

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>10/01/2016</u> and ending <u>09/30/2017</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.) ☒ 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 <u>GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>003</u>
		1c	Effective date of plan <u>10/01/1950</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) <u>GENERAL MOTORS LLC</u> <u>300 RENAISSANCE CENTER</u> <u>MC 482-C11-A68</u> <u>DETROIT, MI 48265</u>	2b	Employer Identification Number (EIN) <u>27-0383222</u>
		2c	Plan Sponsor's telephone number <u>800-489-4646</u>
		2d	Business code (see instructions) <u>336100</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.	<u>07/11/2018</u>	<u>KEVIN COBB</u>
	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 418814
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year..... a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 30762 6a(2) 29388 6b 273934 6c 19739 6d 323061 6e 84283 6f 407344 6g 6h 9
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: 1B 3H b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☐ 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) ☐ 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)

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 2016 Form M-1 annual report. If the plan was not required to file the 2016 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 _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2016</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017

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 HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) 003
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
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Part I	Basic Information
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1 Enter the valuation date: Month 10 Day 01 Year 2016			
2 Assets:			
a Market value	2a	57836788528	
b Actuarial value	2b	56762725952	
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	366988	46228605047	46228605047
b For terminated vested participants	21064	561251735	561251735
c For active participants	30762	3558872659	4009487116
d Total	418814	50348729441	50799343898
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	5.93%	
6 Target normal cost	6	223219198	

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.

<div>SIGN HERE</div>	<div>06/07/2018</div> <div>Signature of actuary</div> <div>MARY E GIBBON</div> <div>Type or print name of actuary</div> <div>TOWERS WATSON DELAWARE INC</div> <div>Firm name</div> <div>800 NORTH GLEBE ROAD ARLINGTON, VA 22203</div> <div>Address of the firm</div>	<div>06/07/2018</div> <div>Date</div> <div>17-06921</div> <div>Most recent enrollment number</div> <div>703-258-8163</div> <div>Telephone number (including area code)</div>
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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)	5582699747	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	283360569	0
9	Amount remaining (line 7 minus line 8)	5299339178	0
10	Interest on line 9 using prior year's actual return of <u>10.52</u> %	557490482	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		1056812
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>6.13</u> %		64783
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		1121595
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	5856829660	0

Part III		Funding Percentages	
14	Funding target attainment percentage	14	100.20%
15	Adjusted funding target attainment percentage	15	111.73%
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	110.75%
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	
	0	0	
		Totals ►	18(b) 0
		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 0
b Contributions made to avoid restrictions adjusted to valuation date	19b 0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 0
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:	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment: 4.43%</td> <td style="width: 33%;">2nd segment: 5.91%</td> <td style="width: 33%;">3rd segment: 6.65%</td> </tr> </table>	1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%	☐ N/A, full yield curve used
1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%				
b	Applicable month (enter code)	21b	4			
22	Weighted average retirement age	22	63			
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	0			
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	223219198			
b	Excess assets, if applicable, but not greater than line 31a	31b	106552394			
32	Amortization installments:	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	116666804			
		Carryover balance	Prefunding balance			
35	Balances elected for use to offset funding requirement	116666804	116666804			
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	0			
38	Present value of excess contributions for current year (see instructions)					
a	Total (excess, if any, of line 37 over line 36)	38a	0			
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 C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017	
A Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ▶ 003
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
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(b) Enter name and EIN or address of person who provided you disclosures 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		
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	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 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017

A Name of plan <u>GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>003</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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALL WEATHER PORTFOLIO LIMITED</u>		
b Name of sponsor of entity listed in (a): <u>BRIDGEWATER ASSOCIATES, LP</u>		
c EIN-PN <u>98-0501379-001</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>165212631</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>540129049</u>
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>633464933</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 CORPORATION</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>5045272667</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 CORPORATION</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>5426577085</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 CORPORATION</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>119403472</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 CORPORATION</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>3268621130</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 CORPORATION**

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) 1701882
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a Name of MTIA, CCT, PSA, or 103-12 IE: **GMAM GROUP PENSION TRUST III**

b Name of sponsor of entity listed in (a): **GENERAL MOTORS INVESTMENT MANAGEMENT CORPORATION**

c EIN-PN 01-6231432-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1307376496
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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
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
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
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>2016</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017	
<div>A Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</div>	<div>B Three-digit plan number (PN) ► 003</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>

<div>Part I</div>	<div>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</div> <div>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.</div>
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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
☐	HELLAS TELECOMM. LUXEMBOURG II SCA 12 RUE GUILLAUME KROLL L-1883 LUXEMBOURG LU	PRIVATE PLACEMENT ISS.12.21.06 MATUR.DATE OF 01.15.15,INT RATE 0%, SUBORDINATE UNCOLLATERALIZED 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
1677000			1677000	1677000	

(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 BORGARTUN 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
7033000			7033000	7033000	

(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
☐	DIRECTBUY HOLDINGS INC. 8450 BROADWAY MERRILLVILLE, IN 46410	PRIVATE PLACEMENT WITH A MATURITY DATE OF 10.31.19. INTEREST RATE 12%

	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
458922		26343	486457		27535

(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

(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) Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017	
A Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ► 003
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	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	283557986	186665922
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	535255261	563307639
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	346674498	347279743
(2) U.S. Government securities	1c(2)	9711131885	9418256540
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	12970938271	11304139587
(B) All other.....	1c(3)(B)	11593514655	12903949741
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	324634	11718000
(B) Common.....	1c(4)(B)	4223098366	3430455397
(5) Partnership/joint venture interests	1c(5)	360843050	440281239
(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)	11124048034	10591253224
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	4934396253	4577699508
(12) Value of interest in 103-12 investment entities.....	1c(12)	1075786950	1338806613
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	556439366	422718716
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	546444454	779820629

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	26874309	60489893
(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	58289327972	56376842391

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	453661039	466623676
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	453661039	466623676

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	57835666933	55910218715
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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)	1161587	
(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)		1161587
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	16303680	
(B) U.S. Government securities	2b(1)(B)	240083452	
(C) Corporate debt instruments	2b(1)(C)	1007391610	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	25338418	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		1289117160
(2) Dividends: (A) Preferred stock	2b(2)(A)	1743842	
(B) Common stock	2b(2)(B)	106028740	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	7991711	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		115764293
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	44980390831	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	44547602712	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		432788119
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-577155098	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-577155098

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		965687282
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		837983444
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		81690235
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		38095925
c Other income.....	2c		24106779
d Total income. Add all income amounts in column (b) and enter total.....	2d		3209239726

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	4934761029	
(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)		4934761029
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)	5813265	
(2) Contract administrator fees.....	2i(2)	21477440	
(3) Investment advisory and management fees.....	2i(3)	77913833	
(4) Other	2i(4)	94722377	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		199926915
j Total expenses. Add all expense amounts in column (b) and enter total	2j		5134687944

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-1925448218
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(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:

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.).....

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.)

	Yes	No	Amount
4a		X	
4b	X		9196457

		Yes	No	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.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		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?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		6788680216
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4052912. (See instructions.)

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 sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017

A Name of plan <u>GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>003</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
---------------	----------------------

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>0</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.)
----------------	---

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.
----------------	---

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, see the Instructions for Form 5500.

Schedule R (Form 5500) 2016
v. 160205

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
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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>16.6</u> % Investment-Grade Debt: <u>60.2</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>5.8</u> % Other: <u>17.4</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? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No
22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .	
22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .	



GENERAL MOTORS
HOURLY-RATE EMPLOYEES PENSION PLAN

Employer ID: 27-0383222

Plan Number: 003

Financial Statements as of September 30, 2017 and 2016 and for the
Year Ended September 30, 2017

Supplemental Schedules as of and for the Year Ended September 30, 2017
and Independent Auditors' Report

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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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.

INDEPENDENT AUDITORS' REPORT

To the Plan Administrator and Participants of the
General Motors Hourly-Rate Employees Pension Plan:

We have audited the accompanying financial statements of the General Motors Hourly-Rate Employees Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of September 30, 2017 and 2016, 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, 2017, 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 Hourly-Rate Employees Pension Plan as of September 30, 2017 and 2016, and the changes in its financial status for the year ended September 30, 2017, 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, 2017 and supplemental schedule of reportable transactions for the year ended September 30, 2017 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

March 29, 2018

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF SEPTEMBER 30, 2017 AND 2016 (in thousands)

	<u>2017</u>	<u>2016</u>
Assets		
Cash	\$ 186,666	\$ 283,558
Investments at estimated fair value:		
Interests in Investment Trusts	10,591,253	11,124,049
Interests in Master Trusts	4,577,700	4,934,396
Equity securities	3,359,207	4,108,486
Debt securities	34,390,070	34,770,687
Investment funds (measured at NAV)	1,594,382	1,506,003
Real estate and private equity investments (measured at NAV)	277,438	255,764
Other investments, net	836,819	771,129
Receivables:		
Due from brokers for securities sold	246,067	223,164
Accrued investment income and other	317,241	312,091
Total assets	<u>56,376,843</u>	<u>58,289,327</u>
Liabilities		
Payable to brokers for securities purchased	432,629	402,565
Accrued administrative expenses and other	33,995	51,095
Total liabilities	<u>466,624</u>	<u>453,660</u>
Net assets available for benefits	<u>\$55,910,219</u>	<u>\$57,835,667</u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

FOR THE YEAR ENDED SEPTEMBER 30, 2017

(in thousands)

Additions

Contributions from GM	\$ 1,162
Investment income (loss):	
Net investment gain from Investment Trusts	965,687
Net investment gain from Master Trusts	837,983
Net realized and unrealized loss from direct investments	(24,581)
Interest and dividend income	1,404,882
Other income, net	24,107
Total additions	<u>3,209,240</u>

Deductions

Benefits paid to participants	4,934,761
Administrative expenses	199,927
Total deductions	<u>5,134,688</u>
Net decrease	<u>(1,925,448)</u>

Net assets available for benefits

Beginning of year	<u>57,835,667</u>
End of year	<u><u>\$ 55,910,219</u></u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENTS OF ACCUMULATED PLAN BENEFITS

AS OF SEPTEMBER 30, 2017 AND 2016

(in thousands)

	<u>2017</u>	<u>2016</u>
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	\$53,398,676	\$57,564,981
Non-retired participants	5,122,690	5,684,748
Terminated vested and transferred participants	<u>882,936</u>	<u>1,003,473</u>
Total vested benefits	59,404,302	64,253,202
Non-vested benefits	<u>614,744</u>	<u>642,963</u>
Total	<u><u>\$60,019,046</u></u>	<u><u>\$64,896,165</u></u>

STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS

FOR THE YEAR ENDED SEPTEMBER 30, 2017

(in thousands)

	<u>2017</u>
Actuarial present value of accumulated Plan benefits, beginning of year	<u>\$64,896,165</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	217,934
Interest	2,060,150
Benefits paid	(4,934,761)
Changes in actuarial assumptions	(1,910,847)
Experience gain	<u>(309,595)</u>
Net decrease	<u>(4,877,119)</u>
Actuarial present value of accumulated Plan benefits, end of year	<u><u>\$60,019,046</u></u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS

Note 1. Description of the Plan

The following description of the General Motors Hourly-Rate Employees Pension Plan (“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 collectively bargained defined benefit pension plan covering substantially all GM hourly-rate employees in the United States hired before October 1, 2007. Benefits provided under the Plan are based on an employee’s credited service and generally vest after five years.

The Investment Funds Committee (“IFC”) of the GM LLC Board of Managers is the 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.

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS - (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Contributions

GM contributions are made periodically and are within the limits established by ERISA. Contributions made up to the earlier of the date the Plan's financial statements are available to be issued or eight and one-half months after the Plan year are recorded as contributions receivable or are otherwise recorded when received.

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 Salaried Retirement Program ("Salaried 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 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 HOURLY-RATE EMPLOYEES PENSION PLAN

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 HOURLY-RATE EMPLOYEES PENSION PLAN

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 appraises 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 HOURLY-RATE EMPLOYEES PENSION PLAN

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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, 2017 and 2016 (in thousands):

2017				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 3,346,516	\$ 12,691	\$ -	\$ 3,359,207
Debt securities				
Government and agency	-	9,831,568	-	9,831,568
Corporate debt and other	-	24,558,290	212	24,558,502
Other investments, net	414,247	292,952	129,620	836,819
Net investments subject to leveling	<u>\$ 3,760,763</u>	<u>\$ 34,695,501</u>	<u>\$ 129,832</u>	<u>38,586,096</u>
Investments measured at net asset value				
Investment funds				1,594,382
Real estate and private equity				277,438
Net investments				<u>\$ 40,457,916</u>
2016				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 4,108,130	\$ -	\$ 356	\$ 4,108,486
Debt securities				
Government and agency	-	9,899,918	-	9,899,918
Corporate debt and other	-	24,870,310	459	24,870,769
Other investments, net	424,351	294,919	51,859	771,129
Net investments subject to leveling	<u>\$ 4,532,481</u>	<u>\$ 35,065,147</u>	<u>\$ 52,674</u>	<u>39,650,302</u>
Investments measured at net asset value				
Investment funds				1,506,003
Real estate and private equity				255,764
Net investments				<u>\$ 41,412,069</u>

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2017 and 2016.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2017.

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 HOURLY-RATE EMPLOYEES PENSION PLAN

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, 2017 were as follows (in thousands):

	2017			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ 97	\$ 6,616	\$ 24,671	\$ 31,384
Investments at fair value				
Equity securities	1,713	1,155,722	3,152,920	4,310,355
Investment funds	-	175,281	19	175,300
Other investments, net	-	33,979	83,529	117,508
Total investments	1,713	1,364,982	3,236,468	4,603,163
Receivables				
Due from brokers for securities sold	193	10,958	43,119	54,270
Accrued investment income and other	591	3,357	13,231	17,179
Total receivables	784	14,315	56,350	71,449
Total assets	2,594	1,385,913	3,317,489	4,705,996
Liabilities				
Payable for securities purchased and other	-	15,759	47,448	63,207
Total net assets	\$ 2,594	\$ 1,370,154	\$ 3,270,041	\$ 4,642,789
Plan's beneficial interest	65.6%	95.4%	99.9%	

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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, 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	<u>\$ 4,086</u>	<u>\$ 1,377,632</u>	<u>\$ 3,642,451</u>	<u>\$ 5,024,169</u>
Plan's beneficial interest	<u>67.0%</u>	<u>93.7%</u>	<u>99.9%</u>	

The net investment income (loss) attributable to the Master Trusts for the year ended September 30, 2017 was as follows (in thousands):

	GMAM I	GMAM III	GIFT
Investment income (loss)			
Net realized and unrealized gain (loss) on investments	\$ (652)	\$ 247,532	\$ 492,986
Interest and dividend income	223	34,074	86,257
Other income (loss), net	21	144	(5,969)
	(408)	281,750	573,274
Administrative expenses and other, net	-	-	(5)
Net investment income (loss)	<u>\$ (408)</u>	<u>\$ 281,750</u>	<u>\$ 573,269</u>
Plan's share of Master Trust net investment income (loss)	<u>\$ (257)</u>	<u>\$ 264,985</u>	<u>\$ 573,255</u>

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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, 2017 were as follows (in thousands):

	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>
Net investment income (loss)	\$ (408)	\$ 281,750	\$ 573,269
Net redemptions	(1,084)	(289,228)	(945,679)
Decrease in net assets	<u>\$ (1,492)</u>	<u>\$ (7,478)</u>	<u>\$ (372,410)</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, 2017 and 2016 (in thousands):

2017				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 4,290,882	\$ 16,238	\$ 3,235	\$ 4,310,355
Other investments, net	52,718	64,785	5	117,508
Net investments subject to leveling	\$ 4,343,600	\$ 81,023	\$ 3,240	4,427,863
Investments measured at net asset value				
Investment funds				175,300
Net investments				\$ 4,603,163
2016				
	Level 1	Level 2	Level 3	Total
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	\$ 4,643,323	\$ 83,920	\$ 4,106	4,731,349
Investments measured at net asset value				
Investment funds				247,774
Net investments				\$ 4,979,123

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2017 and 2016.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2017.

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts

The fair value of the Plan's investments in the Investment Trusts at September 30, 2017 and 2016 is presented in the following table (in thousands):

Trusts	2017	2016
First Plaza Group Trust	\$ 5,426,578	\$ 5,814,541
First Plaza Group Trust II	119,404	167,562
White Plaza Group Trust	5,045,271	5,141,946
Total beneficial interests in Investment Trusts	\$ 10,591,253	\$ 11,124,049

The following table provides a summary of the beneficial interests in the net assets of the combined 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, 2017 and 2016 (in thousands):

	2017	2016
Plan	\$ 10,591,253	\$ 11,124,049
Salaried Plan	1,394,133	1,520,223
Total net assets of the Investment Trusts	11,985,386	12,644,272
Less:		
Cash	49,604	48,664
Net non-security assets	62,408	12,727
Fair value of net investments subject to leveling	\$ 11,873,374	\$ 12,582,881

The combined Investment Trusts' net investment income aggregated \$1,147.1 million for the year ended September 30, 2017 and principally consisted of \$278.7 million of interest and dividend income and \$868.4 million of net realized and unrealized gains. The Plan's share of the combined Investment Trusts' net investment income totaled \$965.7 million.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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, 2017 and 2016 (in thousands):

2017				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Private equity and debt investments	\$ -	\$ -	\$ 210,079	\$ 210,079
Other investments, net	-	686	37,039	37,725
Net investments subject to leveling	<u>\$ -</u>	<u>\$ 686</u>	<u>\$ 247,118</u>	<u>247,804</u>
Investments measured at net asset value				
Investment funds				4,550,134
Private equity and debt investments				3,559,916
Real estate and other alternative investments				3,515,520
Net investments				<u>\$ 11,873,374</u>

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>

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2017 and 2016.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2017.

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 HOURLY-RATE EMPLOYEES PENSION PLAN

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 derivative financial 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 financial 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 financial 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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks (continued)

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.

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 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 financial instrument 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 financial instruments held by the Plan and Master Trusts at September 30, 2017 and 2016 were not significant and detailed disclosures have been excluded. The Investment Trusts did not hold any derivative financial instruments at September 30, 2017 and 2016.

The notional amount of the derivative financial instruments held by the Plan aggregated approximately \$8.2 billion at September 30, 2017 and principally represented interest rate swaps and financial futures contracts. The notional amount is the contractual amount applicable to the derivative financial instruments and not the amount at risk.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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.

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 derivative financial instruments may be used for hedging purposes by some fixed income fund managers to limit exposure to various risk factors.

Global macro funds represent investment funds that focus on taking positions in derivative financial instruments 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.

Multi-strategy funds represent investment funds that invest in broadly diversified portfolios of equity, fixed income and derivative financial 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).

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

Relative value funds focus on strategies which seek to take advantage of pricing discrepancies between instruments using mathematical, fundamental or technical analysis to determine market mispricing. Securities may be mispriced relative to the underlying security, related securities, groups of securities or the overall market.

Other investment funds include cash equivalents funds that 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. Also included in this category are funds that invest in event-driven situations (i.e., mergers, hostile takeovers, reorganizations, recapitalizations, share buybacks or leveraged buyouts).

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, 2017 and 2016 (dollars in thousands).

