt Securities	7,791	8,672
CONNECTICUT LIGHT + PWR	Debt Securities	1,765	1,994
CONOCOPHILLIPS	Debt Securities	2,841	2,729
CONOCOPHILLIPS CANADA	Debt Securities	510	477
CONOCOPHILLIPS COMPANY	Debt Securities	5,761	6,695
CONSOLIDATED EDISON CO O	Debt Securities	18,437	19,408
CONSUMERS ENERGY CO	Debt Securities	874	964
CONTL AIRLINES 2012 2 A	Debt Securities	1,843	1,866
COOPERATIEVE RABOBANK UA	Debt Securities	1,331	1,337
CORNING INC	Debt Securities	1,152	1,143
COX COMMUNICATIONS INC	Debt Securities	5,104	4,911
CRED SUIS GP FUN LTD	Debt Securities	4,652	4,690
* CREDIT SUISSE	Debt Securities	962	921
* CREDIT SUISSE NEW YORK	Debt Securities	547	574
* CREDIT SUISSE USA INC	Debt Securities	734	683
CROWN CASTLE INTL CORP	Debt Securities	1,019	1,132
CROWN CASTLE TOWERS LLC	Debt Securities	5,354	5,691
CUMMINS INC	Debt Securities	344	356
CVS HEALTH CORP	Debt Securities	10,581	11,220
CVS PASS THROUGH TRUST	Debt Securities	718	700
DAIMLER FINANCE NA LLC	Debt Securities	1,996	2,106
DEERE + COMPANY	Debt Securities	520	541
DELMARVA PWR + LIGHT CO	Debt Securities	345	369
DENVER CO PUBLIC SCHS COPS	Debt Securities	151	166
DEUTSCHE TELEKOM INT FIN	Debt Securities	2,722	2,681
DEVON ENERGY CORPORATION	Debt Securities	1,851	2,092
DEVON FINANCING CORP LLC	Debt Securities	2,748	2,843
DIAGEO CAPITAL PLC	Debt Securities	590	660
DIAGEO INVESTMENT CORP	Debt Securities	1,572	1,633
DIAMOND 1 FIN/DIAMOND 2	Debt Securities	6,093	6,664
DIGITAL REALTY TRUST LP	Debt Securities	700	760
DIGNITY HEALTH	Debt Securities	1,146	1,294
DISCOVERY COMMUNICATIONS	Debt Securities	1,806	1,903
DOMINION GAS HLDGS LLC	Debt Securities	2,425	2,582
DOMINION RESOURCES INC	Debt Securities	2,475	2,363
DORIC NIMROD 2013 1 CL A	Debt Securities	416	408
DOW CHEMICAL CO/THE	Debt Securities	814	804
DP WORLD LTD	Debt Securities	1,368	1,388
DR PEPPER SNAPPLE GROUP	Debt Securities	2,083	2,146
DTE ELECTRIC CO	Debt Securities	5,627	6,457
DUKE ENERGY CAROLINAS	Debt Securities	6,455	6,864
DUKE ENERGY CORP	Debt Securities	1,806	1,778
DUKE ENERGY FL PROJ FIN	Debt Securities	4,540	4,595
DUKE ENERGY FLORIDA LLC	Debt Securities	1,266	1,356
DUKE ENERGY INDIANA INC	Debt Securities	2,899	3,293
DUKE ENERGY PROGRESS INC	Debt Securities	10,566	11,431
E.I. DU PONT DE NEMOURS	Debt Securities	1,097	1,090
EATON CORP	Debt Securities	485	499
EBAY INC	Debt Securities	1,988	1,924
EL INVESTMENT CO LLC	Debt Securities	2,500	2,608
EL PASO NATURAL GAS	Debt Securities	2,008	1,744
ELECTRICITE DE FRANCE SA	Debt Securities	4,235	4,617
ELI LILLY + CO	Debt Securities	542	586
EMERA US FINANCE LP	Debt Securities	4,428	4,637
ENCANA CORP	Debt Securities	1,060	1,091
ENERGY TRANSFER PARTNERS	Debt Securities	13,338	13,504
ENLINK MIDSTREAM PARTNER	Debt Securities	899	906
ENTERGY GULF STATES LA	Debt Securities	480	482
ENTERPRISE PRODUCTS OPER	Debt Securities	16,018	15,937
EOG RESOURCES INC	Debt Securities	3,639	3,811
ERAC USA FINANCE LLC	Debt Securities	1,362	1,461
ERP OPERATING LP	Debt Securities	1,943	2,093
EXELON CORP	Debt Securities	4,186	4,175
EXELON GENERATION CO LLC	Debt Securities	1,418	1,384
EXPRESS SCRIPTS HOLDING	Debt Securities	1,656	1,704
EXXON MOBIL CORPORATION	Debt Securities	4,946	5,125
FANNIE MAE	Debt Securities	16,028	16,633
FANNIE MAE NOTES	Debt Securities	9,976	9,976
FANNIE MAE NOTES	Debt Securities	34,912	34,912
FARMERS EXCHANGE CAP III	Debt Securities	2,447	2,424
FED FARM CRD DISCOUNT NT DISCOUNT NOTE	Debt Securities	8,444	8,444
FED HOME LN DISCOUNT NT	Debt Securities	4,200	4,200
FED HOME LN DISCOUNT NT DISCOUNT NOTE	Debt Securities	153,349	153,349
FEDERAL FARM CREDIT BANK BONDS	Debt Securities	106,872	106,872
FEDERAL HOME LOAN BANK	Debt Securities	224	254
FEDERAL HOME LOAN BANK BONDS	Debt Securities	126,655	126,655
FEDERAL REALTY INVESTMEN	Debt Securities	1,775	1,959
FEDEX CORP	Debt Securities	5,775	6,054
FIDELITY NATIONAL INFORM	Debt Securities	5,606	5,644
FIFTH THIRD BANCORP	Debt Securities	910	889
FINMECCANICA SPA	Debt Securities	940	764
FIRST REPUBLIC BANK	Debt Securities	490	497
FIRSTENERGY CORP	Debt Securities	1,361	1,559
FLORIDA POWER + LIGHT CO	Debt Securities	12,944	13,741
FNMA TBA 30 YR 3.5	Debt Securities	9,143	9,169
FORD MOTOR COMPANY	Debt Securities	7,605	7,487
FORTIS INC	Debt Securities	1,325	1,319
FREDDIE MAC DISCOUNT NT DISCOUNT NOTE	Debt Securities	2,729	2,729
FREDDIE MAC NOTES	Debt Securities	3,492	3,492
FREEPORT MCMORAN INC	Debt Securities	396	321