Description	2017				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 726,179	\$ -	100%	Monthly, Quarterly	5 - 90 Days
Multi-strategy funds ^(a)	625,576	-	99%	Monthly	3 - 10 Days
Other investment funds ^(b)	242,627	-	87%	Daily, Monthly	0 - 5 Days
Total	\$ 1,594,382	\$ -			

Description	2016				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 677,349	\$ -	100%	Monthly, Quarterly	5 - 90 Days
Multi-strategy funds ^(a)	581,726	-	99%	Monthly	3 - 10 Days
Other investment funds ^(b)	246,928	-	79%	Daily, Monthly	0 - 5 Days
Total	\$ 1,506,003	\$ -			

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

(a) Approximately 51% (69% at September 30, 2016) of the nonredeemable investments funds in this strategy were in the process of liquidation.

(b) Approximately 72% (44% at September 30, 2016) of the nonredeemable investment funds in this category were in the process of liquidation.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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, 2017 and 2016 (dollars in thousands).

Description	2017				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 174,190	\$ -	0%	N/A	N/A
Other investment funds ^(b)	1,110	-	3%	Daily	None
Total	<u>\$ 175,300</u>	<u>\$ -</u>			
Investment Trusts					
Equity funds ^(c)	\$ 1,172,617	\$ -	99%	Monthly, Quarterly, Semi-Annually	30 - 180 Days
Fixed income funds ^(d)	911,786	104,217	94%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	696,338	-	100%	Quarterly	45 - 60 Days
Global macro funds	531,812	-	100%	Monthly	5 - 92 Days
Multi-strategy funds ^(e)	454,189	-	98%	Quarterly	64 -65 Days
Other investment funds ^(f)	593,529	163,930	98%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	<u>\$ 4,360,271</u>	<u>\$ 268,147</u>			

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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					
Equity funds ^(c)	\$ 1,230,518	\$ -	100%	Monthly, Quarterly, Semi-Annually	30 - 180 Days
Fixed income funds ^(d)	873,080	23,979	92%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	748,292	-	100%	Monthly, Quarterly	10 - 61 Days
Global macro funds	612,059	-	100%	Monthly	5 - 92 Days
Multi-strategy funds ^(e)	436,778	-	99%	Quarterly	64 - 65 Days
Other investment funds ^(f)	596,845	6,364	99%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	<u>\$ 4,497,572</u>	<u>\$ 30,343</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 1 year (2 years at September 30, 2016).

(b) All of the nonredeemable investment funds in this category are expected to be liquidated in 1 year.

(c) Approximately 8% (23% at September 30, 2016) of the investment funds in this category were subject to an initial lock-up period of 1 year.

(d) Approximately 51% (50% at September 30, 2016) of the investment funds in this category were subject to an initial lock-up period of 1-5 years. Approximately 35% (41% at September 30, 2016) of the nonredeemable investment funds in this category were in the process of liquidation.

(e) Approximately 61% (33% at September 30, 2016) of investment funds of this category were subject to an initial lock-up period of 24-30 months.

(f) Approximately 23% (26% at September 30, 2016) of investment funds of this category were subject to an initial lock-up period of 3 years. Approximately 11% at September 30, 2016 of the nonredeemable investment funds in this category were in the process of liquidation.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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 HOURLY-RATE EMPLOYEES PENSION PLAN

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 of private equity and debt investments and certain real estate investments directly held by the Plan and 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, 2017 and 2016 (dollars in thousands). The Master Trusts did not hold any private equity and debt investments or real estate investments subject to disclosure at September 30, 2017 and 2016.

Description	2017				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Plan Direct					
Private equity and debt investments	\$ 60,584	\$ 131,247	0%	0%	100%
Real estate and other alternative investments	216,854	66,676	11%	43%	46%
Total	\$ 277,438	\$ 197,923			
Investment Trusts					
Private equity and debt investments	\$ 2,841,220	\$ 489,585	55%	41%	4%
Real estate and other alternative investments	3,084,027	506,041	22%	6%	72%
Total	\$ 5,925,247	\$ 995,626			
	2016				
Description	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Plan Direct					
Private equity and debt investments	\$ 16,208	\$ 72,222	0%	0%	100%
Real estate and other alternative investments	239,556	78,750	16%	36%	48%
Total	\$ 255,764	\$ 150,972			
Investment Trusts					
Private equity and debt investments	\$ 3,270,189	\$ 594,795	49%	44%	7%
Real estate and other alternative investments	3,052,979	332,426	24%	8%	68%
Total	\$ 6,323,168	\$ 927,221			

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 9. Termination Priorities

Although it has not expressed any intention to do so, GM has the right under the Plan, in certain circumstances and subject to collective bargaining obligations, 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 10. Federal Income Tax Status

The Internal Revenue Service (“IRS”) determined and informed the Company by a letter dated March 18, 2014 that the Plan and related trusts were designed in accordance with 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, 2017, 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. In August 2017, the IRS initiated an audit of the Plan for the plan year ended September 30, 2015 which is currently ongoing. Plan management believes the Plan is no longer subject to audit for periods prior to the 2014 plan year.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 11. 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, 2017 and 2016:

- The interest rate used to discount accumulated plan benefits was 3.59% and 3.30% at September 30, 2017 and 2016, respectively.
- The mortality of retired and non-retired participants was estimated using 2014 GM Specific Hourly Male and Female Mortality tables projected with Scale AA from October 1, 2010 to September 30, 2014 and thereafter with MP-2016 with 0.75% ultimate rate.
- The withdrawal rate, retirement rate and incidence of total and permanent disability assumptions were based on GM experience.
- The weighted average basic benefit per month, per year of credited service for those hired before October 1, 2007 for retirements occurring on October 1, 2010 and later, was \$54.10 (\$54.01 at September 30, 2016) for United Automobile, Aerospace and Agricultural Implement Workers of America International Union ("UAW") and International Union Electrical Workers – Communication Workers of America employees and \$51.45 (\$51.36 at September 30, 2016) for all other hourly employees.
- Also included in accumulated plan benefits were assumptions for early retirement supplements, interim supplements and temporary benefit levels as bargained with the UAW and other labor unions.
- It was assumed that approximately 65% (75% at September 30, 2016) of all male participants and 30% (35% at September 30, 2016) of all female participants would not reject the surviving spouse coverage, and the husband-wife age difference is two years (three years at September 30, 2016) for males and two years for females.

The decrease in the accumulated plan benefits obligation due to changes in actuarial assumptions was principally due to the increase in the discount rate from 3.30% to 3.59%. The experience gain of approximately \$310 million reflects less than expected retirements and standard and recurring updates to participant census data.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 12. Employer Contributions

For the year ended September 30, 2017, the Company met the minimum funding requirements under ERISA and no contributions were due. The Company made a minor discretionary cash contribution to the Plan during 2017 aggregating \$1.2 million.

Note 13. 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 14. Reconciliation of Financial Statements to the Form 5500

There were no reconciling differences between the amounts reported in the *Statements of Net Assets Available for Benefits* or in the *Statement of Changes in Net Assets Available for Benefits* per these financial statements and the respective Forms 5500 as of September 30, 2017 and 2016 and for the year ended September 30, 2017.

Note 15. Subsequent Events

Subsequent events have been evaluated through March 29, 2018 which is the date these financial statements were available to be issued.

SUPPLEMENTAL SCHEDULES

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS
(HELD AT END OF YEAR)
AS OF SEPTEMBER 30, 2017
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 003

(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	\$ 5,415,601	\$ 5,426,578
* Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	203,913	119,404
* Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	4,887,047	5,045,271
Total Investment Trusts		<u>10,506,561</u>	<u>10,591,253</u>
Directly held investments:			
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	346,734	347,280
** Equity securities (see attached)	Equity securities	2,446,928	3,359,207
*** Debt securities (see attached)	Debt securities	33,631,484	34,390,070
**** Investment funds (see attached)	Investment funds	1,654,494	1,887,462
Private equity and debt investments (see attached)	Private equity and debt investments	150,627	190,204
Real estate and other alternative investments (see attached)	Real estate and other alternative investments	274,394	303,681
Derivatives, net (see attached)	Derivatives	(33,538)	(19,988)
Total directly held investments		<u>38,471,123</u>	<u>40,457,916</u>
Total investments		<u>\$ 48,977,684</u>	<u>\$ 51,049,169</u>

* Denotes parties-in-interest.

** Includes GM common stock with a cost of \$2,951 and current value of \$3,861.

*** Includes GM senior unsecured notes with a cost of \$26,445 and current value of \$27,297 and General Motors Financial Company notes with a cost of \$28,791 and current value of \$29,332.

**** Includes the GMAM Absolute Return Strategy Fund I ("ARS") with a cost of \$8,445 and current value of \$9,105. ARS is a party-in-interest.

Note:

In compliance with the Department of Labor's Rule 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 HOURLY-RATE EMPLOYEES PENSION PLAN

**SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2017**
(in thousands, except number of transactions)

**EMPLOYER ID: 27-0383222
PLAN NUMBER: 003**

(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:							
U.S. Government	US Treasury notes & bonds 11/15/2026, 2.000%	263	\$ 1,416,194	\$ -	\$ -	\$ 1,416,194	\$ -
U.S. Government	US Treasury notes & bonds 11/15/2026, 2.000%	221	-	1,417,131	1,414,330	1,417,131	2,801
U.S. Government	US Treasury notes & bonds 2/15/2027, 2.250%	279	1,606,170	-	-	1,606,170	-
U.S. Government	US Treasury notes & bonds 2/15/2027, 2.250%	210	-	1,603,094	1,602,299	1,603,094	795
U.S. Government	US Treasury notes & bonds 5/15/2027, 2.375%	251	1,515,553	-	-	1,515,553	-
U.S. Government	US Treasury notes & bonds 5/15/2027, 2.375%	167	-	1,190,217	1,188,298	1,190,217	1,919

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

EMPLOYER ID: 27-0383222

PLAN NUMBER: 003

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

DIRECTLY HELD INVESTMENTS

AS OF SEPTEMBER 30, 2017

(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				
	BNP PARIBAS FORTIS FUNDING	Cash equivalents and other short-term investments	100,896	100,896
	BRIDGEWATER STIF II	Cash equivalents and other short-term investments	44,436	44,989
	FED CAISSES DESJARDINS BANK DEPOSIT NOTES	Cash equivalents and other short-term investments	287	279
	FEDERATION DES CAISSES	Cash equivalents and other short-term investments	97,156	97,156
	NATIXIS TD	Cash equivalents and other short-term investments	103,959	103,960
	Total cash equivalents and other short-term investments		346,734	347,280
Equity securities				
	2U INC	Equity Securities	1,199	1,267
	3M CO	Equity Securities	5,715	8,825
	ABBOTT LABORATORIES	Equity Securities	13,165	19,030
	ABBVIE INC	Equity Securities	6,145	10,950
	ABM INDUSTRIES	Equity Securities	1,896	1,877
	ACADIA HEALTHCAR	Equity Securities	1,206	1,461
	ACCENTURE PLC CL A	Equity Securities	3,744	5,908
	ACHAOGEN INC	Equity Securities	1,408	1,067
	ACLARIS THERAPEUTICS INC	Equity Securities	872	829
	ACTIVISION BLIZZARD INC	Equity Securities	5,075	11,877
	ACUITY BRANDS INC	Equity Securities	661	541
	ADDUS HOMECARE CORP	Equity Securities	1,564	1,804
	ADOBE SYSTEMS INC	Equity Securities	8,993	30,871
	ADVANCE AUTO PARTS INC	Equity Securities	626	505
	ADVANCED ACC-ADR	Equity Securities	380	683
	ADVANCED DISPOSAL SERVICES INC	Equity Securities	1,616	2,038
	ADVANCED MICRO DEVICES INC	Equity Securities	819	731
	AECOM	Equity Securities	6,819	7,915
	AECON GROUP INC	Equity Securities	481	514
	AEGEAN MARINE PETROLEUM NETWORK	Equity Securities	1,194	773
	AES CORP	Equity Securities	564	504
	AETNA INC	Equity Securities	2,313	4,413
	AFFILIATED MANAGERS GROUP	Equity Securities	530	743
	AFLAC INC	Equity Securities	4,531	5,910
	AGCO CORP	Equity Securities	557	861
	AGILENT TECHNOLOGIES INC	Equity Securities	7,003	10,974
	AGNICO EAGLE MINES LTD	Equity Securities	3,234	2,732
	AGRIUM INC	Equity Securities	2,003	2,256
	AGT FOOD + INGREDIENTS INC	Equity Securities	398	311
	AIMMUNE THERAPEUTICS INC	Equity Securities	518	622
	AIR LEASE CORP	Equity Securities	2,482	2,797
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	1,769	2,327
	AIR TRANSPORT SERVICES GROUP I	Equity Securities	657	1,577
	AIRBUS GROUP SE	Equity Securities	4,531	7,424
	AIRCASTLE LTD	Equity Securities	207	245
	AKAMAI TECHNOLOGIES INC	Equity Securities	643	584
	ALBEMARLE CORP	Equity Securities	555	1,083
	ALDER BIOPHARMACEUTICALS INC	Equity Securities	1,754	935
	ALEXION PHARMACEUTICALS INC	Equity Securities	1,753	2,212
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	7,163	14,300
	ALIGN TECHNOLOGY INC	Equity Securities	541	997
	ALIMENTATION COUCHE TARD B	Equity Securities	3,090	3,116
	ALKERMES PLC	Equity Securities	4,520	4,357
	ALLEGHANY CORP	Equity Securities	2,328	2,676
	ALLEGION PLC	Equity Securities	519	571
	ALLERGAN PLC	Equity Securities	5,297	4,846
	ALLIANCE DATA SYSTEMS CORP	Equity Securities	2,809	3,008
	ALLIANT ENERGY CORP	Equity Securities	483	662
	ALLISON TRANSMISSION HOLDINGS INC	Equity Securities	901	934
	ALLSCRIPTS HEALTHCARE SOLUTION	Equity Securities	673	725
	ALLSTATE CORP	Equity Securities	5,904	9,026
	ALLY FINANCIAL INC	Equity Securities	635	781
	ALMOST FAMILY IN	Equity Securities	1,539	1,804
	ALPHABET INC CL A	Equity Securities	23,582	44,478
	ALPHABET INC CL C	Equity Securities	19,794	38,744
	ALTRIA GROUP INC	Equity Securities	9,106	10,920
	AMAG PHARMACEUTICAL INC	Equity Securities	400	218
	AMAZON.COM INC	Equity Securities	15,587	28,667
	AMDOCS LTD	Equity Securities	1,187	1,742
	AMEDISYS INC	Equity Securities	1,161	1,382
	AMERCO	Equity Securities	205	187
	AMEREN CORPORATION	Equity Securities	739	988
	AMERICAN AIRLINES GROUP INC	Equity Securities	14,324	16,615
	AMERICAN EAGLE OUTFITTERS	Equity Securities	315	289
	AMERICAN ELECTRIC POWER	Equity Securities	1,961	2,439
	AMERICAN EXPRESS CO	Equity Securities	3,098	4,838
	AMERICAN FINANCIAL GROUP INC	Equity Securities	519	538
	AMERICAN INTERNATIONAL GROUP	Equity Securities	5,866	7,055

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AMERICAN WATER WORKS CO INC	Equity Securities	688	1,003
	AMERICAN WOODMARK CORP	Equity Securities	1,449	1,800
	AMERIPRISE FINANCIAL INC	Equity Securities	2,550	4,372
	AMERISOURCEBERGEN CORP	Equity Securities	708	954
	AMETEK INC	Equity Securities	2,232	3,120
	AMGEN INC	Equity Securities	19,656	41,976
	AMICUS THERAPEUTICS INC	Equity Securities	1,018	2,081
	AMKOR TECHNOLOGY INC	Equity Securities	197	242
	AMPHENOL CORP CL A	Equity Securities	1,008	1,834
	ANADARKO PETROLEUM CORP	Equity Securities	4,057	3,037
	ANALOG DEVICES INC	Equity Securities	2,933	4,656
	ANDEAVOR	Equity Securities	2,996	4,151
	ANDERSONS INC/THE	Equity Securities	910	736
	ANSYS INC	Equity Securities	435	726
	ANTARES PHARMA	Equity Securities	492	510
	ANTERO RESOURCES CORP	Equity Securities	430	304
	ANTHEM INC	Equity Securities	5,062	8,281
	AON PLC	Equity Securities	4,195	5,992
	APACHE CORP	Equity Securities	2,055	1,226
	APPLE INC	Equity Securities	34,108	63,873
	APPLIED INDUSTRIAL TECHNOLOGIE	Equity Securities	1,443	1,967
	APPLIED MATERIALS INC	Equity Securities	5,114	12,274
	AQUILEX HLDGS LLC	Equity Securities	243	-
	ARAMARK	Equity Securities	558	694
	ARCH CAPITAL GROUP LTD	Equity Securities	499	909
	ARCHER DANIELS MIDLAND CO	Equity Securities	3,478	3,690
	ARCHROCK INC	Equity Securities	534	508
	ARCONIC INC	Equity Securities	715	711
	ARDMORE SHIPPING CORP	Equity Securities	1,307	1,069
	ARGAN INC	Equity Securities	1,104	1,278
	ARGONAUT GOLD INC	Equity Securities	180	111
	ARISTA NETWORKS	Equity Securities	489	625
	ARMSTRONG WORLD INDUSTRIES INC	Equity Securities	726	907
	ARROW ELECTRONICS INC	Equity Securities	2,452	3,473
	ARTHUR J GALLAGHER + CO	Equity Securities	603	763
	ASHLAND GLOBAL HOLDINGS INC	Equity Securities	1,497	1,654
	ASML HOLDING NV NY REG SHS	Equity Securities	13	53
	ASPEN INSURANCE HOLDINGS LTD	Equity Securities	534	545
	ASSURANT INC	Equity Securities	1,945	2,529
	ASSURED GUARANTY LTD	Equity Securities	763	1,151
	ASTRAZENECA PLC	Equity Securities	11,710	12,963
	AT+T INC	Equity Securities	16,863	18,318
	ATHENE HOLDING-A	Equity Securities	383	418
	ATLAS AIR WORLDW	Equity Securities	1,396	1,790
	ATMOS ENERGY CORP	Equity Securities	1,335	1,643
	AURINIA PHARMACEUTICALS INC	Equity Securities	1,149	1,072
	AUTODESK INC	Equity Securities	693	1,594
	AUTOLIV INC	Equity Securities	648	754
	AUTOMATIC DATA PROCESSING	Equity Securities	2,245	3,439
	AUTONATION INC	Equity Securities	239	214
	AUTOZONE INC	Equity Securities	1,211	1,203
	AVERY DENNISON CORP	Equity Securities	345	604
	AVEXIS INC	Equity Securities	996	1,848
	AVIS BUDGET GROUP	Equity Securities	1,279	1,416
	AVNET INC	Equity Securities	343	362
	AXALTA COATING SYSTEMS LTD	Equity Securities	449	451
	AXIS CAPITAL HOLDINGS LTD	Equity Securities	1,628	1,708
	AXON ENTERPRISE	Equity Securities	890	814
	BAKER HUGHES A	Equity Securities	1,405	1,041
	BALL CORP	Equity Securities	702	970
	BANCO ESPIRITO SANTO REG	Equity Securities	143	-
	BANK OF AMERICA CORP	Equity Securities	14,660	27,551
	BANK OF MONTREAL	Equity Securities	3,718	3,979
	BANK OF NEW YORK MELLON CORP	Equity Securities	2,468	3,881
	BANK OF NOVA SCOTIA	Equity Securities	7,357	7,990
	BANK OF NT BUTTERFIELD & SON L	Equity Securities	2,494	3,162
	BANK OF THE OZAR	Equity Securities	984	908
	BANKUNITED INC	Equity Securities	2,661	2,903
	BANNER CORPORATION	Equity Securities	924	993
	BAXTER INTERNATIONAL INC	Equity Securities	3,698	4,666
	BB+T CORP	Equity Securities	5,114	6,832
	BECTON DICKINSON AND CO	Equity Securities	2,265	3,156
	BED BATH + BEYOND INC	Equity Securities	1,175	534
	BELDEN INC	Equity Securities	1,196	1,262
	BENCHMARK ELECTRONICS INC	Equity Securities	991	1,076
	BENEFICIAL BANCORP INC	Equity Securities	1,277	1,555
	BERKSHIRE HATHAWAY INC CL B	Equity Securities	10,463	16,139
	BEST BUY CO INC	Equity Securities	1,930	3,160
	BIG 5 SPORTING GOODS CORP	Equity Securities	699	275
	BIG LOTS INC	Equity Securities	161	268
	BIOGEN INC	Equity Securities	9,833	28,193
	BIOMARIN PHARMACEUTICAL INC	Equity Securities	6,734	9,552
	BIOSCRIP INC	Equity Securities	854	1,167

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BIOERATIV INC	Equity Securities	595	2,114
	BIRD CONSTRUCTION INC	Equity Securities	354	247
	BLACK DIAMOND GROUP LTD	Equity Securities	338	56
	BLACKBERRY LTD	Equity Securities	11,415	9,153
*	BLACKROCK INC	Equity Securities	2,440	3,816
	BLUCORA INC	Equity Securities	873	1,274
	BLUE HILLS BANCORP INC	Equity Securities	1,517	1,945
	BLUEPRINT MEDICINES CORP	Equity Securities	966	2,647
	BMTC GROUP INC	Equity Securities	466	357
	BOEING CO/THE	Equity Securities	6,947	14,744
	BOJANGLES' INC	Equity Securities	927	628
	BONTERRA ENERGY CORP	Equity Securities	430	175
	BOOZ ALLEN HAMIL	Equity Securities	338	340
	BORGWARNER INC	Equity Securities	1,003	1,275
	BOSTON PRIVATE FINANCIAL HOLDI	Equity Securities	1,160	1,648
	BOSTON SCIENTIFIC CORP	Equity Securities	3,039	7,299
	BRIGHTHOUSE FINANCIAL INC	Equity Securities	336	404
	BRINKER INTERNATIONAL INC	Equity Securities	351	207
	BRISTOL MYERS SQUIBB CO	Equity Securities	6,802	8,081
	BROADCOM LTD	Equity Securities	3,405	6,853
	BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	528	663
	BROOKDALE SENIOR LIVING INC	Equity Securities	629	417
	BROWN FORMAN CORP CLASS B	Equity Securities	533	772
	BRUKER CORP	Equity Securities	1,029	1,366
	BRUNSWICK CORP/DE	Equity Securities	2,714	3,087
	BUILDERS FIRSTSOURCE INC	Equity Securities	1,057	1,416
	BUNGE LTD	Equity Securities	2,724	2,564
	C.H. ROBINSON WORLDWIDE INC	Equity Securities	724	748
	CA INC	Equity Securities	630	734
	CABOT CORP	Equity Securities	226	246
	CABOT OIL + GAS CORP	Equity Securities	741	881
	CADENCE DESIGN SYSTEMS INC	Equity Securities	1,864	2,253
	CAESARS ENTERTAINMENT CORP	Equity Securities	833	876
	CALLIDUS SOFTWARE INC	Equity Securities	1,546	2,502
	CALLON PETROLEUM CO	Equity Securities	1,802	1,920
	CAMBREX CORP	Equity Securities	1,680	1,683
	CAMDEN NATIONAL CORP	Equity Securities	1,873	2,551
	CAMPBELL SOUP CO	Equity Securities	676	597
	CAN IMPERIAL BK OF COMMERCE	Equity Securities	979	978
	CANADIAN NATL RAILWAY CO	Equity Securities	1,352	1,686
	CANADIAN NATURAL RESOURCES	Equity Securities	3,625	3,298
	CANADIAN PACIFIC RAILWAY LTD	Equity Securities	5,065	4,592
	CANADIAN TIRE CORP CLASS A	Equity Securities	1,391	1,677
	CANADIAN WESTERN BANK	Equity Securities	556	515
	CAPITAL ONE FINANCIAL CORP	Equity Securities	7,283	8,883
	CAPITAL SENIOR LIVING CORP	Equity Securities	1,403	786
	CARA OPERATIONS LTD SUB VTG	Equity Securities	110	99
	CARDINAL HEALTH INC	Equity Securities	3,979	3,662
	CARMAX INC	Equity Securities	11,279	19,584
	CARNIVAL CORP	Equity Securities	9,960	16,679
	CARROLS RESTAURANT GROUP INC	Equity Securities	1,063	931
	CARS.COM INC	Equity Securities	156	231
	CARTER'S INC	Equity Securities	1,608	1,629
	CASCADES INC	Equity Securities	301	622
	CATALENT INC	Equity Securities	1,212	2,068
	CATERPILLAR INC	Equity Securities	10,709	14,962
	CAVIUM INC	Equity Securities	4,133	4,101
	CBIZ INC	Equity Securities	1,786	2,662
	CBOE GLOBAL MARK	Equity Securities	605	753
	CBRE GROUP INC A	Equity Securities	502	799
	CBS CORP CLASS B NON VOTING	Equity Securities	1,086	1,518
	CDK GLOBAL INC	Equity Securities	494	574
	CDW CORP/DE	Equity Securities	496	733
	CELANESE CORP SERIES A	Equity Securities	783	1,456
	CELESTICA INC	Equity Securities	1,004	1,228
	CELGENE CORP	Equity Securities	5,156	9,212
	CEMEX SAB-SP ADR	Equity Securities	1,051	1,033
	CENTENE CORP	Equity Securities	2,159	2,957
	CENTENNIAL RES-A	Equity Securities	684	967
	CENTERPOINT ENERGY INC	Equity Securities	1,677	2,241
	CENTURYLINK INC	Equity Securities	2,212	1,273
	CERNER CORP	Equity Securities	1,017	1,491
	CF INDUSTRIES HOLDINGS INC	Equity Securities	481	567
	CGI GROUP INC CLASS A	Equity Securities	1,310	1,893
	CHARLES RIVER LABORATORIES	Equity Securities	947	1,275
	CHARTER COMMUNICATIONS INC	Equity Securities	2,610	5,536
	CHEMICAL FINANCE	Equity Securities	993	1,087
	CHEMOURS CO	Equity Securities	736	911
	CHENIERE ENERGY INC	Equity Securities	451	649
	CHEVRON CORP	Equity Securities	13,880	16,376
	CHICAGO BRIDGE + IRON CO NV	Equity Securities	1,300	486
	CHIPOTLE MEXICAN GRILL INC	Equity Securities	2,772	2,097
	CHUBB LTD	Equity Securities	7,845	10,158

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CHURCH + DWIGHT CO INC	Equity Securities	649	861
	CHURCHILL DOWNS	Equity Securities	1,183	1,485
	CIENA CORP	Equity Securities	1,147	1,340
	CIGNA CORP	Equity Securities	5,025	7,828
	CIMAREX ENERGY CO	Equity Securities	2,872	2,818
	CINCINNATI FINANCIAL CORP	Equity Securities	614	830
	CINEMARK HOLDINGS INC	Equity Securities	1,261	1,340
	CINTAS CORP	Equity Securities	420	900
	CIRRUS LOGIC INC	Equity Securities	766	666
	CISCO SYSTEMS INC	Equity Securities	20,499	28,385
	CIT GROUP INC	Equity Securities	686	751
*	CITIGROUP INC	Equity Securities	21,124	31,669
	CITIZENS FINANCIAL GROUP	Equity Securities	846	1,368
	CITRIX SYSTEMS INC	Equity Securities	2,433	2,551
	CIVITAS SOLUTIONS INC	Equity Securities	1,550	1,201
	CLOROX COMPANY	Equity Securities	961	1,203
	CLOUD PEAK ENERGY INC	Equity Securities	318	159
	CLOVIS ONCOLOGY	Equity Securities	1,122	1,310
	CME GROUP INC	Equity Securities	2,034	3,264
	CMS ENERGY CORP	Equity Securities	700	930
	CNA FINANCIAL CORP	Equity Securities	393	563
	CNO FINANCIAL GROUP INC	Equity Securities	707	843
	COACH INC	Equity Securities	912	787
	COCA COLA CO/THE	Equity Securities	11,416	12,900
	COCA-COLA BOTTLING CO CONSOLID	Equity Securities	915	928
	COGECO COMMUNICATIONS INC	Equity Securities	791	1,118
	COGENT COMMUNICATIONS HOLDIN	Equity Securities	1,103	1,961
	COGNIZANT TECH SOLUTIONS A	Equity Securities	3,576	5,044
	COLGATE PALMOLIVE CO	Equity Securities	3,572	4,322
	COMCAST CORP CLASS A	Equity Securities	11,880	17,314
	COMERICA INC	Equity Securities	1,078	1,603
	COMMSCOPE HOLDING CO INC	Equity Securities	2,062	2,089
	COMMVAULT SYSTEM	Equity Securities	1,177	1,192
	COMPASS MINERALS INTERNATIONAL	Equity Securities	1,748	1,408
	CONAGRA FOODS INC	Equity Securities	1,691	1,702
	CONCHO RESOURCES INC	Equity Securities	1,170	1,375
	CONNECTICUT VY STRUCTURED CR	Equity Securities	3	-
	CONOCOPHILLIPS	Equity Securities	4,576	4,787
	CONSOLIDATED EDISON INC	Equity Securities	1,457	1,736
	CONSTELLATION BRANDS INC A	Equity Securities	2,373	3,552
	CONSTELLUM NV CLASS A	Equity Securities	1,167	669
	CONTINENTAL BUILDING PRODUCTS INC	Equity Securities	359	403
	CONTINENTAL RESOURCES INC/OK	Equity Securities	284	248
	COOPER COS INC/THE	Equity Securities	598	806
	COOPER TIRE + RUBBER	Equity Securities	1,554	1,675
	COPART INC	Equity Securities	385	705
	COPPER MOUNTAIN MINING CORP	Equity Securities	182	135
	CORE LABORATORIES N.V.	Equity Securities	410	306
	CORE-MARK HOLDIN	Equity Securities	1,507	1,376
	CORNERSTONE ONDEMAND INC	Equity Securities	1,096	1,255
	CORNING INC	Equity Securities	4,828	7,377
	COSTAR GROUP INC	Equity Securities	453	617
	COSTCO WHOLESALE CORP	Equity Securities	3,800	5,080
	COTY INC-CL A	Equity Securities	666	564
	COWEN INC	Equity Securities	1,330	1,497
	CR BARD INC	Equity Securities	877	1,625
	CRA INTERNATIONAL INC	Equity Securities	139	168
	CRANE CO	Equity Securities	660	680
	CREE INC	Equity Securities	4,901	3,287
	CRH PLC	Equity Securities	783	1,002
	CROWN HOLDINGS INC	Equity Securities	1,826	2,223
	CSRA Inc	Equity Securities	2,233	2,772
	CSX CORP	Equity Securities	2,441	4,967
	CUMMINS INC	Equity Securities	3,340	4,080
	CVS HEALTH CORP	Equity Securities	10,986	11,872
	DANA HOLDING CORP	Equity Securities	265	422
	DANAHER CORP W/D	Equity Securities	2,770	3,773
	DARDEN RESTAURANTS INC	Equity Securities	476	680
	DARLING INGREDIENTS INC	Equity Securities	1,329	1,650
	DAVITA HEALTHCARE PARTNERS I	Equity Securities	1,598	1,562
	DBV TECHNOLOGIES SA	Equity Securities	734	938
	DEERE + COMPANY	Equity Securities	5,265	8,243
	DEL FRISCO'S RESTAURANT	Equity Securities	1,066	860
	DELEK US HOLDING	Equity Securities	333	484
	DELL TECHNOLOGIES INC CLASS V	Equity Securities	2,182	3,674
	DELPHI AUTOMOTIVE PLC	Equity Securities	998	1,867
	DELTA AIR LINES INC	Equity Securities	4,458	8,018
	DELUXE CORP	Equity Securities	2,780	3,327
	DENNY'S CORP	Equity Securities	1,096	1,240
	DENTSPLY SIRONA Inc	Equity Securities	871	957
	DEVON ENERGY CORP	Equity Securities	2,869	2,671
	DEXCOM	Equity Securities	423	289
	DHT HOLDINGS INC	Equity Securities	778	397

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DHX MEDIA LTD VAR VOTING SHR	Equity Securities	504	298
	DIAMONDBACK ENERGY INC	Equity Securities	1,717	2,189
	DICK S SPORTING GOODS INC	Equity Securities	1,411	1,083
	DILLARDS INC CL A	Equity Securities	363	224
	DIRECTBUY HOLDINGS INC	Equity Securities	181	-
	DISCOVER FINANCIAL SERVICES	Equity Securities	6,868	7,842
	DISCOVERY COMMUNICATIONS A	Equity Securities	261	229
	DISCOVERY COMMUNICATIONS C	Equity Securities	440	326
	DISH NETWORK CORP A	Equity Securities	730	868
	DOLLAR GENERAL CORP	Equity Securities	1,400	1,582
	DOLLAR TREE INC	Equity Securities	1,178	1,455
	DOMINION RESOURCES INC/A	Equity Securities	2,950	3,424
	DOMINO S PIZZA INC	Equity Securities	1,823	2,304
	DOMTAR CORP	Equity Securities	288	265
	DONNELLEY FINANCIAL SOLUTION INC	Equity Securities	1,446	1,388
	DOVER CORP	Equity Securities	659	990
	DOWDUPONT INC	Equity Securities	9,430	15,288
	DR HORTON INC	Equity Securities	643	1,003
	DR PEPPER SNAPPLE GROUP INC	Equity Securities	909	1,133
	DTE ENERGY COMPANY	Equity Securities	1,001	1,357
	DUKE ENERGY CORP	Equity Securities	3,611	4,139
	DXC TECHNOLOGY CO	Equity Securities	5,967	10,933
	E TRADE FINANCIAL CORP	Equity Securities	3,202	4,909
	EAGLE MATERIALS INC	Equity Securities	854	1,259
	EAST WEST BANCORP INC	Equity Securities	1,662	2,385
	EASTMAN CHEMICAL CO	Equity Securities	1,096	1,521
	EATON CORP PLC	Equity Securities	1,848	2,427
	EATON VANCE CORP	Equity Securities	281	405
	EBAY INC	Equity Securities	7,880	12,519
	EBIX INC	Equity Securities	1,342	1,644
	ECN CAPITAL	Equity Securities	59	68
	ECOLAB INC	Equity Securities	1,745	2,369
	EDISON INTERNATIONAL	Equity Securities	1,422	1,769
	EDWARDS LIFESCIENCES CORP	Equity Securities	1,100	1,635
	ELECTRONIC ARTS INC	Equity Securities	3,579	7,097
	ELEMENT FINANCIAL CORP	Equity Securities	1,055	734
	ELI LILLY & CO	Equity Securities	23,608	38,999
	ELLIE MAE INC	Equity Securities	1,761	1,495
	EMERSON ELECTRIC CO	Equity Securities	2,477	2,861
	EMPLOYERS HOLDINGS INC	Equity Securities	960	1,418
	ENBRIDGE INC	Equity Securities	6,045	5,801
	ENCORE CAPITAL G	Equity Securities	1,216	1,493
	ENERGEN CORP	Equity Securities	2,043	1,901
	ENERSYS	Equity Securities	1,638	1,477
	ENSIGN ENERGY SERVICES INC	Equity Securities	157	89
	ENTEGRIS INC	Equity Securities	121	459
	ENTERGY CORP	Equity Securities	1,455	1,489
	ENVISION HEALTHC	Equity Securities	1,223	725
	EOG RESOURCES INC	Equity Securities	3,403	4,489
	EPAM SYSTEMS INC	Equity Securities	1,658	2,058
	EQT CORP	Equity Securities	3,422	3,194
	EQUIFAX INC	Equity Securities	759	898
	ERICSSON (LM) TEL SP ADR	Equity Securities	9,382	4,798
	ESSENT GROUP LTD	Equity Securities	1,297	2,167
	ESTEE LAUDER COMPANIES CL A	Equity Securities	1,143	1,700
	EURONET WORLDWID	Equity Securities	1,139	1,280
	EVEREST RE GROUP LTD	Equity Securities	783	1,227
	EVERSOURCE ENERGY	Equity Securities	1,084	1,350
	EVERTEC INC	Equity Securities	1,710	1,444
	EVOLENT HEALTH-A	Equity Securities	1,663	1,461
	EXELIXIS INC	Equity Securities	802	887
	EXELON CORP	Equity Securities	3,004	3,213
	EXLSERVICE HOLDINGS INC	Equity Securities	1,540	1,913
	EXPEDIA INC	Equity Securities	737	1,260
	EXPEDITORS INTL WASH INC	Equity Securities	622	750
	EXPRESS SCRIPTS HOLDING CO	Equity Securities	6,741	6,093
	EXTERRAN CORP	Equity Securities	554	584
	EXTRACTION OIL &	Equity Securities	1,825	1,424
	EXTREME NETWORKS	Equity Securities	310	672
	EXXON MOBIL CORPORATION	Equity Securities	25,860	25,097
	F5 NETWORKS INC	Equity Securities	546	554
	FACEBOOK INC A	Equity Securities	18,278	33,296
	FASTENAL CO	Equity Securities	809	915
	FCB FINANCIAL HOLDINGS INC	Equity Securities	657	980
	FEDERAL SIGNAL CORP	Equity Securities	1,570	2,258
	FEDEX CORP	Equity Securities	13,291	25,138
	FERRO CORP	Equity Securities	1,070	1,884
	FIDELITY NATIONAL INFO SERV	Equity Securities	2,153	3,224
	FIFTH THIRD BANCORP	Equity Securities	3,165	4,932
	FINANCIAL INSTITUTIONS INC	Equity Securities	753	812
	FIRST CONNECTICUT BANCORP	Equity Securities	318	428
	FIRST DATA CORP-A	Equity Securities	523	577
	FIRST FOUNDATION INC	Equity Securities	886	1,326