GE CAPITAL INTL FUNDING	Debt Securities	18,568	20,001
GENERAL ELEC CAP CORP	Debt Securities	2,696	2,922
GENERAL ELECTRIC CO	Debt Securities	1,862	2,061
GEORGE WASHINGTON UNIVER	Debt Securities	2,646	3,013
GEORGIA POWER COMPANY	Debt Securities	8,313	8,631
GEORGIA-PACIFIC LLC	Debt Securities	824	812
GILEAD SCIENCES INC	Debt Securities	23,910	24,933
GLAXOSMITHKLINE CAP INC	Debt Securities	7,990	8,595
GLITNIR BANKI HF	Debt Securities	890	-
* GOLDMAN SACHS CAPITAL I	Debt Securities	2,709	2,772
* GOLDMAN SACHS GROUP INC	Debt Securities	14,009	15,211
GOVERNMENT NATIONAL MORTGAGE A	Debt Securities	1,016	1,017
GRUPO TELEvisa SAB	Debt Securities	773	725
GUARDIAN LIFE INSURANCE	Debt Securities	409	430
HAIGHTS CROSS OPERATING	Debt Securities	3,053	87
HAIGHTS CROSS OPERATING COMPAN	Debt Securities	5,675	-
HALLIBURTON CO	Debt Securities	6,438	6,710
HARLEY DAVIDSON INC	Debt Securities	1,083	1,156
HARRIS CORPORATION	Debt Securities	234	239
HARTFORD FINL SVCS GRP	Debt Securities	1,609	1,561
HASBRO INC	Debt Securities	404	435
HBOS PLC	Debt Securities	2,119	2,031
HCA INC	Debt Securities	1,030	1,055
HCP INC	Debt Securities	849	852
HESS CORP	Debt Securities	4,524	4,704
HISTORIC TW INC	Debt Securities	1,153	1,180
HOME DEPOT INC	Debt Securities	16,974	18,468
HONEYWELL INTERNATIONAL	Debt Securities	730	796
HSBC BANK USA	Debt Securities	994	1,064
HSBC BANK USA NA	Debt Securities	2,233	2,354
HSBC HOLDINGS PLC	Debt Securities	15,839	16,410
HUMANA INC	Debt Securities	2,212	2,265
IBM CORP	Debt Securities	461	478
ILLINOIS TOOL WORKS INC	Debt Securities	1,265	1,562
ING BANK NV	Debt Securities	650	654
INGERSOLL RAND LUX FINAN	Debt Securities	1,208	1,255
INTEL CORP	Debt Securities	9,858	10,632
INTER AMERICAN DEVEL BK	Debt Securities	213	284
INTERCONTINENTALEXCHANGE	Debt Securities	537	574
INTERNATIONAL PAPER CO	Debt Securities	6,599	6,663
INTERNATIONAL TRANSMISSI	Debt Securities	739	834
INTESA SANPAOLO SPA	Debt Securities	700	639
INTL LEASE FINANCE CORP	Debt Securities	119	119
INVECO FINANCE PLC	Debt Securities	285	345
ITC HOLDINGS CORP	Debt Securities	874	863
JM SMUCKER CO	Debt Securities	1,178	1,183
JOHN SEVIER COMB CYCLE	Debt Securities	1,831	1,896
JOHNSON & JOHNSON	Debt Securities	3,366	3,724
JOHNSON (S.C.) + SON INC	Debt Securities	1,257	1,364
JOHNSON + JOHNSON	Debt Securities	4,275	5,133
* JPM CHASE CAPITAL XXIII	Debt Securities	2,394	2,273
* JPMORGAN CHASE & CO	Debt Securities	11,917	12,040
* JPMORGAN CHASE + CO	Debt Securities	18,399	19,823
KAISER FOUNDATION HOSPIT	Debt Securities	911	992
KANSAS CITY SOUTHERN	Debt Securities	834	823
KANSAS GAS + ELECTRIC CO	Debt Securities	661	737
KAUPTHING BANK	Debt Securities	500	-
KAUPTHING BANK HF	Debt Securities	277	-
KENTUCKY UTILITIES CO	Debt Securities	583	621
KIMCO REALTY CORP	Debt Securities	1,130	1,112
KINDER MORGAN ENER PART	Debt Securities	11,326	11,017
KINDER MORGAN INC/DELAWA	Debt Securities	7,803	8,034
KKR GROUP FINANCE CO III	Debt Securities	380	407
KRAFT FOODS GROUP INC	Debt Securities	4,339	4,429
KRAFT HEINZ FOODS CO	Debt Securities	12,073	12,187
KROGER CO	Debt Securities	469	468
KROGER CO/THE	Debt Securities	864	840
LBI MEDIA HLDGS INC	Debt Securities	23	22
LBI MEDIA INC	Debt Securities	63	56
LEGG MASON INC	Debt Securities	1,460	1,490
LEHMAN BROS CAP TR VII	Debt Securities	-	-
LEHMAN BROTHERS HOLDINGS	Debt Securities	-	9
LEHMAN TREASURY BV	Debt Securities	276	-
LLOYDS BANKING GROUP PLC	Debt Securities	2,446	2,490
LOCKHEED MARTIN CORP	Debt Securities	14,845	15,647
LOUISVILLE GAS + ELEC	Debt Securities	3,190	3,603
LOWE S COMPANIES INC	Debt Securities	6,387	6,922
LOWE S COS INC	Debt Securities	3,545	3,961
LOWE'S COMPANIES INC	Debt Securities	1,517	1,508
LOWE'S COS INC	Debt Securities	4,872	5,063
LYB INTL FINANCE BV	Debt Securities	1,016	1,080
MAGELLAN MIDSTREAM PARTN	Debt Securities	835	834
MANULIFE FINANCIAL CORP	Debt Securities	1,096	1,310
MARATHON OIL CORP	Debt Securities	1,718	1,781
MARATHON PETROLEUM CORP	Debt Securities	3,420	3,559
MARSH + MCLENNAN COS INC	Debt Securities	3,180	3,370
MASCO CORP	Debt Securities	107	106
MASS INSTITUTE OF TECH	Debt Securities	6,568	7,293
MASS MUTUAL LIFE INS CO	Debt Securities	2,545	2,529
MASSACHUSETTS ELECTRIC	Debt Securities	2,447	2,480
MAYO CLINIC	Debt Securities	1,146	1,337
MCDONALD S CORP	Debt Securities	6,671	6,805
MCKESSON CORP	Debt Securities	554	558
MEDTRONIC INC	Debt Securities	16,042	17,834
MEMORIAL SLOAN KETTERING	Debt Securities	3,384	3,852
MERCK + CO INC	Debt Securities	7,129	7,903
MERCK SHARP + DOHME CORP	Debt Securities	463	487
MET TRANSPRTN AUTH NY DEDICATE	Debt Securities	926	961