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FIRST REPUBLIC BANK/CA	Equity Securities	651	1,157
	FIRSTCASH INC	Equity Securities	1,724	2,299
	FIRSTENERGY CORP	Equity Securities	1,816	1,607
	FISERV INC	Equity Securities	1,069	1,931
	FLEETCOR TECHNOLOGIES INC	Equity Securities	783	1,023
	FLEXTRONICS INTL LTD	Equity Securities	8,461	14,055
	FLIR SYSTEMS INC	Equity Securities	289	377
	FLOOR & DÉCOR HOLDINGS INC A	Equity Securities	76	86
	FLOWSERVE CORP	Equity Securities	391	386
	FLUOR CORP	Equity Securities	801	654
	FLY LEASING LTD	Equity Securities	1,188	1,322
	FMC CORP	Equity Securities	1,390	2,007
	FNB CORP	Equity Securities	2,636	3,052
	FNF GROUP	Equity Securities	494	853
	FOOT LOCKER INC	Equity Securities	766	497
	FORD MOTOR CO	Equity Securities	4,338	3,657
	FORTINET INC	Equity Securities	339	366
	FORTIS INC	Equity Securities	1,048	1,260
	FORTIVE CORP	Equity Securities	2,320	3,591
	FORTUNE BRANDS HOME + SECURI	Equity Securities	560	719
	FRANKLIN ELECTRIC CO INC	Equity Securities	737	1,005
	FRANKLIN RESOURCES INC	Equity Securities	900	1,049
	FREEPORT MCMORAN INC	Equity Securities	2,187	1,366
	FRESHII	Equity Securities	282	139
	GAMESTOP CORP CLASS A	Equity Securities	1,731	1,501
	GANNETT CO INC	Equity Securities	207	243
	GAP INC/THE	Equity Securities	806	790
	GARMIN LTD	Equity Securities	374	477
	GARTNER INC	Equity Securities	593	784
	GDI INTEGRATED FACILITY SERV	Equity Securities	121	129
	GENERAL DYNAMICS CORP	Equity Securities	3,902	6,710
	GENERAL ELECTRIC CO W/D	Equity Securities	22,392	20,576
	GENERAL MILLS INC	Equity Securities	2,289	2,111
*	GENERAL MOTORS CO	Equity Securities	2,951	3,861
	GENESEE & WYOMING INC	Equity Securities	1,280	1,428
	GENPACT LTD	Equity Securities	1,019	1,173
	GENUINE PARTS CO	Equity Securities	859	989
	GIBRALTAR INDUST	Equity Securities	2,374	2,068
	GILDAN ACTIVEWEAR INC	Equity Securities	1,666	1,730
	GILEAD SCIENCES INC	Equity Securities	14,742	15,823
	GLOBAL BLOOD THERAPEUTICS INC	Equity Securities	718	823
	GLOBAL PAYMENTS INC	Equity Securities	767	1,007
	GLYCOMIMETICS IN	Equity Securities	781	949
	GMP CAPITAL INC	Equity Securities	243	81
	GOGO INC	Equity Securities	1,054	908
	GOLDCORP INC	Equity Securities	3,384	2,137
*	GOLDMAN SACHS GROUP INC	Equity Securities	6,619	9,870
	GOODYEAR TIRE + RUBBER CO	Equity Securities	952	1,171
	GRAND CANYON EDU	Equity Securities	917	1,898
	GRAPHIC PACKAGING HOLDING CO	Equity Securities	3,919	4,063
	GREAT WESTERN BANCORP INC	Equity Securities	1,396	2,014
	GROUP 1 AUTOMOTIVE INC	Equity Securities	327	275
	GRUBHUB INC	Equity Securities	820	779
	GULFPORT ENERGY CORP	Equity Securities	1,522	750
	H+R BLOCK INC	Equity Securities	305	381
	HALLADOR ENERGY CO	Equity Securities	534	345
	HALLIBURTON CO	Equity Securities	2,604	2,804
	HANESBRANDS INC	Equity Securities	734	658
	HANMI FINANCIAL CORP	Equity Securities	1,448	1,724
	HARLEY DAVIDSON INC	Equity Securities	982	917
	HARRIS CORP	Equity Securities	601	1,130
	HARTFORD FINANCIAL SVCS GRP	Equity Securities	1,221	2,017
	HASBRO INC	Equity Securities	521	760
	HAWAIIAN HOLDINGS INC	Equity Securities	43	41
	HCA HOLDINGS INC	Equity Securities	1,934	2,361
	HD SUPPLY HOLDIN	Equity Securities	566	505
	HEICO CORP	Equity Securities	622	857
	HELEN OF TROY	Equity Securities	1,356	1,395
	HELIX ENERGY SOLUTIONS GROUP I	Equity Securities	1,243	1,534
	HELMERICH + PAYNE	Equity Securities	747	613
	HENRY SCHEIN INC	Equity Securities	710	925
	HEROUX DEVTEK INC	Equity Securities	445	465
	HERSHEY CO/THE	Equity Securities	890	1,103
	HESS CORP	Equity Securities	1,285	951
	HEWLETT PACKARD ENTERPRISE CO	Equity Securities	13,857	17,945
	HILTON GRAND VAC	Equity Securities	1,428	1,746
	HILTON WORLDWIDE	Equity Securities	686	951
	HOLLYFRONTIER CORP	Equity Securities	302	427
	HOLOGIC INC	Equity Securities	589	710
	HOME DEPOT INC	Equity Securities	7,515	13,806
	HONEYWELL INTERNATIONAL INC	Equity Securities	5,807	10,246
	HORMEL FOODS CORP	Equity Securities	503	648
	HOUGHTON MIFFLIN	Equity Securities	1,201	1,230

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HP INC	Equity Securities	11,009	15,403
	HSN INC	Equity Securities	750	594
	HUB GROUP INC	Equity Securities	783	842
	HUMANA INC	Equity Securities	2,530	3,700
	HUNT (JB) TRANSPRT SVCS INC	Equity Securities	411	686
	HUNTINGTON BANCSHARES INC	Equity Securities	3,441	3,922
	HUNTINGTON INGALLS INDUSTRIE	Equity Securities	2,153	2,423
	HUNTSMAN CORP	Equity Securities	510	806
	HURON CONSULTING GROUP INC	Equity Securities	1,211	746
	IAC/INTERACTIVECORP	Equity Securities	1,325	2,844
	IBERIABANK CORP	Equity Securities	2,353	2,366
	ICF INTERNATIONAL INC	Equity Securities	2,010	2,865
	IDEX CORP	Equity Securities	1,683	2,539
	IDEXX LABORATORIES INC	Equity Securities	593	981
	IHS MARKIT LTD	Equity Securities	1,016	1,263
	ILLINOIS TOOL WORKS	Equity Securities	1,834	3,234
	ILLUMINA INC	Equity Securities	2,435	3,437
	INCYTE CORP	Equity Securities	1,023	1,431
	INDUSTRIAL ALLIANCE INSURANC	Equity Securities	1,814	2,146
	INGERSOLL RAND PLC	Equity Securities	2,223	2,924
	INGLES MARKETS INC	Equity Securities	283	203
	INGREDION INC	Equity Securities	630	615
	INNERWORKINGS INC	Equity Securities	771	1,154
	INNOSPEC INC	Equity Securities	1,055	912
	INPHI CORP	Equity Securities	1,847	1,711
	INPUT CAPITAL CORP	Equity Securities	209	138
	INSPERITY INC	Equity Securities	282	299
	INSTALLED BUILDING PRODUCTS IN	Equity Securities	440	1,030
	INTACT FINANCIAL CORP	Equity Securities	836	1,030
	INTEGRAT DEVICE	Equity Securities	1,644	1,693
	INTEL CORP	Equity Securities	14,872	20,780
	INTERCONTINENTAL EXCHANGE	Equity Securities	1,807	2,874
	INTERNATIONAL PAPER CO	Equity Securities	1,649	2,267
	INTERNATIONAL SEAWAYS INC	Equity Securities	358	415
	INTERPUBLIC GROUP OF COS INC	Equity Securities	3,534	3,286
	INTERSECT ENT IN	Equity Securities	825	1,112
	INTL BUSINESS MACHINES CORP	Equity Securities	10,975	10,015
	INTL FLAVORS + FRAGRANCES	Equity Securities	540	791
	INTUIT INC	Equity Securities	4,519	9,344
	INTUITIVE SURGICAL INC	Equity Securities	1,421	2,713
	INVENTURE FOODS INC	Equity Securities	419	216
	INVESCO LTD	Equity Securities	735	991
	INVESTORS BANCORP INC	Equity Securities	1,514	1,724
	IRHYTHM TECHNOLO	Equity Securities	709	955
	ITT INC	Equity Securities	2,359	2,962
	JABIL CIRCUIT INC	Equity Securities	3,315	4,651
	JACK HENRY	Equity Securities	573	555
	JACK IN THE BOX	Equity Securities	1,017	1,070
	JACOBS ENGINEERING GROUP INC	Equity Securities	6,317	7,581
	JAMES RIVER GROUP HOLDINGS LTD	Equity Securities	743	1,074
	JAZZ PHARMACEUTICALS PLC	Equity Securities	661	614
	JETBLUE AIRWAYS CORP	Equity Securities	1,225	3,137
	JM SMUCKER CO/THE	Equity Securities	1,642	1,460
	JOHNSON + JOHNSON	Equity Securities	22,497	30,465
	JOHNSON CONTROLS INTERNATIONAL	Equity Securities	3,047	2,657
	JONES LANG LASALLE INC	Equity Securities	395	383
*	JPMORGAN CHASE & CO	Equity Securities	33,333	56,758
	JUNIPER NETWORKS INC	Equity Securities	2,625	2,566
	K12 INC	Equity Securities	558	594
	KAISER ALUMINUM	Equity Securities	963	1,145
	KANSAS CITY SOUTHERN	Equity Securities	574	803
	KAPSTONE PAPER A	Equity Securities	1,236	1,199
	KAR AUCTION SERVICES INC	Equity Securities	1,106	1,695
	KBR INC	Equity Securities	1,266	1,511
	KEARNY FINANCIAL CORP/MD	Equity Securities	1,063	1,346
	KELLOGG CO	Equity Securities	1,290	1,161
	KEYCORP	Equity Securities	1,053	1,815
	KEYSIGHT TECHNOLOGIES IN	Equity Securities	2,222	2,889
	KIMBERLY CLARK CORP	Equity Securities	2,614	2,940
	KINDER MORGAN INC W/I	Equity Securities	3,788	2,717
	KLA TENCOR CORP	Equity Securities	4,539	7,551
	KLX INC	Equity Securities	1,049	1,143
	KMG CHEMICALS INC	Equity Securities	89	93
	KNIGHT-SWIFT TRA	Equity Securities	384	391
	KOHL'S CORP	Equity Securities	1,149	1,018
	KRAFT HEINZ CO/THE	Equity Securities	2,948	3,324
	KROGER CO	Equity Securities	2,124	1,656
	KULICKE + SOFFA INDUSTRIES	Equity Securities	665	915
	L BRANDS INC	Equity Securities	10,929	8,550
	L3 TECHNOLOGIES	Equity Securities	610	1,033
	LABORATORY CRP OF AMER HLDGS	Equity Securities	3,779	4,369
	LAKELAND INDUSTRIALS INC	Equity Securities	4	4
	LAM RESEARCH CORP	Equity Securities	1,084	2,860

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	LANDSTAR SYSTEM	Equity Securities	1,205	1,395
	LANTHEUS HOLDING INC	Equity Securities	154	164
	LAS VEGAS SANDS CORP	Equity Securities	1,368	1,793
	LAUREATE EDUCA-A	Equity Securities	642	617
	LEAR CORP	Equity Securities	3,001	5,698
	LEGGETT + PLATT INC	Equity Securities	359	439
	LEIDOS HOLDINGS INC	Equity Securities	1,415	1,648
	LENNAR CORP A	Equity Securities	526	747
	LENNOX INTL INC	Equity Securities	478	483
	LEUCADIA NATIONAL CORP	Equity Securities	503	567
	LEVEL 3 COMMUNICATIONS INC	Equity Securities	949	1,159
	LHC GROUP INC	Equity Securities	879	1,340
	LIBERTY BROADBAND CORP	Equity Securities	523	734
	LIBERTY GLOBAL PLC A	Equity Securities	416	510
	LIBERTY GLOBAL PLC SERIES C	Equity Securities	1,172	1,332
	LIBERTY INTERACTIVE CORP Q A	Equity Securities	619	725
	LIBERTY MEDIA CORP-LIBERTY SIR	Equity Securities	1,239	1,660
	LIFEPOINT HEALTH INC	Equity Securities	227	208
	LINCOLN NATIONAL CORP	Equity Securities	1,785	2,853
	LIONS GATE ENT-B	Equity Securities	1,001	1,293
	LITHIA MOTORS-A	Equity Securities	938	1,131
	LKQ CORP	Equity Securities	492	768
	LOBLAW COMPANIES LTD	Equity Securities	729	800
	LOCKHEED MARTIN CORP	Equity Securities	3,288	5,711
	LOEWS CORP	Equity Securities	4,058	4,909
	LOGMEIN INC	Equity Securities	1,477	1,431
	LOUISIANA-PACIFIC CORP	Equity Securities	1,312	1,470
	LOWE'S COS INC	Equity Securities	4,817	6,506
	LOXO ONCOLOGY INC	Equity Securities	896	2,985
	LSC COMMUNICATION	Equity Securities	435	209
	LULULEMON ATHLETICA INC	Equity Securities	432	442
	LUXOFT HOLDING INC	Equity Securities	1,157	908
	LYONDELLBASELL INDU CL A	Equity Securities	2,294	3,158
	M + T BANK CORP	Equity Securities	1,027	1,563
	MACDONALD DETTWILER + ASSOC	Equity Securities	1,594	1,493
	MACQUARIE INFRASTRUCTURE	Equity Securities	438	390
	MACY S INC	Equity Securities	1,420	704
	MAGNA INTERNATIONAL INC	Equity Securities	2,757	3,211
	MALLINCKRODT PLC	Equity Securities	513	261
	MANPOWERGROUP INC	Equity Securities	2,032	2,948
	MANULIFE FINANCIAL CORP	Equity Securities	4,424	5,039
	MARATHON OIL CORP	Equity Securities	2,803	2,399
	MARATHON PETROLEUM CORP	Equity Securities	1,303	2,384
	MARKEL CORP	Equity Securities	927	1,068
	MARRIOTT INTERNATIONAL CL A	Equity Securities	1,434	2,525
	MARSH & MCLENNAN COS INC	Equity Securities	4,132	9,219
	MARTEN TRANSPORT	Equity Securities	500	563
	MARTIN MARIETTA MATERIALS	Equity Securities	675	901
	MARTINREA INTERNATIONAL INC	Equity Securities	364	347
	MARVELL TECHNOLOGY GROUP LTD	Equity Securities	404	504
	MASCO CORP	Equity Securities	1,359	2,155
	MASIMO CORP	Equity Securities	689	701
	MASTERCARD INC CLASS A	Equity Securities	4,262	9,461
	MATTEL INC	Equity Securities	5,907	4,502
	MATTHEWS INTERNATIONAL CORP	Equity Securities	699	703
	MAXIM INTEGRATED PRODUCTS	Equity Securities	609	936
	MAXIMUS INC	Equity Securities	879	916
	MAXLINEAR	Equity Securities	273	297
	MCCORMICK + CO NON VTG SHRS	Equity Securities	632	815
	MCDONALD'S CORP	Equity Securities	7,306	10,290
	MCGRATH RENTCORP	Equity Securities	183	210
	MCKESSON CORP	Equity Securities	11,013	10,078
	MDU RES GROUP INC	Equity Securities	436	428
	MEDNAX INC	Equity Securities	515	302
	MEDTRONIC PLC	Equity Securities	17,236	16,832
	MERCADOLIBRE INC	Equity Securities	505	780
	MERCK + CO INC	Equity Securities	17,409	21,960
	MERIT MEDICAL SYSTEMS INC	Equity Securities	1,118	2,007
	MERITOR INC	Equity Securities	1,244	1,937
	METLIFE INC	Equity Securities	4,443	5,920
	METTLER TOLEDO INTERNATIONAL	Equity Securities	463	1,126
	MGM RESORTS INTERNATIONAL	Equity Securities	655	1,055
	MICHAEL KORS HOLDINGS LTD	Equity Securities	605	541
	MICRO FOCUS INTL	Equity Securities	3,613	3,921
	MICROCHIP TECHNOLOGY INC	Equity Securities	754	1,450
	MICRON TECHNOLOGY INC	Equity Securities	6,188	16,569
	MICROSEMI CORP	Equity Securities	902	1,264
	MICROSOFT CORP	Equity Securities	35,794	70,074
	MIDDLEBY CORP	Equity Securities	540	525
	MIDLAND STATES BANCORP INC	Equity Securities	1,091	1,489
	MOHAWK INDUSTRIES INC	Equity Securities	665	1,117
	MOLSON COORS BREWING CO B	Equity Securities	1,070	1,092
	MONDELEZ INTERNATIONAL INC A	Equity Securities	3,692	4,370

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MONOLITHIC POWER SYSTEMS INC	Equity Securities	2,840	5,061
	MONSANTO CO	Equity Securities	7,539	10,235
	MONSTER BEVERAGE CORP	Equity Securities	1,145	1,561
	MOODY'S CORP	Equity Securities	853	1,687
	MOOG INC	Equity Securities	858	1,502
*	MORGAN STANLEY	Equity Securities	5,356	8,030
	MOSAIC CO/THE	Equity Securities	960	503
	MOTORCAR PARTS OF AMERICA INC	Equity Securities	781	731
	MOTOROLA SOLUTIONS INC	Equity Securities	632	971
	MSCI INC	Equity Securities	473	748
	MULTI-COLOR CORP	Equity Securities	2,480	2,729
	MURPHY OIL CORP	Equity Securities	485	295
	MYLAN NV	Equity Securities	1,600	993
	NASDAQ INC	Equity Securities	398	653
	NATIONAL OILWELL VARCO INC	Equity Securities	1,979	1,360
	NATIONAL WESTERN LIFE GROUP IN	Equity Securities	890	1,291
	NAVIENT CORP	Equity Securities	1,497	1,868
	NETAPP INC	Equity Securities	14,641	17,804
	NETEASE INC	Equity Securities	2,023	2,209
	NETFLIX INC	Equity Securities	2,290	5,528
	NETGEAR INC	Equity Securities	173	257
	NEUROCRINE BIOSCIENCES INC	Equity Securities	1,852	2,316
	NEW FLYER INDUSTRIES INC	Equity Securities	294	680
	NEW JERSEY RESOURCES CORP	Equity Securities	2,144	2,736
	NEW YORK COMMUNITY BANCORP	Equity Securities	525	436
	NEWELL RUBBERMAID INC	Equity Securities	2,956	3,001
	NEWFIELD EXPLORATION CO	Equity Securities	2,957	2,044
	NEWMONT MINING CORP	Equity Securities	1,622	1,412
	NEWS CORP CLASS A	Equity Securities	283	351
	NEXTERA ENERGY INC	Equity Securities	3,321	4,824
	NIELSEN HOLDINGS PLC	Equity Securities	2,828	2,715
	NIKE INC CL B	Equity Securities	3,877	4,836
	NISOURCE INC	Equity Securities	586	601
	NMI HOLDINGS INC	Equity Securities	932	1,331
	NN INC	Equity Securities	264	296
	NOBLE ENERGY INC	Equity Securities	1,320	921
	NORDSTROM INC	Equity Securities	431	441
	NORFOLK SOUTHERN CORP	Equity Securities	1,640	2,701
	NORTHERN TRUST CORP	Equity Securities	1,363	1,872
	NORTHROP GRUMMAN CORP	Equity Securities	1,631	3,380
	NORWEGIAN CRUISE LINE HOLDING	Equity Securities	3,875	4,734
	NOVARTIS AG SPONSORED ADR	Equity Securities	13,877	15,584
	NUANCE COMMUNICATIONS INC	Equity Securities	5,426	4,778
	NUCOR CORP	Equity Securities	1,075	1,259
	NVIDIA CORP	Equity Securities	3,861	23,828
	NVR INC	Equity Securities	563	702
	O REILLY AUTOMOTIVE INC	Equity Securities	1,173	1,387
	OCCIDENTAL PETROLEUM CORP	Equity Securities	4,431	3,447
	OGE ENERGY CORP	Equity Securities	424	514
	OM ASSET MANAGEMENT PLC	Equity Securities	691	686
	OMNICOM GROUP	Equity Securities	2,346	2,498
	ON SEMICONDUCTOR CORP	Equity Securities	1,793	3,162
	ONEOK INC	Equity Securities	1,211	1,471
	ORACLE CORP	Equity Securities	16,785	20,769
	ORBITAL ATK INC	Equity Securities	279	373
	OSHKOSH CORP	Equity Securities	545	735
	OSI SYSTEMS INC	Equity Securities	408	512
	OSISKO GOLD ROYALTIES LTD	Equity Securities	134	133
	OVERSEAS SHIPHOLDING GROUP INC	Equity Securities	520	127
	OWENS CORNING	Equity Securities	904	1,106
	OXFORD INDUSTRIES INC	Equity Securities	975	1,048
	P G + E CORP	Equity Securities	2,036	2,449
	PACCAR INC	Equity Securities	3,080	3,668
	PACKAGING CORP OF AMERICA	Equity Securities	755	1,262
	PAINTED PONY ENERGY	Equity Securities	281	101
	PALO ALTO NETWORKS INC	Equity Securities	784	922
	PAREX RESOURCES INC	Equity Securities	280	359
	PARK CITY GROUP INC	Equity Securities	502	547
	PARKER HANNIFIN CORP	Equity Securities	1,000	1,660
	PARSLEY ENERGY INC	Equity Securities	2,126	2,313
	PATTERSON COS INC	Equity Securities	254	237
	PAYCHEX INC	Equity Securities	1,075	1,364
	PAYCOM SOFTWARE INC	Equity Securities	1,328	2,496
	PAYLOCITY HOLDING	Equity Securities	639	830
	PAYPAL HOLDINGS INC	Equity Securities	4,962	9,869
	PB BANCORP INC	Equity Securities	427	504
	PEABODY ENERGY CORP	Equity Securities	155	151
	PEGASUS COMPANIES INC	Equity Securities	170	-
	PENSKE AUTOMOTIVE GROUP INC	Equity Securities	250	257
	PENTAIR PLC	Equity Securities	587	820
	PEOPLE S UNITED FINANCIAL	Equity Securities	360	445
	PEPSICO INC	Equity Securities	16,120	19,074
	PERFICIENT INC	Equity Securities	1,105	1,064

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PERFORMANCE FOOD GROUP CO	Equity Securities	960	1,155
	PERKINELMER INC	Equity Securities	2,351	3,793
	PERRIGO CO PLC	Equity Securities	1,152	759
	PEYTO EXPLORATION + DEV CORP	Equity Securities	796	780
	PFIZER INC	Equity Securities	17,018	21,515
	PHILIP MORRIS INTERNATIONAL	Equity Securities	9,511	12,175
	PHILLIPS 66	Equity Securities	3,833	5,142
	PILGRIM S PRIDE CORP	Equity Securities	705	801
	PINNACLE WEST CAPITAL	Equity Securities	504	650
	PIONEER NATURAL RESOURCES CO	Equity Securities	2,659	2,492
	PITNEY BOWES INC	Equity Securities	221	214
	PLAINS GP HOLDINGS-A	Equity Securities	281	210
	PLATFORM SPECIALTY PRODUCTS CO	Equity Securities	470	416
	PNC FINANCIAL SERVICES GROUP	Equity Securities	2,944	5,349
	POLARIS INDUSTRIES INC	Equity Securities	335	450
	POPULAR INC	Equity Securities	574	525
	PORTLAND GENERAL ELECTRIC CO	Equity Securities	1,138	1,228
	POST HOLDINGS IN	Equity Securities	1,383	1,536
	POWER CORP OF CANADA	Equity Securities	1,154	1,116
	PPG INDUSTRIES INC	Equity Securities	2,383	3,033
	PPL CORP	Equity Securities	1,558	1,829
	PRAXAIR INC	Equity Securities	4,160	5,247
	PREFORMED LINE PRODUCTS CO	Equity Securities	463	760
	PRICELINE GROUP INC/THE	Equity Securities	3,432	6,335
	PRINCIPAL FINANCIAL GROUP	Equity Securities	786	1,305
	PROCTER + GAMBLE CO/THE	Equity Securities	13,829	16,416
	PROGRESS SOFTWARE CORP	Equity Securities	1,039	1,305
	PROGRESSIVE CORP	Equity Securities	1,125	1,973
	PROPETRO HOLDING	Equity Securities	889	964
	PRUDENTIAL FINANCIAL INC	Equity Securities	5,659	8,260
	PUBLIC SERVICE ENTERPRISE GP	Equity Securities	3,099	3,486
	PULTEGROUP INC	Equity Securities	304	542
	PVH CORP	Equity Securities	509	712
	QIAGEN NV	Equity Securities	3,328	4,410
	QORVO INC	Equity Securities	2,682	4,212
	QUAD GRAPHICS INC	Equity Securities	146	135
	QUALCOMM INC	Equity Securities	12,363	10,921
	QUEBECOR INC CL B	Equity Securities	2,503	3,592
	QUEST DIAGNOSTICS INC	Equity Securities	823	1,101
	QUINTILES TRANSNATIONAL HOLD	Equity Securities	660	936
	RADIAN GROUP INC	Equity Securities	204	314
	RADIUS HEALTH INC	Equity Securities	1,760	1,473
	RAGING RIVER EXPLORATION INC	Equity Securities	328	279
	RALPH LAUREN CORP	Equity Securities	435	352
	RAMBUS INC	Equity Securities	1,040	703
	RANGE RESOURCES CORP	Equity Securities	689	336
	RAYMOND JAMES FINANCIAL INC	Equity Securities	1,259	2,939
	RAYTHEON COMPANY	Equity Securities	3,364	6,734
	REALPAGE INC	Equity Securities	877	1,117
	RED HAT INC	Equity Securities	801	1,399
	REGENERON PHARMACEUTICALS	Equity Securities	1,487	2,466
	REGIONS FINANCIAL CORP	Equity Securities	1,116	2,040
	REINSURANCE GROUP OF AMERICA I	Equity Securities	1,505	1,967
	RELIANCE STEEL + ALUMINUM	Equity Securities	235	244
	RENAISSANCE HOLDINGS LTD	Equity Securities	283	409
	REPUBLIC SERVICES INC	Equity Securities	694	1,115
	RESMED INC	Equity Securities	525	772
	REX AMERICAN RESOURCES CORP	Equity Securities	384	375
	RICHELIEU HARDWARE LTD	Equity Securities	598	951
	RINGCENTRAL IN-A	Equity Securities	1,072	1,841
	RITCHIE BROS AUCTIONEERS	Equity Securities	2,247	2,928
	RMR GROUP INC	Equity Securities	108	108
	ROBERT HALF INTL INC	Equity Securities	1,081	1,447
	ROCHE HOLDING AG GENUSSCHEIN	Equity Securities	6,615	7,818
	ROCKWELL AUTOMATION INC	Equity Securities	1,101	1,990
	ROCKWELL COLLINS INC	Equity Securities	922	1,505
	ROCKY MOUNTAIN DEALERSHIPS	Equity Securities	290	320
	ROGERS COMMUNICATIONS INC B	Equity Securities	1,635	2,150
	ROLLINS INC	Equity Securities	294	314
	ROPER TECHNOLOGIES INC	Equity Securities	999	1,745
	ROSS STORES INC	Equity Securities	5,293	9,676
	ROWAN COS PLC	Equity Securities	875	937
	ROYAL BANK OF CANADA W/I	Equity Securities	5,965	6,685
	ROYAL CARIBBEAN CRUISES LTD	Equity Securities	5,119	7,631
	RPX CORP	Equity Securities	766	749
	RR DONNELLEY & SONS CO	Equity Securities	494	200
	RSP PERMIAN INC	Equity Securities	1,220	1,290
	RUSH ENTERPRISES INC CL A	Equity Securities	1,642	2,245
	RYDER SYSTEM INC	Equity Securities	554	643
	S&P GLOBAL INC	Equity Securities	1,432	2,848
	SABRE CORP	Equity Securities	431	279
	SAIA INC	Equity Securities	1,271	1,641
	SALESFORCE.COM INC	Equity Securities	3,057	4,450

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SANDERSON FARMS INC	Equity Securities	1,491	1,825
	SANDSTORM GOLD LTD	Equity Securities	172	178
	SANOFI ADR	Equity Securities	2,322	2,757
	SAPUTO INC	Equity Securities	113	138
	SAREPTA THERAPEUTICS	Equity Securities	1,121	1,179
	SCANA CORP	Equity Securities	578	456
	SCE TRUST V	Equity Securities	10,500	11,718
	SCHLUMBERGER LTD	Equity Securities	10,390	9,074
	SCHNITZER STEEL INDUSTRIES INC	Equity Securities	45	48
	SCHWAB (CHARLES) CORP	Equity Securities	6,425	14,039
	SCOTTS MIRACLE-GRO CO/THE	Equity Securities	929	1,275
	SCRIPPS NETWORKS INTER CL A	Equity Securities	354	514
	SEABOARD CORP	Equity Securities	279	293
	SEAGATE TECHNOLOGY	Equity Securities	1,098	1,052
	SEALED AIR CORP	Equity Securities	500	589
	SEATTLE GENETICS INC	Equity Securities	1,593	2,157
	SEI INVESTMENTS COMPANY	Equity Securities	358	604
	SEMPRA ENERGY	Equity Securities	1,531	1,919
	SENSATA TECHNOLOGIES HOLDING	Equity Securities	474	569
	SERVICE CORP INTERNATIONAL/US	Equity Securities	1,354	1,784
	SERVICEMASTER GLOBAL HOLDINGS	Equity Securities	1,756	2,285
	SERVICENOW INC	Equity Securities	763	1,406
	SHERWIN WILLIAMS CO/THE	Equity Securities	1,276	2,130
	SHIRE PLC	Equity Securities	2,957	2,648
	SIERRA BANCORP	Equity Securities	341	339
	SIGNATURE BANK	Equity Securities	537	487
	SIGNET JEWELERS LTD	Equity Securities	462	286
	SIRIUS XM HOLDINGS INC	Equity Securities	359	632
	SKYWORKS SOLUTIONS INC	Equity Securities	783	1,315
	SLEEP COUNTRY CANADA HOLDINGS	Equity Securities	130	260
	SLM CORP	Equity Securities	475	787
	SMITH (A.O.) CORP	Equity Securities	438	606
	SNAP ON INC	Equity Securities	1,638	1,599
	SNC-LAVALIN GRP	Equity Securities	1,676	1,903
	SNYDER'S-LANCE INC	Equity Securities	1,480	1,747
	SONY CORP SPONSORED ADR	Equity Securities	9,082	15,588
	SOUTH JERSEY INDUSTRIES INC	Equity Securities	2,065	2,583
	SOUTHERN CO/THE	Equity Securities	3,350	3,441
	SOUTHWEST AIRLINES CO	Equity Securities	7,857	25,968
	SOUTHWESTERN ENERGY CO	Equity Securities	2,378	929
	SPARTAN ENERGY CORP	Equity Securities	185	133
	SPECTRUM BRANDS	Equity Securities	221	191
	SPECTRUM PHARMACEUTICALS	Equity Securities	366	387
	SPIRIT AEROSYSTEMS HOLD CL A	Equity Securities	1,411	2,011
	SPLUNK INC	Equity Securities	587	638
	SPORTSMAN S WAREHOUSE HOLDIN	Equity Securities	804	302
	SPRINT CORP	Equity Securities	662	1,175
*	SS&C TECHNOLOGIES	Equity Securities	450	482
	STANFIELD CARRERA CLO	Equity Securities	3,264	-
	STANLEY BLACK + DECKER INC	Equity Securities	2,190	3,414
	STARBUCKS CORP	Equity Securities	4,122	5,491
*	STATE STREET CORP	Equity Securities	3,013	4,968
	STEEL DYNAMICS INC	Equity Securities	890	900
	STELLA JONES INC	Equity Securities	516	703
	STEPAN CO	Equity Securities	50	50
	STERICYCLE INC	Equity Securities	578	426
	STEVEN MADDEN LTD	Equity Securities	1,466	1,832
	STINGRAY DIGITAL VARIABLE S	Equity Securities	138	186
	STRYKER CORP	Equity Securities	2,237	3,381
	SUNCOR ENERGY INC	Equity Securities	4,984	5,018
	SUNOPTA INC	Equity Securities	705	1,167
	SUNTRUST BANKS INC	Equity Securities	1,202	2,066
	SUPER MICRO COMPUTER	Equity Securities	1,121	995
	SUPERVALU INC	Equity Securities	559	224
	SVB FINANCIAL GROUP	Equity Securities	647	709
	SYMANTEC CORP	Equity Securities	2,079	3,318
	SYNCHRONY FINANCIAL W/I	Equity Securities	2,293	2,699
	SYNOPSIS INC	Equity Securities	1,561	2,018
	SYSCO CORP	Equity Securities	1,489	1,950
	T MOBILE US INC	Equity Securities	1,177	1,687
	T ROWE PRICE GROUP INC	Equity Securities	1,207	1,562
	TAHOE RESOURCES INC	Equity Securities	812	317
	TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	983	2,392
	TAMARACK VALLEY ENERGY LTD	Equity Securities	336	172
	TARGA RESOURCES	Equity Securities	1,777	1,787
	TARGET CORP	Equity Securities	3,104	2,968
	TAYLOR MORRISON HOME CORP	Equity Securities	1,175	1,142
	TD AMERITRADE HOLDING CORP	Equity Securities	512	925
	TE CONNECTIVITY LTD	Equity Securities	4,426	6,223
	TEAM INC	Equity Securities	568	240
	TECHNIPFMC PLC	Equity Securities	1,118	875
	TECK RESOURCES-B	Equity Securities	2,146	2,042
	TEGNA INC	Equity Securities	171	216

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TELEFLEX INC	Equity Securities	1,451	2,453
	TELUS CORP	Equity Securities	1,870	2,261
	TENNECO INC	Equity Securities	1,054	1,213
	TERADYNE INC	Equity Securities	727	1,301
	TESARO INC	Equity Securities	1,564	1,717
	TESLA MOTORS INC	Equity Securities	2,631	5,953
	TEXAS INSTRUMENTS INC	Equity Securities	15,378	34,111
	TEXTRON INC	Equity Securities	1,929	2,735
	TFI INTERNATIONAL	Equity Securities	606	689
	TFS FINANCIAL CORP	Equity Securities	1,761	1,631
	THERMO FISHER SCIENTIFIC INC	Equity Securities	8,961	13,971
	THIRD POINT REINSURANCE LTD	Equity Securities	1,003	1,090
	TIFFANY + CO	Equity Securities	592	796
	TIME WARNER INC	Equity Securities	3,073	5,594
	TIMKEN CO	Equity Securities	194	238
	TJX COMPANIES INC	Equity Securities	3,698	6,133
	TOLL BROTHERS INC	Equity Securities	283	444
	TOPBUILD CORP	Equity Securities	1,072	1,962
	TORC OIL + GAS LTD	Equity Securities	281	166
	TORCHMARK CORP	Equity Securities	1,468	2,163
	TOREX GOLD RESOURCES INC	Equity Securities	259	275
	TORONTO DOMINION BANK	Equity Securities	7,492	8,763
	TOTAL ENERGY SERVICES INC	Equity Securities	329	236
	TOTAL SYSTEM SERVICES INC	Equity Securities	465	779
	TOURMALINE OIL CORP	Equity Securities	3,158	1,783
	TRACTOR SUPPLY COMPANY	Equity Securities	577	568
	TRANSCANADA CORP	Equity Securities	2,809	3,018
	TRANSDIGM GROUP INC	Equity Securities	724	951
	TRANSOCEAN LTD	Equity Securities	6,118	2,569
	TRAVELERS COS INC/THE	Equity Securities	4,368	5,729
	TREEHOUSE FOODS INC	Equity Securities	862	752
	TRIBUNE MEDIA CO A	Equity Securities	5,321	3,726
	TRIMBLE NAVIGATION LTD	Equity Securities	4,633	7,641
	TRINITY INDUSTRIES INC	Equity Securities	263	278
	TRIPADVISOR INC	Equity Securities	460	334
	TRIUMPH GROUP INC	Equity Securities	350	214
	TRONC INC	Equity Securities	57	44
	TWENTY FIRST CENTURY FOX B	Equity Securities	931	787
	TWENTY FIRST CENTURY FOX A	Equity Securities	1,620	1,952
	TWITTER INC	Equity Securities	1,222	754
	TYLER TECHNOLOGIES INC	Equity Securities	975	1,151
	TYSON FOODS INC CL A	Equity Securities	2,817	3,875
	UGI CORP	Equity Securities	981	1,003
	ULTA SALON COSMETICS + FRAGR	Equity Securities	645	927
	UNDER ARMOUR INC	Equity Securities	344	194
	UNDER ARMOUR INC CLASS A	Equity Securities	371	209
	UNION PACIFIC CORP	Equity Securities	4,430	6,981
	UNITED COMMUNITY BANKS INC/GA	Equity Securities	1,091	1,695
	UNITED CONTINENTAL HOLDINGS	Equity Securities	5,141	8,181
	UNITED PARCEL SERVICE CL B	Equity Securities	6,029	8,297
	UNITED RENTALS INC	Equity Securities	501	826
	UNITED TECHNOLOGIES CORP	Equity Securities	7,950	9,692
	UNITED THERAPEUTICS CORP	Equity Securities	520	422
	UNITEDHEALTH GROUP INC	Equity Securities	9,274	17,216
	UNIVAR INC	Equity Securities	1,352	1,504
	UNIVERSAL CORP/VA	Equity Securities	148	178
	UNIVERSAL DISPLAY CORP	Equity Securities	961	3,840
	UNIVERSAL HEALTH SERVICES B	Equity Securities	595	693
	UNIVEST CORP/PA	Equity Securities	1,118	1,245
	UNUM GROUP	Equity Securities	652	1,173
	US BANCORP	Equity Securities	5,742	8,398
	US FOODS HOLDING	Equity Securities	951	1,020
	US SILICA HOLDINGS INC	Equity Securities	1,718	1,265
	VAIL RESORTS	Equity Securities	599	639
	VALERO ENERGY CORP	Equity Securities	2,175	3,913
	VALIDUS HOLDINGS LTD	Equity Securities	1,319	1,452
	VANTIV INC CL A	Equity Securities	534	817
	VARIAN MEDICAL SYSTEMS INC	Equity Securities	448	655
	VARONIS SYSTEMS INC	Equity Securities	54	54
	VECTRUS INC	Equity Securities	319	328
	VEEVA SYSTEMS-A	Equity Securities	470	417
	VELAN INC	Equity Securities	14	13
	VERINT SYSTEMS INC	Equity Securities	1,111	1,176
	VERISIGN INC	Equity Securities	382	683
	VERISK ANALYTICS INC	Equity Securities	712	919
	VERIZON COMMUNICATIONS INC	Equity Securities	16,113	16,641
	VERMILION ENERGY INC	Equity Securities	1,375	1,181
	VERSUM MATER	Equity Securities	921	1,538
	VERTEX PHARMACEUTICALS INC	Equity Securities	1,350	2,666
	VF CORP	Equity Securities	1,170	1,523
	VIACOM INC CLASS B	Equity Securities	1,494	913
	VIRTUSA CORP	Equity Securities	2,188	1,545
	VISA INC CLASS A SHARES	Equity Securities	8,564	21,600