METHANEX CORP	Debt Securities	853	844
* METLIFE CAPITAL TRUST IV	Debt Securities	386	376
* METLIFE INC	Debt Securities	15,614	16,306
MICROSOFT CORP	Debt Securities	25,125	26,721
MIDAMERICAN ENERGY CO	Debt Securities	6,238	7,124
MISSOURI ST HLTH & EDUCTNL FAC	Debt Securities	1,160	1,210
MOLSON COORS BREWING CO	Debt Securities	2,120	2,178
MONSANTO CO	Debt Securities	5,849	6,226
* MORGAN STANLEY	Debt Securities	25,342	26,997
MOTIVA ENTERPRISES LLC	Debt Securities	1,285	1,309
MUNI ELEC AUTH OF GEORGIA	Debt Securities	1,910	2,218
MUTUAL OF OMAHA INS CO	Debt Securities	4,300	4,313
MYLAN INC	Debt Securities	1,357	1,272
MYLAN NV	Debt Securities	2,049	2,106
N TX TOLLWAY AUTH REVENUE	Debt Securities	553	620
NARRAGANSETT ELECTRIC	Debt Securities	393	420
NASDAQ INC	Debt Securities	2,243	2,249
NATIONAL RURAL UTIL COOP	Debt Securities	2,750	2,966
NATIONWIDE BLDG SOCIETY	Debt Securities	249	249
NATIONWIDE MUTUAL INSURA	Debt Securities	5,106	5,402
NAVIENT CORP	Debt Securities	1,413	1,370
NBCUNIVERSAL MEDIA LLC	Debt Securities	1,797	1,990
NEVADA POWER CO	Debt Securities	1,054	1,135
NEW CINGULAR WIRELESS SV	Debt Securities	2,011	2,098
NEW JERSEY ST TURNPIKE AUTH	Debt Securities	1,461	1,530
NEW YORK LIFE INSURANCE	Debt Securities	1,014	1,006
NEW YORK ST DORM AUTH ST PERSO	Debt Securities	570	618
NEW YORK ST URBAN DEV CORP REV	Debt Securities	289	304
NEWCREST FINANCE PTY LTD	Debt Securities	627	594
NEWELL BRANDS INC	Debt Securities	4,854	4,906
NEWMONT MINING CORP	Debt Securities	570	580
NIAGARA MOHAWK POWER	Debt Securities	1,000	1,071
NIKE INC	Debt Securities	4,217	4,590
NIPPON LIFE INSURANCE	Debt Securities	700	772
NISOURCE FINANCE CORP	Debt Securities	1,138	1,129
NOBLE ENERGY INC	Debt Securities	2,221	2,269
NOBLE HOLDING INTL LTD	Debt Securities	101	57
NORDSTROM INC	Debt Securities	1,277	1,301
NORFOLK SOUTHERN CORP	Debt Securities	2,083	2,102
NORTH SHORE LONG ISLAND	Debt Securities	1,038	1,377
NORTHERN NATURAL GAS CO	Debt Securities	905	996
NORTHERN STATES PWR MINN	Debt Securities	3,651	4,335
NORTHWESTERN MUTUAL LIFE	Debt Securities	2,171	2,200
NORTHWESTERN UNIVERSITY	Debt Securities	3,514	4,239
NOVANT HEALTH INC	Debt Securities	460	522
NOVARTIS CAPITAL CORP	Debt Securities	6,235	6,747
NSTAR ELECTRIC CO	Debt Securities	767	798
NVIDIA CORP	Debt Securities	2,254	2,268
NY & PRESBYTERIAN HOSPIT	Debt Securities	1,465	1,571
NY + PRESBYTERIAN HOSPIT	Debt Securities	1,895	2,062
NYU HOSPITALS CENTER	Debt Securities	1,156	1,392
OCCIDENTAL PETROLEUM COR	Debt Securities	2,421	2,605
ODBRCHT OFFSHRE DRLL FIN	Debt Securities	471	113
OGLETHORPE POWER CORP	Debt Securities	2,067	2,295
OHIO POWER COMPANY	Debt Securities	447	454
OKLAHOMA G+E CO	Debt Securities	1,843	2,010
OMEGA HLTHCARE INVESTORS	Debt Securities	1,405	1,441
ONCOR ELECTRIC DELIVERY	Debt Securities	4,080	4,266
ONE GAS INC	Debt Securities	2,353	2,695
ONEOK PARTNERS LP	Debt Securities	2,257	2,099
ORACLE CORP	Debt Securities	27,369	28,481
PACIFIC GAS + ELECTRIC	Debt Securities	19,709	21,083
PACIFIC LIFE INSURANCE C	Debt Securities	4,134	4,358
PACIFICORP	Debt Securities	7,348	7,792
PARTNERS HEALTHCARE SYST	Debt Securities	575	637
PECO ENERGY CO	Debt Securities	2,990	3,440
PEPSI BOTTLING GROUP INC	Debt Securities	919	954
PEPSICO INC	Debt Securities	7,787	8,368
PETRO CANADA	Debt Securities	3,667	3,723
PETROBRAS GLOBAL FINANCE	Debt Securities	4,147	4,083
PETROLEOS MEXICANOS	Debt Securities	2,039	1,942
PFIZER INC	Debt Securities	14,795	15,512
PHILIP MORRIS INTL INC	Debt Securities	19,645	21,653
PHILLIPS 66	Debt Securities	1,067	1,111
PIEDMONT NATURAL GAS CO	Debt Securities	1,678	1,720
PIONEER NATURAL RESOURCE	Debt Securities	2,695	2,760
PLAINS ALL AMER PIPELINE	Debt Securities	5,654	5,367
POLAND GOVERNMENT BOND	Debt Securities	888	891
PORT AUTH OF NEW YORK NEW JE	Debt Securities	1,845	2,112
POTOMAC ELECTRIC POWER	Debt Securities	1,864	2,050
PPL CAPITAL FUNDING INC	Debt Securities	100	113
PPL ELECTRIC UTILITIES	Debt Securities	3,903	4,076
PRES + FELLOWS OF HARVAR	Debt Securities	3,015	3,484
PRIDE INTERNATIONAL INC	Debt Securities	289	150
PRINCIPAL FINANCIAL GROU	Debt Securities	419	433
PROCTER + GAMBLE CO/THE	Debt Securities	1,037	1,198
PROGRESS ENERGY INC	Debt Securities	3,529	3,484
PROGRESSIVE CORP	Debt Securities	497	522
PROV ST JOSEPH HLTH OBL	Debt Securities	1,433	1,467
PRUDENTIAL FINANCIAL INC	Debt Securities	4,262	4,338
PUB SVC ELEC + GAS	Debt Securities	1,971	2,258
PUBLIC SERVICE COLORADO	Debt Securities	4,385	4,591
PUBLIC SERVICE EL + GAS	Debt Securities	3,019	3,060
PUBLIC SERVICE ELECTRIC	Debt Securities	1,004	1,092
PUGET SOUND ENERGY INC	Debt Securities	6,288	6,633
QUALCOMM INC	Debt Securities	3,861	4,474
RABOBANK NEDERLAND	Debt Securities	13,888	15,100
RAYMOND JAMES FINANCIAL	Debt Securities	1,599	1,629

RAYTHEON COMPANY	Debt Securities	3,658	4,029
REGENCY ENERGY PART/FINA	Debt Securities	889	950
REGIONS FINANCIAL CORP	Debt Securities	119	119
REPUBLIC OF SOUTH AFRICA	Debt Securities	252	253
REYNOLDS AMERICAN INC	Debt Securities	6,870	7,621
RICE UNIVERSITY	Debt Securities	1,780	1,949
RIO TINTO FIN USA LTD	Debt Securities	4,341	4,797
RIO TINTO FIN USA PLC	Debt Securities	1,835	2,051
ROCHE HOLDING INC	Debt Securities	1,456	1,642
ROCHE HOLDINGS INC	Debt Securities	2,178	2,198
ROCKWELL COLLINS INC	Debt Securities	329	359
ROSNEFT FINANCE SA	Debt Securities	1,217	1,067
ROYAL BK SCOTLND GRP PLC	Debt Securities	3,099	3,050
SABINE PASS LIQUEFACTION	Debt Securities	1,345	1,399
SAN DIEGO G & E	Debt Securities	1,009	1,082
SAN DIEGO G + E	Debt Securities	422	455
SANTANDER HOLDINGS USA	Debt Securities	1,429	1,427
SANTANDER UK PLC	Debt Securities	3,371	3,335
SAUDI ELEC GLOBAL SUKUK	Debt Securities	400	404
SAUDI ELECTRICITY GLOBAL	Debt Securities	2,100	1,947
SCHLUMBERGER HLDGS CORP	Debt Securities	2,723	2,965
SEMPRA ENERGY	Debt Securities	1,985	1,982
SHELL INTERNATIONAL FIN	Debt Securities	10,182	10,543
SHERWIN WILLIAMS CO	Debt Securities	2,634	2,755
SHIRE ACQ INV IRELAND DA	Debt Securities	6,337	6,349
SIEMENS FINANCIERINGSMAT	Debt Securities	3,659	3,909
SIGMA ALIMENTOS SA	Debt Securities	561	541
SIMON PROPERTY GROUP LP	Debt Securities	1,399	1,437
SINOPEC GRP OVERSEA 2012	Debt Securities	1,024	1,080
SINOPEC GRP OVERSEA 2014	Debt Securities	349	387
SKY PLC	Debt Securities	1,368	1,401
SOUTH CAROLINA ELEC&GAS	Debt Securities	773	827
SOUTH CAROLINA ELEC+GAS	Debt Securities	6,836	7,622
SOUTHERN BAPTIST HOSPITA	Debt Securities	1,305	1,589
SOUTHERN CAL EDISON	Debt Securities	20,209	22,087
SOUTHERN CALIF GAS CO	Debt Securities	3,345	3,705
SOUTHERN CO	Debt Securities	7,148	7,520
SOUTHERN COPPER CORP	Debt Securities	742	756
SOUTHERN POWER CO	Debt Securities	610	654
SOUTHWESTERN ENERGY CO	Debt Securities	399	400
SOUTHWESTERN PUBLIC SERV	Debt Securities	901	890
SPECTRA ENERGY PARTNERS	Debt Securities	198	200
ST JUDE MEDICAL INC	Debt Securities	1,548	1,613
STARBUCKS CORP	Debt Securities	1,149	1,265
STATE OF QATAR	Debt Securities	1,140	1,131
* STATE STREET CORP	Debt Securities	523	548
STATOIL ASA	Debt Securities	2,713	2,867
STRYKER CORP	Debt Securities	569	561
SUNCOR ENERGY INC	Debt Securities	1,175	1,178
SUNOCO LOGISTICS PARTNER	Debt Securities	5,756	6,224
SWISS RE SOLUTIONS	Debt Securities	510	536
SWISS RE TREASURY (US)	Debt Securities	375	399
SYNCHRONY FINANCIAL	Debt Securities	1,349	1,345
SYSCO CORPORATION	Debt Securities	1,855	1,931
TAMPA ELECTRIC CO	Debt Securities	949	1,044
TARGET CORP	Debt Securities	9,786	10,540
TEACHERS INSUR + ANNUITY	Debt Securities	7,329	7,607
TELEFONICA EMISIONES SAU	Debt Securities	3,739	3,738
TEVA PHARM FIN CO LLC	Debt Securities	28	29
TEVA PHARMACEUTICALS NE	Debt Securities	3,790	3,767
TEXAS HEALTH RESOURCES	Debt Securities	960	1,072
THE MET	Debt Securities	452	471
TIAA ASSET MGMT FIN LLC	Debt Securities	694	733
TIME WARNER CABLE INC	Debt Securities	4,892	5,068
TIME WARNER INC	Debt Securities	4,741	4,863
TOLL BROS FINANCE CORP	Debt Securities	528	550
TRANS CANADA PIPELINES	Debt Securities	6,659	6,804
TRANSCANADA PIPELINES	Debt Securities	938	1,083
TRANSCANADA TRUST	Debt Securities	1,123	1,134
TRANSCONT GAS PIPE LINE	Debt Securities	2,249	2,343
TRAVELERS COS INC	Debt Securities	8,641	9,658
TRAVELERS PPTY CASUALTY	Debt Securities	558	622
TREASURY BILL	Debt Securities	103,525	103,525
TRINITY ACQUISITION PLC	Debt Securities	972	998
TRINITY HEALTH	Debt Securities	480	525
TSY INFL IX N/B	Debt Securities	4,101	4,139
TUFTS UNIVERSITY	Debt Securities	568	597
TYCO INTERNATIONAL FINAN	Debt Securities	1,588	1,851
UBS GROUP FUNDING	Debt Securities	7,327	7,536
UNION ELECTRIC CO	Debt Securities	2,814	3,042
UNION PACIFIC CORP	Debt Securities	10,787	11,655
UNITED AIR 2014 1 A PTT	Debt Securities	485	506
UNITED PARCEL SERVICE	Debt Securities	3,168	3,414
UNITED TECHNOLOGIES CORP	Debt Securities	14,974	15,692
UNITEDHEALTH GROUP INC	Debt Securities	22,781	25,126
UNIV OF CALIFORNIA CA REVENUES	Debt Securities	735	795
UNIV OF NOTRE DAME	Debt Securities	987	1,037
US BANCORP	Debt Securities	1,014	1,048
US TREASURY FRN	Debt Securities	1,380	1,380
US TREASURY N/B	Debt Securities	1,322,724	1,404,020
US TREASURY N/B	Debt Securities	24,944	24,944
US TREASURY N/B	Debt Securities	20,089	20,089
VALERO ENERGY CORP	Debt Securities	3,575	3,718
VALSPAR CORP/THE	Debt Securities	945	942
VENTAS REALTY LP	Debt Securities	856	849
VERIZON COMMUNICATIONS	Debt Securities	30,415	32,319
VIACOM INC	Debt Securities	5,139	5,510
VIRGINIA ELEC + POWER CO	Debt Securities	19,833	21,079