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	VMWARE INC CLASS A	Equity Securities	2,181	3,285
	VOYA FINANCIAL INC	Equity Securities	422	523
	VULCAN MATERIALS CO	Equity Securities	815	1,116
	WABCO HOLDINGS INC	Equity Securities	413	562
	WABTEC CORP	Equity Securities	513	477
	WAL MART STORES INC	Equity Securities	7,199	8,338
	WALGREENS BOOTS ALLIANCE INC	Equity Securities	4,512	5,243
	WALT DISNEY CO/THE	Equity Securities	9,847	14,640
	WASTE CONNECTIONS INC	Equity Securities	874	1,304
	WASTE MANAGEMENT INC	Equity Securities	1,675	2,452
	WATERS CORP	Equity Securities	1,351	2,257
	WEATHERFORD INTERNATIONAL PL	Equity Securities	733	291
	WEC ENERGY GROUP INC	Equity Securities	1,138	1,396
	WELLCARE HEALTH PLANS INC	Equity Securities	500	704
	WELLS FARGO + CO	Equity Securities	21,527	28,456
	WESCO INTERNATIONAL INC	Equity Securities	872	1,051
	WEST FRASER TIMBER CO LTD	Equity Securities	1,196	1,474
	WESTAR ENERGY INC	Equity Securities	581	511
	WESTERN ALLIANCE BANCORP	Equity Securities	1,316	2,028
	WESTERN DIGITAL CORP	Equity Securities	1,934	3,535
	WESTERN UNION CO	Equity Securities	886	883
	WESTJET AIRLINES LTD	Equity Securities	2,872	2,660
	WESTMORELAND COAL CO	Equity Securities	295	69
	WESTROCK CO	Equity Securities	1,772	2,115
	WHIRLPOOL CORP	Equity Securities	1,154	1,560
	WHITE MOUNTAINS INSURANCE GROU	Equity Securities	3,029	3,420
	WHITECAP RESOURCES INC	Equity Securities	397	268
	WHITING PETROLEUM CORP	Equity Securities	1,007	563
	WILDHORSE RESOURCE	Equity Securities	975	878
	WILLIAMS COS INC	Equity Securities	1,539	1,739
	WILLIS TOWERS WATSON PLC	Equity Securities	1,123	1,417
	WINPAK LTD	Equity Securities	463	747
	WNS HOLDINGS LTD	Equity Securities	888	1,132
	WOLVERINE WORLD WIDE INC	Equity Securities	1,598	1,956
	WORKDAY INC CLASS A	Equity Securities	724	973
	WORLD ACCEPTANCE CORP	Equity Securities	166	249
	WR BERKLEY CORP	Equity Securities	1,791	2,236
	WR GRACE & CO	Equity Securities	330	339
	WW GRAINGER INC	Equity Securities	814	714
	WYNDHAM WORLDWIDE CORP	Equity Securities	758	1,328
	WYNN RESORTS LTD	Equity Securities	625	875
	XCEL ENERGY INC	Equity Securities	1,311	1,709
	XEROX CORP	Equity Securities	956	1,040
	XILINX INC	Equity Securities	705	1,223
	XL GROUP LTD	Equity Securities	4,384	4,782
	XYLEM INC	Equity Securities	459	786
	YUM BRANDS INC	Equity Securities	1,237	1,741
	YY INC-ADR	Equity Securities	2,255	3,926
	ZAYO GROUP HOLDINGS	Equity Securities	435	434
	ZILLOW GROUP INC C	Equity Securities	270	290
	ZIMMER BIOMET HOLDINGS INC	Equity Securities	1,739	2,365
	ZIONS BANCORP	Equity Securities	562	661
	ZOETIS INC	Equity Securities	1,417	2,207
		Total equity securities	2,446,928	3,359,207
Debt securities				
	21ST CENTURY FOX AMERICA	Debt Securities	97,259	101,404
	3M COMPANY	Debt Securities	39,783	40,692
	ABB FINANCE USA INC	Debt Securities	4,558	4,928
	ABB TREASURY CENTER USA	Debt Securities	1,181	1,273
	ABBOTT LABORATORIES	Debt Securities	170,269	178,417
	ABBVIE INC	Debt Securities	179,072	187,767
	ABN AMRO BANK NV	Debt Securities	3,080	3,090
	ABU DHABI NATIONAL ENERG	Debt Securities	5,658	5,754
	ACE CAPITAL TRUST II	Debt Securities	4,626	4,929
	ACE INA HOLDINGS	Debt Securities	42,388	42,613
	ACTAVIS FUNDING SCS	Debt Securities	144,633	150,084
	ACTAVIS INC	Debt Securities	3,962	4,155
	ACTIVISION BLIZZARD INC	Debt Securities	1,594	1,619
	ACWA POWER MGMT	Debt Securities	1,060	1,092
	ADECOAGRO SA	Debt Securities	1,200	1,195
	AEGON FUNDING CO LLC	Debt Securities	4,055	3,824
	AEP TEXAS	Debt Securities	4,858	4,879
	AEP TRANSMISSION	Debt Securities	19,925	19,888
	AERCAP IRELAND	Debt Securities	6,444	6,465
	AETNA INC	Debt Securities	93,522	96,620
	AGL CAPITAL CORP	Debt Securities	3,661	3,767
	AGRIUM INC	Debt Securities	16,827	17,466
	AHS HOSPITAL CORP	Debt Securities	2,909	2,890
	AIA GROUP LTD	Debt Securities	3,141	3,146
	AIG GLOBAL FUNDING	Debt Securities	6,377	6,400
	AIR CANADA 2013 1A PTT	Debt Securities	428	455
	AIR LEASE CORP	Debt Securities	15,397	15,932

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AIR LIQUIDE FINANCE	Debt Securities	8,697	8,325
	AIRBUS SE	Debt Securities	17,947	18,176
	AKELIUS RESIDENT	Debt Securities	117	129
	ALABAMA POWER CO	Debt Securities	72,728	74,428
	ALBEMARLE CORP	Debt Securities	3,066	3,265
	ALBERTA ENERGY	Debt Securities	2,151	2,191
	ALCOA INC	Debt Securities	2,713	2,846
	ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	17,394	17,977
	ALIMEN COUCHE TARD	Debt Securities	2,997	3,014
	ALLEGHANY CORP	Debt Securities	3,340	3,472
	ALLEGHENY ENERGY SUPPLY	Debt Securities	7,392	8,622
	ALLERGAN INC	Debt Securities	3,314	3,433
	ALLIED WORLD ASSURANCE	Debt Securities	213	231
	ALLINA HEALTH SYSTEM	Debt Securities	4,125	4,629
	ALLISON TRANSMISSION HOLDINGS INC	Debt Securities	1,465	1,476
	ALLSTATE CORP	Debt Securities	26,145	28,040
	ALLY FINANCIAL INC	Debt Securities	5,903	6,285
	ALPHABET INC	Debt Securities	4,543	4,402
	ALTRIA GROUP INC	Debt Securities	100,557	102,983
	AM AIRLN 17-2B	Debt Securities	600	600
	AMAZON.COM INC	Debt Securities	142,401	145,746
	AMC NETWORKS INC	Debt Securities	1,357	1,373
	AMER AIRLN 13 1 A PASS T	Debt Securities	1,224	1,386
	AMER AIRLN 14 1 A PTT	Debt Securities	330	341
	AMER AIRLN 14 1 B PTT	Debt Securities	884	910
	AMER AIRLN 15 1 A PTT	Debt Securities	12,835	12,932
	AMER AIRLN 15 2 AA PTT	Debt Securities	10,451	10,776
	AMEREN ILLINOIS CO	Debt Securities	5,747	5,867
	AMERICA MOVIL SAB DE CV	Debt Securities	24,903	26,068
	AMERICAN AIRLINES 2013 2	Debt Securities	1,209	1,204
	AMERICAN CAMPUS CMNTYS	Debt Securities	8,178	8,435
	AMERICAN ELECTRIC POWER	Debt Securities	7,576	7,612
	AMERICAN EXPRESS CO	Debt Securities	16,156	16,684
	AMERICAN FINANCIAL GROUP	Debt Securities	1,195	1,201
	AMERICAN HONDA FINANCE	Debt Securities	17,350	17,601
	AMERICAN INTL GROUP	Debt Securities	93,915	97,994
	AMERICAN MUNI PWR OHIO INC OH	Debt Securities	5,162	6,716
	AMERICAN TOWER CORP	Debt Securities	64,687	66,952
	AMERICAN TOWER TRUST I	Debt Securities	2,903	2,998
	AMERICAN TRANSMISSION SY	Debt Securities	6,955	6,924
	AMERICAN WATER	Debt Securities	6,618	6,616
	AMERICAN WATER CAPITAL C	Debt Securities	6,575	6,982
	AMERIPRISE FINANCIAL INC	Debt Securities	1,948	2,042
	AMERISOURCEBERGEN CORP	Debt Securities	3,370	3,429
	AMGEN INC	Debt Securities	111,228	114,300
	ANADARKO FINANCE CO	Debt Securities	8,691	8,834
	ANADARKO PETROLEUM CORP	Debt Securities	121,715	127,366
	ANALOG DEVICES INC	Debt Securities	9,611	9,750
	ANGLO AMERICAN	Debt Securities	23,211	23,108
	ANHEUSER BUSCH INBEV FIN	Debt Securities	19,917	20,648
	ANHEUSER BUSCH INBEV WOR	Debt Securities	60,849	64,491
	ANHEUSER-BUSCH INBEV FIN	Debt Securities	243,464	255,307
	ANTHEM INC	Debt Securities	43,046	45,486
	AON CORP	Debt Securities	8,927	9,568
	AON PLC	Debt Securities	15,904	16,895
	AP MOLLER	Debt Securities	906	904
	APACHE CORP	Debt Securities	41,975	40,514
	APPALACHIAN POWER CO	Debt Securities	27,108	29,608
	APPLE INC	Debt Securities	316,305	325,261
	APPLIED MATERIALS INC	Debt Securities	14,642	15,239
	ARC PROPERTIES	Debt Securities	2,063	2,063
	ARCH CAPITAL FINANCE	Debt Securities	1,509	1,504
	ARCH CAPITAL GROUP LTD	Debt Securities	196	252
	ARCH CAPITAL GRP US INC	Debt Securities	3,989	4,426
	ARIZONA PUBLIC SERVICE	Debt Securities	30,533	32,008
	ARROW ELECTRONICS INC	Debt Securities	6,370	6,335
	ASCENSION HEALTH	Debt Securities	16,440	17,943
	ASHLAND INC	Debt Securities	995	1,110
	ASHLAND LLC	Debt Securities	3,627	3,882
	ASTRAZENECA PLC	Debt Securities	61,865	62,678
	AT&T INC	Debt Securities	359,521	361,666
	AT+T CORP	Debt Securities	6,930	6,908
	AT+T MOBILITY LLC	Debt Securities	17,788	16,971
	ATHENE GLOBAL FUNDING	Debt Securities	11,360	11,357
	ATLANTIC CITY ELECTRIC	Debt Securities	1,398	1,462
	ATMOS ENERGY	Debt Securities	1,775	1,781
	ATMOS ENERGY CORP	Debt Securities	4,648	4,809
	AUTOMATIC DATA PROCESSING	Debt Securities	450	466
	AUTOZONE INC	Debt Securities	2,270	2,134
	AVALONBAY COMMUNITIES INC	Debt Securities	23,790	24,008
	AVERY DENNISON CORP	Debt Securities	499	501
	AVIATION CAPITAL GROUP	Debt Securities	312	339
	AXIS SPECIALTY FINANCE	Debt Securities	10,474	10,569

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BAC CAPITAL TRUST XI	Debt Securities	2,317	2,520
	BAE SYSTEMS FINANCE INC	Debt Securities	10,250	10,105
	BAE SYSTEMS HOLDINGS INC	Debt Securities	12,354	12,384
	BAKER HUGHES INC	Debt Securities	4,503	4,549
	BALTIMORE GAS + ELECTRIC	Debt Securities	9,898	10,300
	BANC OF AMERICA COMMERCIAL MORTGAGE	Debt Securities	1,279	1,290
	BANCO GENERAL	Debt Securities	793	794
	BANCO SANTANDER	Debt Securities	8,581	8,811
	BANCO SANTANDER SA	Debt Securities	530	566
	BANK OF AMERICA CORP	Debt Securities	416,661	427,185
	BANK OF AMERICA NA	Debt Securities	2,901	3,030
	BANK OF NEW YORK MELLON	Debt Securities	3,883	3,826
	BANK OF NY MELLON CORP	Debt Securities	24,057	24,228
	BANK ONE CAPITAL III	Debt Securities	885	918
	BANK ONE CORP	Debt Securities	10,274	10,153
*	BARCLAYS PLC	Debt Securities	150,289	155,318
	BARRICK GOLD CORP	Debt Securities	736	1,144
	BARRICK INTL BARBADOS	Debt Securities	797	953
	BARRICK NA FINANCE LLC	Debt Securities	20,985	24,145
	BARRICK PD AU FIN PTY LT	Debt Securities	1,452	1,662
	BAT CAPITAL CORP	Debt Securities	231,406	234,365
	BAT INTL FINANCE PLC	Debt Securities	19,492	20,203
	BAXALTA INC	Debt Securities	10,561	11,147
	BAXTER INTERNATIONAL INC	Debt Securities	5,371	4,875
	BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	17,899	21,928
	BAYER US FINANCE LLC	Debt Securities	5,230	5,257
	BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	14,531	15,339
	BB&T CORPORATION	Debt Securities	3,176	2,952
	BBCMS 2017-DELC A	Debt Securities	9,274	9,287
	BBVA BANCOMER SA TEXAS	Debt Securities	7,729	8,067
	BEAR STEARNS COS LLC	Debt Securities	32,807	28,114
	BECTON DICKINSON AND CO	Debt Securities	111,313	113,040
	BED BATH + BEYOND INC	Debt Securities	8,276	7,608
	BELLSOUTH CORP	Debt Securities	1,301	1,391
	BERKLEY (WR) CORPORATION	Debt Securities	5,646	5,901
	BERKSHIRE HATHAWAY ENERG	Debt Securities	39,364	42,578
	BERKSHIRE HATHAWAY FIN	Debt Securities	16,872	18,483
	BERKSHIRE HATHAWAY INC	Debt Securities	44,593	47,944
	BG ENERGY CAPITAL PLC	Debt Securities	16,127	16,742
	BHP BILLITON FIN USA LTD	Debt Securities	25,410	29,054
	BHP BILLITON FINANCE	Debt Securities	320	295
	BIOGEN INC	Debt Securities	19,389	21,271
	BK TOKYO MITSUBISHI UFJ	Debt Securities	7,187	7,435
*	BLACKROCK INC	Debt Securities	5,718	5,814
	BLACKSTONE HOLDINGS FINA	Debt Securities	9,718	10,167
	BLUE CROSS BLUE SHIELD M	Debt Securities	13,529	13,522
	BMW US CAPITAL LLC	Debt Securities	6,081	6,087
	BNP PARIBAS	Debt Securities	33,391	33,468
	BOEING CO	Debt Securities	24,418	25,264
	BORGWARNER INC	Debt Securities	4,120	4,555
	BOSTON GAS COMPANY	Debt Securities	8,492	8,555
	BOSTON PROPERTIES LP	Debt Securities	19,101	19,234
	BOSTON SCIENTIFIC CORP	Debt Securities	28,755	30,733
	BP CAPITAL MARKETS PLC	Debt Securities	89,778	90,988
	BPCE SA	Debt Securities	11,848	12,317
	BRAMBLES USA INC	Debt Securities	5,958	5,982
	BRANCH BANKING + TRUST	Debt Securities	1,960	2,070
	BRANCH BKG & TR	Debt Securities	7,312	7,489
	BRANDYWINE OPER PARTNERS	Debt Securities	16,026	16,213
	BRASKEM FIN LTD	Debt Securities	481	531
	BRIGHTHOUSE FINANCIAL INC	Debt Securities	13,956	13,775
	BRINKER INTL	Debt Securities	1,741	1,735
	BRISTOL MYERS SQUIBB CO	Debt Securities	10,566	11,566
	BRIT SKY BROADCA	Debt Securities	1,537	1,524
	BRITISH TELECOM PLC	Debt Securities	4,946	4,938
	BRIXMOR OPERATING PARTNERSHIP	Debt Securities	48,322	48,371
	BROADCOM CRP / FIN	Debt Securities	189,289	194,612
	BROOKFIELD FINANCE INC	Debt Securities	5,457	5,540
	BROWN FORMAN CORP	Debt Securities	1,819	1,772
	BUCKEYE PARTNERS LP	Debt Securities	1,215	1,283
	BURLINGTON NORTHERN SANTA FE	Debt Securities	97,160	104,916
	BURLINGTON RESOURCES FIN	Debt Securities	995	949
	CA INC	Debt Securities	2,078	2,068
	CABOT CORP	Debt Securities	647	665
	CADILLAC FAIRVIE	Debt Securities	800	816
	CALIFORNIA INSTITUTE OF	Debt Securities	7,567	8,194
	CALIFORNIA ST	Debt Securities	49,919	57,712
	CALIFORNIA ST EARTHQUAKE AUTH	Debt Securities	6,468	6,497
	CAMDEN PROPERTY TRUST	Debt Securities	7,456	7,240
	CAMERON INTL CORP	Debt Securities	3,062	3,214
	CANADIAN NATL RAILWAY	Debt Securities	16,382	16,244
	CANADIAN NATL RESOURCES	Debt Securities	66,733	72,774
	CANADIAN OIL SANDS LTD	Debt Securities	1,995	2,230