VISA INC	Debt Securities	12,860	14,342
VODAFONE GROUP PLC	Debt Securities	956	1,002
WACHOVIA CORP	Debt Securities	173	175
WACHOVIA CORPORATION	Debt Securities	420	429
WAL MART STORES INC	Debt Securities	14,511	15,846
WALGREENS BOOTS ALLIANCE	Debt Securities	3,001	3,142
WALT DISNEY COMPANY/THE	Debt Securities	2,802	2,897
WASHINGTON GAS LIGHT CO	Debt Securities	1,295	1,361
WASTE MANAGEMENT INC	Debt Securities	660	693
WEA FINANCE LLC/WESTFIEL	Debt Securities	199	216
WELLS FARGO & COMPANY	Debt Securities	8,333	8,740
WELLS FARGO + COMPANY	Debt Securities	12,373	12,996
WELLS FARGO BANK NA	Debt Securities	5,901	6,034
WELLS FARGO CAPITAL X	Debt Securities	1,439	1,537
WELLTOWER INC	Debt Securities	2,379	2,340
WESLEYAN UNIVERSITY	Debt Securities	740	792
WESTAR ENERGY INC	Debt Securities	4,606	5,042
WESTLAKE CHEMICAL CORP	Debt Securities	1,144	1,150
WEYERHAEUSER CO	Debt Securities	10,378	10,831
WILLIAMS PARTNERS LP	Debt Securities	5,472	6,238
WILLIAMS PARTNERS/ACMP	Debt Securities	624	606
WISCONSIN ELECTRIC POWER	Debt Securities	1,953	2,186
WISCONSIN POWER + LIGHT	Debt Securities	3,676	3,993
WISCONSIN PUBLIC SERVICE	Debt Securities	570	686
WPX ENERGY INC	Debt Securities	400	377
WW GRAINGER INC	Debt Securities	2,113	2,322
WYETH LLC	Debt Securities	1,789	1,973
WYNN LAS VEGAS LLC/CORP	Debt Securities	4,444	4,360
WYNN MACAU LTD	Debt Securities	202	202
XCEL ENERGY INC	Debt Securities	1,775	1,778
XLIT LTD	Debt Securities	99	98
ZIMMER BIOMET HOLDINGS	Debt Securities	2,456	2,430
Total debt securities		3,857,147	4,035,240
Investment funds			
BRIDGEWATER OPTIMAL 1300 034A	Investment Funds	67,000	67,031
BRIDGEWATER OPTIMAL PORT LTD	Investment Funds	29,000	27,648
GMO BENCHMARK FREE FUND	Investment Funds	29,032	28,928
ISHARES MSCI EAFE ETF	Investment Funds	1,664	1,691
ISHARES MSCI EMERGING MARKETS	Investment Funds	1,981	2,066
ISHARES MSCI INDIA ETF	Investment Funds	373	362
LISPENARD STREET CREDIT FUND	Investment Funds	65	100
LISPENARD STREET FUND	Investment Funds	154	266
MARKET ADVANTAGE LTD CL D	Investment Funds	35,000	36,870
MULTI STRATEGY FUND E	Investment Funds	6,912	7,043
REDBOURN PARTNERS LTD	Investment Funds	8,120	9,497
SPDR S+P 500 ETF TRUST	Investment Funds	1,581	1,797
SPIN CAP PACNET HLDNGS CL A	Investment Funds	33	5
Total investment funds		180,915	183,304
Private equity and debt investments			
CLEV CMN NEW	Private equity and debt investments	5,410	286
HAIGHTS CROSS COMM COMMON STOC	Private equity and debt investments	56	-
NEWARK EXP LIT	Private equity and debt investments	-	26
NEWARK IND ESC	Private equity and debt investments	-	102
RITA	Private equity and debt investments	-	20
SPECTRUM	Private equity and debt investments	-	914
Total private equity and debt investments		5,466	1,348
Real estate and other alternative investments			
AGREE REALTY CORP	Real estate and other alternative investments	77	79
ALEXANDRIA REAL ESTATE EQUITIE	Real estate and other alternative investments	28	31
ALONY HETZ PROPERTIES & INVEST	Real estate and other alternative investments	16	20
AMERICAN CAPITAL AGENCY CORP	Real estate and other alternative investments	24	25
AMERICAN TOWER CORP	Real estate and other alternative investments	160	193
ANNALY CAPITAL MANAGEMENT IN	Real estate and other alternative investments	40	44
AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	86	95
BOARDWALK REAL ESTATE INVESTME	Real estate and other alternative investments	331	327
BOSTON PROPERTIES INC	Real estate and other alternative investments	73	82
BRIXMOR PROPERTY GROUP INC	Real estate and other alternative investments	33	36
CAMDEN PROPERTY TRUST	Real estate and other alternative investments	22	25
CANADIAN APARTMENT PROPERTIES	Real estate and other alternative investments	205	219
CBL & ASSOCIATES PROPERTIES IN	Real estate and other alternative investments	242	225
CHERRY HILL MORTGAGE INVESTMEN	Real estate and other alternative investments	22	22
CHIMERA INVESTMENT CORP	Real estate and other alternative investments	835	802
CROWN CASTLE INTL CORP	Real estate and other alternative investments	583	612
DIGITAL REALTY TRUST INC	Real estate and other alternative investments	49	65
DRIVE SHACK INC	Real estate and other alternative investments	82	80
DUKE REALTY CORP	Real estate and other alternative investments	24	36
ELLINGTON RESIDENTIAL MORTGAGE	Real estate and other alternative investments	71	69
EMPIRE STATE REALTY TRUST INC	Real estate and other alternative investments	599	733
EQUINIX INC	Real estate and other alternative investments	69	93
EQUITY RESIDENTIAL	Real estate and other alternative investments	99	90
ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	53	55
EXTRA SPACE STORAGE INC	Real estate and other alternative investments	35	40
FEDERAL REALTY INVS TRUST	Real estate and other alternative investments	39	46
FOREST CITY REALTY TRUST INC	Real estate and other alternative investments	109	111
GENERAL GROWTH PROPERTIES	Real estate and other alternative investments	57	61
HCP INC	Real estate and other alternative investments	69	72
HOST HOTELS + RESORTS INC	Real estate and other alternative investments	59	45
HUDSON PACIFIC PROPERTIES INC	Real estate and other alternative investments	619	674
INVINCIBLE INVESTMENT CORP	Real estate and other alternative investments	238	233
IRON MOUNTAIN INC	Real estate and other alternative investments	32	38
KIMCO REALTY CORP	Real estate and other alternative investments	36	46
KITE REALTY GROUP TRUST	Real estate and other alternative investments	63	61
LIBERTY PROPERTY TRUST	Real estate and other alternative investments	19	24
MACERICH CO/THE	Real estate and other alternative investments	38	40
MACQUARIE MEXICO REAL ESTATE	Real estate and other alternative investments	13	12

MID-AMERICA APARTMENT COMMUNIT	Real estate and other alternative investments	27	28
MIRVAC GROUP	Real estate and other alternative investments	275	307
NEXPOINT RESIDENTIAL TRUST INC	Real estate and other alternative investments	146	145
NIPPON PROLOGIS REIT INC	Real estate and other alternative investments	169	185
ORCHID ISLAND CAPITAL INC	Real estate and other alternative investments	184	182
PENNSYLVANIA REAL ESTATE INVES	Real estate and other alternative investments	389	424
PROLOGIS INC	Real estate and other alternative investments	79	112
PROLOGIS PROPERTY MEXICO SA DE	Real estate and other alternative investments	215	236
PUBLIC STORAGE	Real estate and other alternative investments	1,575	1,409
REALTY INCOME CORP	Real estate and other alternative investments	46	67
REDEFINE PROPERTIES LTD	Real estate and other alternative investments	126	147
REGENCY CENTERS CORP	Real estate and other alternative investments	24	31
SA CORPORATE REAL ESTATE LTD	Real estate and other alternative investments	8	10
SIMON PROPERTY GROUP INC	Real estate and other alternative investments	1,733	1,843
SL GREEN REALTY CORP	Real estate and other alternative investments	357	400
TAUBMAN CENTERS INC	Real estate and other alternative investments	1,091	1,138
UDR INC	Real estate and other alternative investments	32	36
VENTAS INC	Real estate and other alternative investments	71	92
VEREIT INC	Real estate and other alternative investments	34	41
VORNADO REALTY TRUST	Real estate and other alternative investments	66	71
WELLTOWER INC	Real estate and other alternative investments	92	105
WESTFIELD CORP	Real estate and other alternative investments	153	170
WEYERHAEUSER CO	Real estate and other alternative investments	92	100
Total real estate and other alternative investments		12,233	12,840

Group annuity contracts

* AETNA J14709	Group annuity contracts	12,142	13,420
* METLIFE 135	Group annuity contracts	7,444	8,082
* METLIFE 632	Group annuity contracts	9,001	10,891
* PRUPAR GA 40179	Group annuity contracts	9,112	10,714
Total group annuity contracts		37,699	43,107

Derivatives

317U016K0 IRO USD 5Y P 3.00000	Derivatives	(130)	(14)
317U017K9 IRO USD 30Y P 3.1800	Derivatives	129	20
317U131L8 IRO USD 30Y P	Derivatives	320	130
317U132L7 IRO USD 5Y P	Derivatives	(323)	(114)
317U762G5 IRO USD 5Y P 3.9100	Derivatives	(31)	-
317U766G1 IRO USD 30Y P 3.9500	Derivatives	31	-
317U771K5 IRO USD 10Y C 1.8000	Derivatives	(28)	(50)
317U776K0 IRO USD 2Y C 1.07000	Derivatives	28	16
90DAY EUR FUTR DEC16	Derivatives	-	(52)
90DAY EUR FUTR MAR17	Derivatives	-	(260)
BWU00C8G8 IRS USD P F 2.25000 RV 03MLIBOR	Derivatives	(397)	(935)
BWU00E5D4 IRS EUR P F .35000 R V 06MEURIB	Derivatives	-	(56)
BWU00IN03 IRS USD P F 1.25000 R V 03MLIBOR	Derivatives	(12)	(6)
BWU00IN60 IRS USD P F 1.50000 R V 03MLIBOR	Derivatives	(76)	(76)
BWU00JKP9 IRS GBP P F .50000 R V 06MLIBOR	Derivatives	5	2
COVER-MORE GROUP LTD	Derivatives	-	-
EURO STOXX 50 DEC16	Derivatives	-	(1,129)
EURO-BUND FUTURE DEC16	Derivatives	-	(4)
Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	-
Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	4
Forward Foreign Currency Contracts - USD/PLN	Derivatives	-	(5)
FTSE 100 IDX FUT DEC16	Derivatives	-	233
HANG SENG IDX FUT OCT16	Derivatives	-	(47)
MINI MSCI EMG MKT DEC16	Derivatives	-	(660)
RUSSELL 2000 MINI DEC16	Derivatives	-	(109)
S+P/TSX 60 IX FUT DEC16	Derivatives	-	11
S+P500 EMINI FUT DEC16	Derivatives	-	(1,728)
SPI 200 FUTURES DEC16	Derivatives	-	160
SWAPTION 99O148706	Derivatives	(5,525)	(1,165)
SWAPTION 99O148805	Derivatives	(5,632)	(1,165)
SWPC0C1D2 CDS USD P V 01MEVENT 2 CMBX R F .5000 CMBX	Derivatives	(69)	(66)
SWPC0CLY4 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(38)	(37)
SWPC0D9Z3 CDS USD P F .0000 R F 3.000	Derivatives	(35)	(34)
SWPC0DQ92 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(69)	(52)
SWPC0DWT1 CDS USD P V 03MEVENT R F 5.000 FIX	Derivatives	481	491
SWU00I4L8 IRS MXN P V 01MTIIE R F 5.740	Derivatives	-	(201)
SWU00JHT5 IRS MXN P V 01MTIIE R F 5.9250	Derivatives	-	(6)
SWU00JHU2 IRS MXN P V 01MTIIE R F 5.9350	Derivatives	-	(6)
SWU00NN309 IRS EUR P F 1.00500 FIX R V 12M CPTFE	Derivatives	-	(17)
SWU00NN358 IRS EUR P F .98500 FIX R V 12M CPTFE	Derivatives	-	(23)
TOPIX INDX FUTR DEC16	Derivatives	-	(326)
UNIPER SE RTS EXP 04OCT16	Derivatives	-	-
US 10YR NOTE (CBT)DEC16	Derivatives	-	(26)
US 2YR NOTE (CBT) DEC16	Derivatives	-	(1)
US 5YR NOTE (CBT) DEC16	Derivatives	-	61
US LONG BOND(CBT) DEC16	Derivatives	-	301
US ULTRA BOND CBT DEC16	Derivatives	-	(634)
Total derivatives		(11,371)	(7,575)

Total directly held investments	\$	4,816,331	\$	5,026,198
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* Denotes parties-in-interest

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Summary of Actuarial Methods and Assumptions

Summary of Actuarial Methods and Assumptions is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Summary of Plan Provisions

The Summary of Plan Provisions is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Schedule of Amortization Bases

Schedule of Amortization Bases is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Information on Use of Substitute Mortality Tables

Information on Use of Substitute Mortality Tables is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Schedule of Reportable Transactions

The Schedule of Reportable Transactions is included with the attached Financial Statements.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Schedule of Active Participant Data

The Schedule of Active Participant Data is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2015 – 09/30/2016

Change in Non Prescribed Actuarial Assumptions

Change in Non Prescribed Actuarial Assumptions is included with the attached Signed
Schedule SB.

For fiscal year beginning October 1, 2015 and ending September 30, 2016

A. Name of Plan -- General Motors Salaried Retirement Program

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION

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.