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CANADIAN PACIFIC RR CO	Debt Securities	18,989	20,519
	CANTOR FITZGERALD LP	Debt Securities	5,028	5,516
	CAPITAL ONE BANK USA NA	Debt Securities	17,106	17,357
	CAPITAL ONE FINANCIAL CO	Debt Securities	61,731	62,959
	CARDINAL HEALTH INC	Debt Securities	9,755	9,974
	CARGILL INC	Debt Securities	12,600	14,491
	CARLYLE HOLDINGS FINANCE	Debt Securities	8,820	8,792
	CARLYLE HOLDINGS II FIN	Debt Securities	7,180	8,267
	CASH MGMT BILL	Debt Securities	23,338	23,337
	CATERPILLAR FINANCIAL SE	Debt Securities	11,962	11,843
	CATERPILLAR INC	Debt Securities	14,854	15,483
	CATHOLIC HEALTH INITIATI	Debt Securities	2,717	2,741
	CBL & ASSOC LP	Debt Securities	12,493	12,840
	CBOE HOLDINGS	Debt Securities	5,239	5,360
	CBS CORP	Debt Securities	19,363	19,770
	CC HOLDINGS GS V LLC/CRO	Debt Securities	13,143	14,390
	CCO HOLDINGS LLC	Debt Securities	503	507
	CELGENE CORP	Debt Securities	38,923	41,258
	CEMEX SAB	Debt Securities	4,610	4,596
	CENOVUS ENERGY INC	Debt Securities	77,417	77,688
	CENTERPOINT ENER HOUSTON	Debt Securities	24,544	25,296
	CENTERPOINT ENERGY INC	Debt Securities	2,139	2,136
	CENTERPOINT ENERGY RESOU	Debt Securities	4,933	5,142
	CENTRICA PLC	Debt Securities	4,965	5,183
	CF INDUSTRIES INC	Debt Securities	24,849	25,617
	CHARTER COMM OPT	Debt Securities	188,013	196,437
	CHARTER COMMUNICATIONS OPERATING	Debt Securities	30,842	31,054
	CHENIERE CORPUS CHRISTI HOLDINGS	Debt Securities	300	342
	CHEVRON CORP	Debt Securities	31,801	32,026
	CHICAGO IL TRANSIT AUTH SALES	Debt Securities	9,374	10,099
	CHINA RESOURCES GAS GROU	Debt Securities	1,997	2,123
	CHUBB CORP	Debt Securities	28,715	30,063
	CHUBB INA HOLDINGS INC	Debt Securities	38,101	39,974
	CHURCH & DWIGHT	Debt Securities	26,827	26,585
	CIELO SA/CIELO	Debt Securities	1,931	2,156
	CIGNA CORP	Debt Securities	43,014	43,148
	CIMAREX ENERGY CO	Debt Securities	16,262	16,562
	CINCINNATI FINL CORP	Debt Securities	1,607	1,918
	CINTAS CORP NO.2	Debt Securities	55,781	56,478
	CISCO SYSTEMS INC	Debt Securities	33,505	36,021
	CIT GROUP INC	Debt Securities	2,325	2,234
	CITICORP LEASE PASS THRU	Debt Securities	1,744	1,498
*	CITIGROUP CAPITAL III	Debt Securities	2,229	2,698
*	CITIGROUP COMMERCIAL MORTGAGE	Debt Securities	35,205	35,339
*	CITIGROUP INC	Debt Securities	317,533	334,553
	CITIZENS FINANCIAL GROUP	Debt Securities	2,587	2,686
	CITY OF HOPE/THE	Debt Securities	1,501	1,882
	CLECO CORP	Debt Securities	6,584	6,591
	CLEVELAND CLINIC FOUND	Debt Securities	3,279	3,576
	CLEVELAND ELECTRIC ILLUM	Debt Securities	3,980	3,460
	CME GROUP INC	Debt Securities	20,808	21,997
	CMS ENERGY	Debt Securities	35,378	35,393
	CMS ENERGY CORP	Debt Securities	17,253	17,926
	CNA FINANCIAL CORP	Debt Securities	13,969	14,332
	CNOOC FINANCE 2012 LTD	Debt Securities	1,507	1,490
	CNOOC FINANCE 2013 L	Debt Securities	302	300
	CNOOC FINANCE 2015 US	Debt Securities	2,576	2,640
	COACH INC	Debt Securities	7,694	7,746
	COCA COLA CO/THE	Debt Securities	3,991	4,012
	COCA COLA FEMSA SAB CV	Debt Securities	6,656	7,103
	COCA-COLA ICECEK	Debt Securities	800	810
	CODELCO INC	Debt Securities	13,433	13,822
	COLGATE PALMOLIVE CO	Debt Securities	11,169	11,114
	COLONIAL PIPELINE CO	Debt Securities	2,329	2,448
	COLORADO INT GAS CO/ISS	Debt Securities	11,472	11,434
	COLUMBIA PIPELINE GROUP	Debt Securities	2,631	2,656
	COM BK AUSTRALIA	Debt Securities	10,053	10,138
	COMCAST CORP	Debt Securities	233,074	254,659
	COMM 2015-3BP A	Debt Securities	9,109	9,087
	COMM MORTGAGE TRUST	Debt Securities	71,726	73,111
	COMMONWEALTH EDISON CO	Debt Securities	80,591	83,797
	CONAGRA FOODS INC	Debt Securities	1,145	1,181
	CONCHO RES/MIDLA	Debt Securities	20,814	21,098
	CONNECTICUT LIGHT & POWER	Debt Securities	22,730	23,866
	CONOCO FUNDING CO	Debt Securities	7,284	7,994
	CONOCOPHILLIPS	Debt Securities	46,797	48,457
	CONOCOPHILLIPS COMPANY	Debt Securities	44,527	46,146
	CONOCOPHILLIPS HLDG CO	Debt Securities	8,358	8,555
	CONSOLIDATED EDISON CO	Debt Securities	103,933	108,797
	CONSTELLATION BRANDS INC	Debt Securities	31,762	32,321
	CONSTELLATION ENERGY GRO	Debt Securities	2,773	3,006
	CONSUMERS ENERGY CO	Debt Securities	10,924	11,440
	CONTINENTAL RESOURCES	Debt Securities	1,784	1,905

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CONTL AIRLINES 2001 1	Debt Securities	13	14
	CONTL AIRLINES 2007 1	Debt Securities	1,973	2,032
	CONTL AIRLINES 2009 2	Debt Securities	2,154	2,248
	CONTL AIRLINES 2010 A	Debt Securities	194	206
	CONTL AIRLINES 2012 1 A	Debt Securities	1,626	1,712
	CONTL AIRLINES 2012 2 A	Debt Securities	8,477	8,450
	COOPERATIEVE RABOBANK UA	Debt Securities	22,140	22,641
	CORPORATE OFFICE PROP LP	Debt Securities	3,450	3,696
	COSAN LTD	Debt Securities	3,300	3,382
	COSTCO COMPANIES	Debt Securities	52,331	52,664
	COVENTRY HEALTH CARE INC	Debt Securities	17,056	17,272
	COVIDIEN INTL FINANCE SA	Debt Securities	10,009	10,254
	COX COMMUNICATIONS INC	Debt Securities	66,546	67,911
	CR BARD INC	Debt Securities	2,430	2,473
	CRED SUIS GP FUN LTD	Debt Securities	43,833	46,018
	CREDIT AGRICOLE	Debt Securities	15,395	15,829
	CREDIT AGRICOLE SA	Debt Securities	9,356	8,695
	* CREDIT SUISSE	Debt Securities	36,513	37,514
	* CREDIT SUISSE GROUP FUNDING	Debt Securities	64,211	67,640
	* CREDIT SUISSE NEW YORK	Debt Securities	66,233	67,755
	* CREDIT SUISSE USA INC	Debt Securities	2,444	2,586
	CRH AMERICA INC	Debt Securities	4,017	4,633
	CROWN CASTLE INTL CORP	Debt Securities	40,404	41,328
	CROWN CASTLE TOWERS LLC	Debt Securities	8,053	7,733
	CSAIL COMMERCIAL MORTGAGE TRUST	Debt Securities	5,685	5,764
	CSX CORP	Debt Securities	64,505	64,786
	CUBESMART LP	Debt Securities	2,090	2,119
	CURATORS UNIV-BABS	Debt Securities	1,471	1,515
	CVS HEALTH CORP	Debt Securities	80,255	81,748
	CVS PASS THROUGH TRUST	Debt Securities	23,276	24,088
	D.R. HORTON	Debt Securities	4,840	4,942
	DAE FUNDING	Debt Securities	1,800	1,845
	DAI ICHI LIFE INSURANCE	Debt Securities	7,400	7,918
	DAIMLER FINANCE	Debt Securities	18,941	19,018
	DAIMLER FINANCE NA LLC	Debt Securities	11,801	11,779
	DANAHER CORP	Debt Securities	1,943	1,956
	DANONE	Debt Securities	18,315	17,882
	DARDEN RESTAURANTS INC	Debt Securities	2,347	2,616
	DBJPM 2017-C6 A3	Debt Securities	13,390	13,265
	DCP MIDSTREAM LLC	Debt Securities	7,060	6,653
	DCP MIDSTREAM OPERATING	Debt Securities	3,404	3,548
	DCT IND OPER PTNR LP	Debt Securities	772	790
	DDR CORP	Debt Securities	26,877	27,267
	DEERE + COMPANY	Debt Securities	4,689	4,891
	DELHAIZE GROUP SA	Debt Securities	1,260	1,514
	DELMARVA PWR + LIGHT CO	Debt Securities	9,307	9,631
	DELPHI CORP	Debt Securities	996	1,061
	DELTA AIR LINES	Debt Securities	9,139	9,394
	DELTA AIR LINES 2009 1A	Debt Securities	1,741	1,727
	DELTA AIR LINES 2010 2A	Debt Securities	754	732
	DELTA AIR LINES 2011 1	Debt Securities	1,488	1,547
	DELTA AIR LINES 2012 1A	Debt Securities	3,205	3,165
	* DEUTSCHE BANK COMMERCIAL MORTGAGE	Debt Securities	10,100	10,000
	DEUTSCHE TEL FIN	Debt Securities	8,695	8,770
	DEUTSCHE TELEKOM INT FIN	Debt Securities	20,317	21,479
	DEVON ENERGY CORPORATION	Debt Securities	40,480	44,479
	DEVON FINANCING CORP LLC	Debt Securities	5,097	5,168
	DIAGEO CAPITAL PLC	Debt Securities	7,405	8,140
	DIAGEO INVESTMENT CORP	Debt Securities	17,102	16,670
	DIAMOND 1 FIN/DIAMOND 2	Debt Securities	86,236	97,164
	DIAMOND OFFSHORE	Debt Securities	3,117	3,311
	DIAMOND OFFSHORE DRILL	Debt Securities	4,606	3,506
	DIGITAL REALTY	Debt Securities	13,710	13,795
	DIGITAL REALTY TRUST LP	Debt Securities	3,429	3,529
	DIGNITY HEALTH	Debt Securities	5,442	5,581
	DISCOVER BANK	Debt Securities	35,506	35,946
	DISCOVER FINANCIAL SVS	Debt Securities	17,744	17,952
	DISCOVERY COMMUNICATIONS	Debt Securities	4,063	4,441
	DISCOVERY COMMUNICATIONS	Debt Securities	70,254	70,325
	DOLLAR GENERAL	Debt Securities	3,278	3,409
	DOMINION ENERGY	Debt Securities	3,350	3,355
	DOMINION GAS HLDGS LLC	Debt Securities	12,162	12,515
	DOMINION RESOURCES INC	Debt Securities	50,622	50,103
	DOMTAR CORP	Debt Securities	2,128	2,307
	DORIC NIMROD 2013 1 CL A	Debt Securities	3,392	3,574
	DORIC NIMROD AIR 2012 1A	Debt Securities	948	985
	DOVER CORP	Debt Securities	231	246
	DOW CHEMICAL CO/THE	Debt Securities	16,730	17,416
	DP WORLD LTD	Debt Securities	6,171	6,973
	DR PEPPER SNAPPLE GROUP INC	Debt Securities	37,016	37,561
	DTE ELECTRIC CO	Debt Securities	31,331	32,419
	DTE ENERGY COMPANY	Debt Securities	7,512	7,999
	DUKE ENERGY CAROLINAS	Debt Securities	58,298	61,098

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DUKE ENERGY CORP	Debt Securities	99,394	98,786
	DUKE ENERGY FL PROJ FIN	Debt Securities	13,064	12,473
	DUKE ENERGY FLORIDA	Debt Securities	501	506
	DUKE ENERGY FLORIDA LLC	Debt Securities	7,433	8,155
	DUKE ENERGY INDIANA INC	Debt Securities	22,966	25,591
	DUKE ENERGY OHIO INC	Debt Securities	9,163	9,810
	DUKE ENERGY PROGRESS INC	Debt Securities	45,060	47,464
	DUKE REALTY LP	Debt Securities	248	258
	DUKE UNIVERSITY	Debt Securities	1,390	1,363
	DXC TECHNOLOGY CO	Debt Securities	4,976	5,261
	E.I. DU PONT DE NEMOURS	Debt Securities	944	961
	E.ON INTL FIN BV	Debt Securities	389	390
	EASTMAN CHEMICAL CO	Debt Securities	16,174	16,314
	EATON CORP	Debt Securities	2,284	2,508
	EBAY INC	Debt Securities	5,990	6,082
	ECOLAB INC	Debt Securities	4,834	5,042
	ECOPETROL SA	Debt Securities	10,368	10,990
	EDP FINANCE BV	Debt Securities	21,812	22,081
	EDWARDS LIFESCIENCES CORP	Debt Securities	8,463	8,477
	EL INVESTMENT CO LLC	Debt Securities	15,004	15,332
	EL PASO ELECTRIC CO	Debt Securities	250	299
	EL PASO NATURAL GAS	Debt Securities	15,472	15,708
	EL PASO PIPELINE	Debt Securities	245	251
	ELECTRICITE DE FRANCE SA	Debt Securities	18,788	20,203
	ELI LILLY & CO	Debt Securities	10,727	11,128
	EMBOTELLADORA ANDINA SA	Debt Securities	798	881
	EMBRAER	Debt Securities	738	736
	EMD FINANCE LLC	Debt Securities	5,739	5,844
	EMERA US FINANCE	Debt Securities	33,416	35,581
	ENABLE MIDSTREAM	Debt Securities	10,555	10,579
	ENBRIDGE ENERGY PARTNERS	Debt Securities	15,005	16,093
	ENBRIDGE INC	Debt Securities	45,969	47,065
	ENCANA CORP	Debt Securities	5,135	5,293
	ENDO DAC/ENDO FI	Debt Securities	7,051	7,228
	ENDURANCE SPECIALTY HLDG	Debt Securities	2,609	3,123
	ENEL FINANCE INTL NV	Debt Securities	21,994	22,872
	ENERGY N W WA ELEC REVENUE	Debt Securities	2,150	2,174
	ENERGY TRANSFER PARTNERS	Debt Securities	158,052	166,194
	ENLINK MIDSTREAM PARTNER	Debt Securities	18,744	19,219
	ENTERGY ARKANSAS INC	Debt Securities	350	363
	ENTERGY CORP	Debt Securities	23,958	23,817
	ENTERGY GULF STATES LA	Debt Securities	8,219	8,172
	ENTERGY LOUISIANA LLC	Debt Securities	12,873	12,747
	ENTERGY MISSISSIPPI INC	Debt Securities	11,304	11,336
	ENTERGY TEXAS INC	Debt Securities	669	700
	ENTERPRISE PRODUCTS OPERATING	Debt Securities	151,487	160,451
	EOG RESOURCES INC	Debt Securities	40,875	42,753
	EPR PROPERTIES	Debt Securities	17,075	17,676
	EQT CORP	Debt Securities	12,823	12,843
	EQT MIDSTREAM PT	Debt Securities	5,565	5,672
	ERAC USA FINANCE LLC	Debt Securities	43,561	43,350
	ERP OPERATING LP	Debt Securities	33,138	33,834
	ESSEX PORTFOLIO LP	Debt Securities	14,553	14,709
	EVEREST REINSURANCE HLDG	Debt Securities	4,000	4,192
	EVERSOURCE ENERGY	Debt Securities	15,483	15,607
	EXELON CORP	Debt Securities	38,317	39,976
	EXELON GENERATION CO LLC	Debt Securities	12,883	12,916
	EXPEDIA INC	Debt Securities	2,169	2,156
	EXPRESS SCRIPTS HOLDING	Debt Securities	29,002	29,393
	EXXON MOBIL CORPORATION	Debt Securities	35,346	36,665
	FAIRFAX FINL HLDGS LTD	Debt Securities	716	773
	FANNIE MAE	Debt Securities	55,065	55,589
	FANNIE MAE NOTES	Debt Securities	150,596	150,596
	FARMERS EXCHANGE CAP II	Debt Securities	616	660
	FARMERS EXCHANGE CAP III	Debt Securities	940	1,002
	FED HOME LN DISCOUNT NT DISCOUNT NOTE	Debt Securities	900,720	900,720
	FED REPUBLIC OF BRAZIL	Debt Securities	5,880	5,565
	FEDERAL FARM CREDIT BANK BONDS	Debt Securities	203,271	203,271
	FEDERAL HOME LOAN BANK	Debt Securities	13,887	14,622
	FEDERAL HOME LOAN BANK BONDS	Debt Securities	189,939	189,939
	FEDERAL REALTY INVESTMENT	Debt Securities	16,023	16,236
	FEDEX CORP	Debt Securities	49,471	52,693
	FEMSA	Debt Securities	3,962	3,909
	FHLB DISCOUNT NT	Debt Securities	87,327	87,334
	FIDELITY NATIONAL INFORM	Debt Securities	28,426	29,511
	FIDELITY NATL FINANCIAL	Debt Securities	4,637	4,813
	FIFTH THIRD BANCORP	Debt Securities	2,084	2,219
	FIRST AMERICAN FINANCIAL	Debt Securities	8,278	8,378
	FIRST REP BANK	Debt Securities	6,674	6,900
	FIRST TENNESSEE BANK	Debt Securities	6,385	6,466
	FIRSTENERGY CORP	Debt Securities	72,480	74,766
	FISERV INC	Debt Securities	10,450	10,943
	FLEX LTD	Debt Securities	1,822	1,848