[X] Yes [] No

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION		
1(b)		
Persons Who Provided Disclosures on Eligible Indirect Compensation		
Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advent International Corporation		75 State Street, Suite # 2900, Boston, MA 02109
AEW Capital Management L.P.	04-3329433	
Aleutian Fund 2	98-1149992	
Atlas Venture Advisors, Inc.		25 First St., STE 303, Cambridge, MA 02141
Bayview Fund Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
BlackRock Institutional Trust Company, N.A	94-3112180	
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Blum Capital Partners, LP (Blum)	94-3205364	
Brevan Howard Asset Management LLP		55 Baker St, Marylebone, London W1U 8EW, UK
Bridgewater Associates, LP		One Glendinning Place, Westport, CT 06880
CapeView Capital LLP		85 Baker Street, London, W1U 8EW, United Kingdom
Capstone Investment Advisors, LLC	20-0831785	7 World Trade Center, 250 Greenwich Street, 30th Floor, New York, NY 10007
Cerberus European Investments, LLC		Oude Utrechtseweg 32, Baarn, 3743 KN, Netherlands
Cerberus Global Investments B.V.	13-4196316	
Cerberus Institutional Management II, LLC	20-5804477	
Cerberus Operations and Advisory Company, LLC		25th Fl., 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CID Venture Capital Management II Limited		25th Fl., 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CID Venture Capital Management III Limited		
Contrarian Capital Management, LLC	93-1183419	
CT OPI Manager, LLC		345 Park Avenue, 42nd. Floor, New York, NY 10154
CZ Capital Services (Cayman) Limited		PO Box 309, Uglind House, Grand Cayman, KY1-1104, Cayman Islands
Edgestream Partners, L.P.		902 Carnegie Center, Suite 200 Princeton, NJ 08540
Empyrean Capital Partners, LP		10250 Constellation Boulevard, Suite 2950, Los Angeles, California 90067
FIG LLC		1345 Avenue of the Americas, NY, NY 10105
First Reserve GP XI, L.P.	20-5069764	
First Reserve GP XII, L.P.	98-0579152	
Friedman Fleischer & Lowe Partners, LLC		1. Maritime Plaza, Suite 2200, San Francisco CA 94111
General Atlantic Service Co., LLC		600 Steamboat Road, Suite 105, Greenwich, CT 06830
Goldman Sachs Asset Management, LP	13-3575636	
H/2 SO Manager II LP		680 Washington Blvd, 7th FL, Stamford CT 06901
H/2 SO Manager LP		680 Washington Blvd, 7th FL, Stamford CT 06901
Hellman & Friedman LLC	38-3708132	
HGGC, LLC		1950 University Ave., Suite 350, Palo Alto, CA 94303
HIPEP III-Partnership Associates L.L.C.	04-3402910	
Hitchwood Capital Management LP	46-5131855	
Housatonic Partners Management Company, Inc.		One Post Street, Suite 2600, San Francisco, CA 94104

For fiscal year beginning October 1, 2015 and ending September 30, 2016

A. Name of Plan -- General Motors Salaried Retirement Program

B. Plan Number -- 016

D. EIN -- 27-0383222

C. Plan Sponsor -- General Motors LLC

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION

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.

[X] Yes [] No

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Hudson Bay Capital Management		777 3rd Ave 30th Fl, New York, NY 10017
Hudson Bay International Associates		777 3rd Ave 30th Fl, New York, NY 10017
Hutchin Hill Capital, LP		142 West 57th Street, 15 Fl, New York, NY 10019
Ignition GP II, LLC	91-2135217	
Ignition GP III, LLC	20-1482899	
Ignition GP IV, LLC	20-0880534	
Ignition Growth GP, LLC	26-0880560	
International Fund Services		777 3rd Ave 30th Fl, New York, NY 10017
JPMorgan Funds Limited		3 Lochside View, Edinburgh Park, Edinburgh EH12 9DH, Scotland.
JPMorgan Hedge Fund Services, A division of JPMorgan Chase Bank, N.A.		1 Beacon Street, 20th Floor, Boston, MA 02108
Kepos Capital LP	27-1618005	
King Street Advisors, L.L.C.	13-3812173	
King Street Capital Management, L.P.	13-3978904	
Lansdowne Partners (UK) LLP		15 Davies Street, London, W1K 3AG, UK
Lansdowne Partners International Limited	98-0459474	
MatlinPatterson Global Advisers LLC	13-4202931	
MatlinPatterson Global Opportunities Investment III, L.P.	20-8724246	
MatlinPatterson Global Partners III LLC	20-8724069	
MHR Fund Management LLC	13-3902251	
MP (Thrift) Global Advisers III LLC	26-3957925	
MP (Thrift) Global Opportunities Investment III, L.P.	26-3960142	
Pangea Two Management, LP	27-2707100	
Partridge Hill Overseas Management, LLC	13-3968110	1745 Broadway, 25th Floor, New York, NY 10019
PDT Partners, LLC		535 Madison Avenue, 6th Floor, NY, NY 10022
Peabody Management		
Pennant Capital Management, LLC	22-3811926	55 St. James Street, London SW1A, UK
Perella Weinberg Real Estate Fund I GP LP		
Pleiad Asia Master Fund	98-1189797	
Prospect Partners Management Group II, L.P.		Prospect Partners LLC, 200 West Madison Street, Suite 2710, Chicago, IL 60606
Prospect Partners Management Group III, L.P.		Prospect Partners LLC, 200 West Madison Street, Suite 2710, Chicago, IL 60606
Prospect Partners Management Group, L.P.		Prospect Partners LLC, 200 West Madison Street, Suite 2710, Chicago, IL 60606
Renaissance Institutional Diversified Alpha Fund LLC		800 Third Avenue, New York, NY 10022
Renshaw Bay Ltd.		Redwood House, St Julian's Avenue, St Peter Port, Guernsey GY1 1WA, United Kingdom.
Russell Investments Implementation Services, LLC	91-0604934	
Samlyn Capital, LLC	20-5854094	
Senator Investment Group LP	26-2124641	
Senrigan Capital Management Limited		11/F., LHT Tower, 31 Queen's Road Central, Hong Kong

For fiscal year beginning October 1, 2015 and ending September 30, 2016

A. Name of Plan -- General Motors Salaried Retirement Program

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION**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.

[X] Yes [] No

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation	
Silver Lake Technology Associates III, L.P.	20-5884966
Silver Point Capital Offshore General Partner, LLC	26-3335901
Silver Point Capital, L.P.	22-3849636
SS&C Fund Services (Cayman) Ltd	
Storm Ventures LLC	41-2070163
Suvretta Capital Management, LLC	
Suvretta GP, LLC	
SVOF/MM, LLC, Managing Member	
Tennenbaum Capital Partners, LLC, Manager	
The Värde Fund IX G.P., LLC	26-1594071
The Värde Fund X (GP), L.P.	27-1014484
TPG Partners III, L.P.	75-2852146
TPG-Axon Management LP	26-3295563
Two Sigma Investments, LP	13-4181471
UBS O'Connor LLC	06-1569842
Värde Management, L.P.	20-8368769
Vector Capital Partners III, LP	20-2659379
Vector Capital Partners IV, LP	26-0252906
Viking Global Investors LP	13-4055118
WCAS Management Corporation	
	320 Park Avenue, Suite 2500, New York, NY 10022

PART I.2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION

2(a)		2(b)	2(c)	2(d)		2(e)		2(f)		2(g)	2(h)	
Service Providers Receiving Direct or Indirect Compensation				Address persons)	Relationship to employer, or employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor?)	Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "yes" to element (f). If none, enter -0-	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "yes" to element (f). If none, enter -0-	Did the service provider give you a formula instead of an amount or estimated amount?	
Name	EIN	Service Code					(Yes) (No)	(Yes) (No)			(Yes) (No)	
Performance Equity Management LLC	13-4162590	28			Affiliate	1,912,653						
Fidelity Management Trust Co.	04-3022712	15			Recordkeeper	1,767,122	X	X				
State Street Bank and Trust Company	04-1867445	19, 21			Trustee	1,142,567	X	X				
NISA Investment Advisors	48-1140940	28				1,052,918						
Towers Watson Delaware Inc.	23-1159360	11			Actuary	884,382	X					
Citi Private Equity Services	02-0634697	15				758,166	X					
Pacific Investment Management Company, LLC	33-0629048	28				651,797	X	X				
Wellington Management Company	04-2683227	28				646,027	X					
GM Investment Management Corp	38-2303925	31			Subsidiary	645,770	X					
Arrowstreet Capital LP	04-3472863	28				512,043						
BlackRock Financial Management, Inc.	13-3806691	28				493,314	X					
BlackRock Realty Advisors	94-3262034	28				472,684	X					
Westbrook Partners Fund V	86-1089101	28				409,586	X					
Deloitte	13-3891517	10			External Auditor	348,500	X					
Numeric Investors LLC	04-3068821	28				312,228	X	X				
Fidelity Institutional Asset Management Trust Company and FIAAM LLC	04-9532603	28			Affiliate of recordkeeper	266,246	X	X				
Marathon Asset Management	95-4328983	28				261,890	X					
Primecap	95-3868081	28				259,846						
Trilogy Global Advisors, LLC	20-3003629	28				196,583	X	X				
SS&C Technologies, Inc.	06-1169696	15				196,392	X					
Deloitte Tax LP	86-1065772	49			Affiliate of auditor	163,071						
Quantitative Management Associates	22-2540245	28				136,650	X					
Grantham, Mayo, Van Otterloo & Co. LLC	04-2691242	28				134,569	X	X				
Skadden, Arps, Slate, Meagher & Flo	13-1777230	29				111,152						
Energy Trust LLC (UBS)	13-4145449	28				108,788	X					
GlobeOn Financial Services	98-1074658	34				97,748						
SS&C Private Equity Services	52-2309805	15				95,593	X					
Morgan Stanley Real Estate	75-2834230	28				73,362	X					
MJR Realty Advisors, LLC		28				72,230						
Moody's Analytics, Inc.		49				70,615	X					
Kirkland & Ellis		29				64,067	X					
Prudential Financial		13, 23				63,741	X					
MetLife-NY		13, 23				48,495	X					
Aetna Life Insurance Company		13, 23				46,107	X					
BlackRock Capital Management		28				45,246	X					
Wei, Gotshal & Manges, LLP		29				33,454	X					
J.P. Morgan Investment Management, Inc.		27, 28				30,947	X					
The Burgess Group		49				29,635	X					
Investor Force, Inc.		49				29,031	X					
The Private Bank and Trust Company		27, 34				27,674	X					
Thomson Reuters, LLC		49				26,725	X					
Bloomberg L.P.		49				25,182	X					
DDI Capital Management, LLC		28				24,697	X					
Mellon Global Securities		28				24,147	X					
Hartford Life Insurance Company		28				21,025	X	X				
Barra, Inc.		49				19,681	X					
Morningstar Workstation for Institutions (formerly S&P Microbal Workstation)		49				16,293	X					

PART 1.2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION												
2(a)			2(b)		2(c)	2(d)	2(e)		2(f)		2(g)	2(h)
Name	EIN	Address persons)	Service Code	Relationship to employer, employee organization, or person known to be a party-in- interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)		Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?		Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "yes" to element (f). If none, enter -0-	Did the service provider give you a formula instead of an amount or estimated amount?	
						(Yes)	(No)	(Yes)	(No)			(Yes)
PricewaterhouseCoopers Consultants (Shenzhen) Limited	98-0402311		17		15,797		X					
The Bank of New York Mellon	13-5160382		18		14,764		X					
Arcadis U.S., Inc.	57-0373224		34		11,270		X					
Clifford Chance, New York	13-5558664		29		10,070		X					
O'Melveny & Myers LLP		400 S Hope St, Los Angeles, CA 90071	29		9,207		X					
Mayer Brown JSM	84-00005254		29		9,000		X					
Markit Valuation Limited	25-50001929		49		6,920		X					
Transamerica Premier Life	52-0419790		28		6,296		X					
Davis & Harman LLP	52-1378164		29		5,226		X					
AP Cayman Partners II General Partners, L.P.		Limited, 190 Elgin Avenue, George Town, Grand Cayman KY1-9005, Cayman Islands	28		-		X		X		X	
Lionstone Partners Ltd.	76-0694729		28		-		X		X		X	

PART I.3 OTHER INDIRECT COMPENSATION INFORMATION					
3(a)	3(b)	3(c)	3(d)	3(e)	
Service Provider Name (As reported on 2(a))	Service Codes	Enter amount of indirect compensation	Enter name and EIN (address) of source of indirect compensation	EIN (No Soc Sec #)	Address (Report if EIN Unknown or for self-employed persons)
AP Cayman Partners II General Partners, L.P.	52		Advantage Partners, Inc. Lionstone Urban Investments Two LP 20-8420103	4-1-28, Toranomon Minato-ku, Tokyo 105-0001	c/o Intertrust Corporate Services (Cayman) Limited, 190 Elgin Avenue, George Town, Grand Cayman KY1-9005, Cayman Islands
Lionstone Partners Ltd.	28			76-0694729	
					Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
					2.1% of the market value of the Investor's investment.
					0.78% of the market value of the Investor's investment.

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2015 and ending September 30, 2016
A. Name of Plan -- General Motors Salaried Retirement Program
C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 016
D. EIN -- 27-0383222

PART II. 4. SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION			
4(a)		4(b)	4(c)
Name	EIN (No Soc Sec #)	Address (Report if EIN Unknown or for self-employed persons)	Nature of Service Code
Ardmore Global Investors, LP		One Fawcett Place, Greenwich, CT 06830	28
Drawbridge Long Dated Value Advisors LLC		1345 Avenue of the Americas, New York, NY 10105	28
Mount Kellett Capital Management LP	90-0365238		28
Oaktree Capital Management, L.P.		333 South Grand Ave., 28th Floor, Los Angeles, CA 90071	28
Focus Ventures		525 University Ave # 225, Palo Alto, CA 94301	28
H&Q Asia Pacific, Ltd.		Tortola, British Virgin Islands	28
Schroder Venture Managers Inc.		875 Third Avenue, 2nd Floor, New York, NY 10022	28
Technology Crossover Ventures		280 Park Avenue, East Building 26th Floor, New York, NY 10017	28
Xinova		701 5th Ave #4100, Seattle, WA 98104	28

Describe the information that the service provider failed or refused to provide to provide a response, as the Investment Manager is no longer in business.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.
Did not provide responses for indirect compensation.