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FLEXTRONICS INTL LTD	Debt Securities	3,092	3,140
	FLORIDA GAS TRANSMISSION	Debt Securities	7,687	7,864
	FLORIDA POWER + LIGHT CO	Debt Securities	71,429	76,044
	FLORIDA ST HURRICANE CATASTROP	Debt Securities	3,508	3,567
	FLUOR CORP	Debt Securities	7,482	7,670
	FMR LLC	Debt Securities	11,753	13,202
	FN AN2589	Debt Securities	1,679	1,668
	FN AN3620	Debt Securities	5,312	5,549
	FN AN5650	Debt Securities	1,760	1,724
	FN AN6029	Debt Securities	471	470
	FN AN6046	Debt Securities	645	643
	FN AN6048	Debt Securities	1,033	1,017
	FN AN6500	Debt Securities	679	677
	FN AN6626	Debt Securities	1,607	1,599
	FN AN6725	Debt Securities	3,023	3,010
	FNMA POOL AN6583	Debt Securities	505	494
	FNMA POOL AN6615	Debt Securities	2,484	2,472
	FNMA POOL AN7188	Debt Securities	1,661	1,661
	FNMA POOL AS0302	Debt Securities	2,122	2,191
	FNMA POOL AU1629	Debt Securities	6,860	7,029
	FNR 2017-56 BY	Debt Securities	3,415	3,396
	FORD HOLDINGS LLC	Debt Securities	2,691	2,587
	FORD MOTOR CO	Debt Securities	117,196	119,692
	FORD MOTOR CREDIT CO LLC	Debt Securities	76,943	76,137
	FORTIS INC	Debt Securities	15,038	14,934
	FORTIVE CORP	Debt Securities	5,873	5,939
	FORTUNE BRANDS HOME + SE	Debt Securities	8,445	8,916
	FREDDIE MAC NOTES	Debt Securities	28,509	28,509
	FREEPORT MCMORAN INC	Debt Securities	2,612	2,697
	GATX CORP	Debt Securities	2,880	2,857
	GE CAPITAL INTL FUNDING	Debt Securities	156,366	162,551
	GENERAL DYNAMICS CORP	Debt Securities	12,202	12,043
	GENERAL ELEC CAP CORP	Debt Securities	42,074	48,735
	GENERAL ELECTRIC CO	Debt Securities	56,519	59,339
	GENERAL MILLS INC	Debt Securities	534	574
*	GENERAL MOTORS CO	Debt Securities	26,445	27,297
*	GENERAL MOTORS FINL CO	Debt Securities	28,792	29,332
	GEORGE WASHINGTON UNIVERSITY	Debt Securities	3,665	3,957
	GEORGIA PACIFIC LLC	Debt Securities	10,962	12,249
	GEORGIA POWER COMPANY	Debt Securities	32,307	32,388
	GILEAD SCIENCES INC	Debt Securities	128,417	133,307
	GLAXOSMITHKLINE CAP INC	Debt Securities	29,847	31,257
	GLENORE FDG LLC	Debt Securities	6,500	6,521
	GLENORE FINANCE CANADA	Debt Securities	3,579	3,687
	GLENORE FUNDING LLC	Debt Securities	2,195	2,472
	GLITNIR BANKI HF	Debt Securities	1,518	-
	GLOBAL AVIATION HLDGS INC	Debt Securities	91	-
	GLP CAPITAL LP / FIN II	Debt Securities	8,930	9,848
	GMAC LLC	Debt Securities	5,380	5,805
	GNR 2017-104 LT	Debt Securities	2,960	2,938
	GNR 2017-121 YZ	Debt Securities	3,761	3,732
	GNR 2017-134 ZK	Debt Securities	1,122	1,102
	GNR 2017-56 AZ	Debt Securities	2,622	2,636
	GOLD FIELDS OROGEN HOLD	Debt Securities	195	206
	GOLDCORP INC	Debt Securities	11,797	13,473
*	GOLDMAN SACHS CAPITAL I	Debt Securities	1,888	1,970
*	GOLDMAN SACHS GROUP INC	Debt Securities	376,351	392,675
	GOODMAN FUNDING PTY LTD	Debt Securities	599	662
	GOODMAN US	Debt Securities	6,675	6,678
	GREAT PLAINS ENERGY INC	Debt Securities	100	107
	GREENKO DUTCH BV	Debt Securities	400	407
	GRUPO BIMBO SAB	Debt Securities	1,432	1,529
	GRUPO TELEvisa SAB	Debt Securities	11,176	12,424
	GS MORTGAGE SECURITIES TRUST	Debt Securities	5,593	5,696
	GSMS 2017-500K A	Debt Securities	4,925	4,928
	GUARDIAN LIFE INSURANCE	Debt Securities	2,263	2,442
	GULFSTREAM NATURAL GAS	Debt Securities	10,821	11,678
	HAIGHTS CROSS OPERATING	Debt Securities	18,798	204
	HALLIBURTON CO	Debt Securities	81,556	86,817
	HANOVER INSURANCE GROUP	Debt Securities	4,988	5,233
	HARRIS CORPORATION	Debt Securities	3,916	3,955
	HARTFORD FINANCIAL SVCS GRP	Debt Securities	11,002	11,495
	HCA INC	Debt Securities	16,623	17,165
	HCP INC	Debt Securities	33,034	33,730
	HEALTHCARE TRUST	Debt Securities	2,064	2,079
	HEINEKEN NV	Debt Securities	9,766	10,004
	HELLAS II	Debt Securities	4	-
	HELMERICH + PAYNE	Debt Securities	4,251	4,230
	HERTZ VEHICLE FINANCING LLC	Debt Securities	2,025	2,026
	HESS CORP	Debt Securities	25,259	26,699
	HEWLETT PACKARD CO	Debt Securities	6,360	6,547
	HIGHMARK INC	Debt Securities	676	730
	HIGHWOODS REALTY	Debt Securities	11,347	11,601

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HIGHWOODS REALTY LP	Debt Securities	594	608
	HISTORIC TW INC	Debt Securities	1,112	1,159
	HOLCIM CAPITAL CORP	Debt Securities	638	757
	HOME DEPOT INC	Debt Securities	144,969	152,321
	HONEYWELL INTERNATIONAL INC	Debt Securities	9,716	9,711
	HOSPITALITY PROPERTIES TRUST	Debt Securities	7,772	8,258
	HOST HOTELS + RESORTS LP	Debt Securities	11,838	12,123
	HOWARD HUGHES MEDICAL	Debt Securities	1,938	2,006
	HP ENTERPRISE	Debt Securities	24,773	25,778
	HSBC BANK FUND	Debt Securities	295	347
	HSBC BANK PLC	Debt Securities	3,504	3,564
	HSBC BANK USA NA	Debt Securities	23,100	25,554
	HSBC CAP FUNDING	Debt Securities	3,105	3,297
	HSBC FINANCE CORP	Debt Securities	3,247	3,261
	HSBC HOLDINGS PLC	Debt Securities	166,133	178,172
	HSBC USA INC	Debt Securities	10,911	10,672
	HUMANA INC	Debt Securities	26,108	27,289
	HUSKY ENERGY INC	Debt Securities	12,754	12,639
	HUTCH WHAMPOA INT 11 LTD	Debt Securities	4,966	5,359
	HYATT HOTELS CORP	Debt Securities	1,766	1,939
	HYDRO QUEBEC	Debt Securities	8,448	7,670
	HYUNDAI CAPITAL AMERICA	Debt Securities	11,148	11,123
	IBERDROLA INTL BV	Debt Securities	1,097	1,360
	IBM CORP	Debt Securities	32,544	32,655
	ICAHN ENTERPRISES/FIN	Debt Securities	2,153	2,200
	IDAHO POWER CORP	Debt Securities	1,194	1,192
	ILLINOIS ST	Debt Securities	14,058	14,682
	ILLINOIS ST TOLL HIGHWAY AUTH	Debt Securities	1,234	1,278
	ILLINOIS TOOL WORKS INC	Debt Securities	435	461
	IMPERIAL TOBACCO FINANCE	Debt Securities	27,981	28,827
	INDIANA MICHIGAN POWER	Debt Securities	10,830	10,793
	INDIANAPOLIS PWR + LIGHT	Debt Securities	9,995	10,700
	ING BANK NV	Debt Securities	14,057	14,292
	ING GROEP NV	Debt Securities	19,191	19,685
	INGERSOLL RAND GL HLD CO	Debt Securities	1,818	2,268
	INGERSOLL-RAND	Debt Securities	10,413	10,318
	INTEL CORP	Debt Securities	50,083	53,973
	INTER AMERICAN DEVEL BK	Debt Securities	1,411	1,708
	INTERCONTINENTAL EXCHANGE	Debt Securities	18,516	19,628
	INTERNATIONAL PAPER CO	Debt Securities	47,835	51,973
	INTERNATIONAL TRANSMISSION	Debt Securities	2,626	2,889
	INTERSTATE POWER + LIGHT	Debt Securities	9,219	9,531
	INTESA SANPAOLO SPA	Debt Securities	26,232	26,564
	INTL LEASE FINANCE CORP	Debt Securities	19,795	19,362
	INTL PAPER CO	Debt Securities	30,506	30,689
	INVESCO FINANCE PLC	Debt Securities	2,137	2,297
	IPALCO ENTERPRISES INC	Debt Securities	6,638	6,661
	ISRAEL ELECTRIC CORP LTD	Debt Securities	7,503	8,056
	ITC HOLDINGS CORP	Debt Securities	8,753	9,098
	JACKSON NATL LIFE GLOBAL	Debt Securities	3,316	3,274
	JAPAN TOBACCO INC	Debt Securities	14,984	15,041
	JEFFERIES GROUP LLC	Debt Securities	5,646	6,286
	JERSEY CENTRAL PWR + LT	Debt Securities	4,607	4,941
	JM SMUCKER CO/THE	Debt Securities	3,616	3,767
	JOHN DEERE CAPITAL CORP	Debt Securities	7,764	7,775
	JOHN SEVIER COMB CYCLE	Debt Securities	4,044	4,220
	JOHNS HOPKINS UNIVERSITY	Debt Securities	2,300	2,449
	JOHNSON (S.C.) + SON INC	Debt Securities	12,623	13,736
	JOHNSON + JOHNSON	Debt Securities	100,819	104,304
	JOHNSON CONTROLS	Debt Securities	20,096	20,831
*	JP MORGAN CHASE COMMERCIAL MORTGAGE	Debt Securities	5,732	5,911
*	JPM CHASE CAPITAL XXIII	Debt Securities	7,676	8,716
*	JPMBB COMMERCIAL MORTGAGE SECU	Debt Securities	18,856	19,283
*	JPMCC 2016-JP4 A3	Debt Securities	18,685	18,962
*	JPMORGAN CHASE & CO	Debt Securities	379,061	389,201
	KAISER FOUNDATION HOSPITALS	Debt Securities	18,853	19,769
	KANSAS CITY POWER + LT	Debt Securities	6,683	7,097
	KANSAS CITY SOUTHERN	Debt Securities	9,119	9,016
	KANSAS GAS + ELECTRIC CO	Debt Securities	606	644
	KAUPTHING BANK	Debt Securities	1,423	-
	KAZMUNAYGAS NAT	Debt Securities	5,159	5,167
	KELLOGG CO	Debt Securities	2,733	2,844
	KENTUCKY UTILITIES CO	Debt Securities	10,573	12,331
	KERR MCGEE CORP	Debt Securities	8,242	7,954
	KEY BANK NA	Debt Securities	2,476	2,515
	KEYSPAN CORP	Debt Securities	5,963	6,738
	KEYSPAN GAS EAST CORP	Debt Securities	6,770	7,924
	KILROY REALTY LP	Debt Securities	5,230	5,301
	KIMBERLY CLARK CORP	Debt Securities	6,488	6,699
	KIMBERLY CLARK DE MEXICO	Debt Securities	3,301	3,323
	KIMCO REALTY	Debt Securities	50,055	49,898
	KINDER MORGAN	Debt Securities	27,707	27,920
	KINDER MORGAN ENER PART	Debt Securities	92,872	100,853

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	KINDER MORGAN INC/DELAWARE	Debt Securities	43,963	47,695
	KKR GROUP FINANCE CO III	Debt Securities	4,403	4,837
	KLA TENCOR CORP	Debt Securities	2,596	2,818
	KOHL S CORPORATION	Debt Securities	3,778	3,992
	KONINKLIJKE PHILIPS NV	Debt Securities	11,936	12,559
	KOREA GAS CORP	Debt Securities	3,052	3,034
	KRAFT FOODS GROUP INC	Debt Securities	18,040	18,500
	KRAFT HEINZ FOODS CO	Debt Securities	118,188	119,658
	KROGER CO	Debt Securities	29,341	28,600
	KSA SUKUK LTD	Debt Securities	10,900	10,926
	L BRANDS INC	Debt Securities	6,413	6,404
	L-3 COMMS CORP	Debt Securities	1,527	1,593
	LABORATORY CORP OF AMERICA	Debt Securities	5,441	5,669
	LACLEDE GROUP INC	Debt Securities	4,195	4,399
	LAFARGE SA	Debt Securities	7,146	7,795
	LAM RESEARCH CORP	Debt Securities	500	508
	LAND O LAKES INC	Debt Securities	1,951	2,120
	LAZARD GROUP LLC	Debt Securities	3,975	4,080
	LEAR CORP	Debt Securities	7,160	7,178
	LEASEPLAN CORPORATION NV	Debt Securities	3,468	3,504
	LEGG MASON INC	Debt Securities	1,908	2,033
	LEHMAN BROTHERS HOLDINGS	Debt Securities	2,332	6
	LEHMAN TREASURY BV	Debt Securities	893	-
	LENNOX INTL INC	Debt Securities	6,311	6,325
	LEXINGTON REALTY TRUST	Debt Securities	2,957	2,980
	LG+E AND KU ENERGY LLC	Debt Securities	200	212
	LIBERTY MUTUAL GROUP INC	Debt Securities	27,373	29,847
	LIBERTY PROPERTY LP	Debt Securities	26,599	27,602
	LIFE TECHNOLOGIES CORP	Debt Securities	1,750	1,752
	LIFESTORAGE LP	Debt Securities	3,779	3,656
	LIMITED BRANDS	Debt Securities	4,754	4,771
	LINCOLN NATIONAL CORP	Debt Securities	3,021	3,071
	LLOYDS BANK PLC	Debt Securities	1,780	1,972
	LLOYDS BANKING GROUP PLC	Debt Securities	26,841	27,773
	LOCKHEED MARTIN CORP	Debt Securities	73,966	76,561
	LONG BEACH MORTGAGE LOAN TRUST	Debt Securities	524	522
	LOS ANGELES CA DEPT WTR PWR	Debt Securities	11,695	12,948
	LOS ANGELES CA UNIF SCH DIST	Debt Securities	2,028	2,087
	LOUISVILLE GAS + ELEC	Debt Securities	3,968	4,395
	LOWE'S COS INC	Debt Securities	128,393	128,212
	LYB INT FINANCE	Debt Securities	6,487	6,515
	LYB INTL FINANCE BV	Debt Securities	19,890	21,788
	LYONDELLBASEL IND AS SCA	Debt Securities	4	8
	LYONDELLBASEL IND NV	Debt Securities	23,274	23,502
	MACK CALI REALTY LP	Debt Securities	795	800
	MACK-CALI REALTY	Debt Securities	11,111	11,136
	MACQUARIE BANK LTD	Debt Securities	4,660	4,891
	MACYS RETAIL HLDGS INC	Debt Securities	24,986	23,686
	MAGELLAN MIDSTREAM	Debt Securities	16,658	16,729
	MAGNA INTERNATIONAL INC	Debt Securities	15,118	14,707
	MANULIFE FINANCIAL CORP	Debt Securities	4,239	4,528
	MARATHON OIL CORP	Debt Securities	49,758	51,243
	MARATHON PETROLEUM CORP	Debt Securities	20,429	22,771
	MARKEL CORP	Debt Securities	19,198	19,274
	MARKS + SPENCER PLC	Debt Securities	116	134
	MARRIOTT INTL	Debt Securities	15,504	16,199
	MARSH & MCLENNAN COS INC	Debt Securities	28,651	29,927
	MARTIN MARIETTA MATERIALS	Debt Securities	2,515	2,476
	MARYLAND ST TRANSPRTN AUTH TRA	Debt Securities	1,338	1,440
	MASCO CORP	Debt Securities	2,652	2,732
	MASS INSTITUTE OF TECH	Debt Securities	29,889	32,580
	MASS MUTUAL LIFE INS CO	Debt Securities	13,495	14,532
	MASSACHUSETTS ELECTRIC	Debt Securities	5,454	5,682
	MASSMUTUAL GLOBAL FUNDING	Debt Securities	19,583	19,719
	MASTERCARD INC	Debt Securities	30,043	30,155
	MAYO CLINIC	Debt Securities	2,200	2,264
	MCDONALD'S CORP	Debt Securities	70,848	73,799
	MCKESSON CORP	Debt Securities	5,580	5,908
	MEAD JOHNSON NUTRITION	Debt Securities	4,787	5,202
	MEDTRONIC GLOBAL	Debt Securities	10,595	10,890
	MEDTRONIC INC	Debt Securities	158,282	168,987
	MELCO RESORTS	Debt Securities	13,900	13,970
	MEMORIAL SLOAN KETTERING	Debt Securities	6,554	7,070
	MERCK + CO INC	Debt Securities	40,726	42,297
	MERCK SHARP + DOHME CORP	Debt Securities	9,128	9,920
	MET GOVT NASHVILLE DAVIDSON	Debt Securities	500	670
	MET LIFE GLOBAL FUNDING	Debt Securities	34,669	34,939
	MET TRANSPRTN AUTH NY DEDICATE	Debt Securities	2,211	2,278
	METHANEX CORP	Debt Securities	8,964	9,763
	METLIFE CAPITAL TRUST IV	Debt Securities	6,124	7,149
	METLIFE INC	Debt Securities	93,137	99,692
	MEXICHEM SAB	Debt Securities	1,602	1,615
	MEXICO CITY ARPT	Debt Securities	4,711	4,723

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MICRON TECHNOLOGY INC	Debt Securities	2,454	2,799
	MICROSOFT CORP	Debt Securities	309,264	319,532
	MID AMERICA APARTMENTS	Debt Securities	7,367	7,586
	MIDAMERICAN ENERGY CO	Debt Securities	40,646	43,775
	MIDAMERICAN FUNDING LLC	Debt Securities	1,435	1,653
	MIDCONTINENT EXPRESS PIP	Debt Securities	4,173	3,937
	MINEJESA CAPITAL	Debt Securities	4,755	4,849
	MISSISSIPPI POWER CO	Debt Securities	10,075	10,499
	MISSOURI ST HLTH & EDUCNL FAC	Debt Securities	2,910	2,901
	MITSUBISHI UFJ FIN GRP	Debt Securities	56,666	56,797
	MITSUBISHI UFJ TR & BANK	Debt Securities	1,025	1,009
	MIZUHO BANK LTD	Debt Securities	4,043	4,060
	MIZUHO FINANCIAL GROUP	Debt Securities	25,040	25,004
	MO HEALTH & EDUCATION FACILITIES-A	Debt Securities	3,250	3,202
	MOHAWK INDUSTRIES INC	Debt Securities	3,399	3,532
	MOLSON COORS BREWING CO	Debt Securities	21,378	21,687
	MONONGAHELA POWER CO	Debt Securities	20,784	21,696
	MONSANTO CO	Debt Securities	29,322	30,773
	MOODY'S CORP	Debt Securities	5,753	6,399
*	MORGAN STANLEY	Debt Securities	394,520	402,911
	MORGAN STANLEY BAML TRUST	Debt Securities	3,770	3,825
	MOSAIC CO	Debt Securities	5,370	5,364
	MOSAIC GLOBAL HLDG	Debt Securities	1,809	1,551
	MOTIVA ENTERPRISES LLC	Debt Securities	17,491	16,750
	MOTOROLA SOLUTIONS INC	Debt Securities	1,798	1,811
	MPLX LP	Debt Securities	43,600	45,064
	MU-CALL11/17	Debt Securities	335	333
	MUFG AMERICAS HLDGS CORP	Debt Securities	2,296	2,346
	MUFG UNION BANK NA	Debt Securities	9,038	8,874
	MUNI ELEC AUTH OF GEORGIA	Debt Securities	6,750	7,136
	MURPHY OIL CORP	Debt Securities	2,000	2,060
	MUTUAL OF OMAHA INS CO	Debt Securities	820	831
	MYLAN INC	Debt Securities	7,325	7,625
	MYLAN NV	Debt Securities	36,974	38,185
	MYRIAD INTL HOLDINGS BV	Debt Securities	4,369	4,740
	N TX TOLLWAY AUTH REVENUE	Debt Securities	4,791	5,500
	NABORS INDUSTRIES INC	Debt Securities	7,218	7,028
	NARRAGANSETT ELECTRIC	Debt Securities	7,427	7,798
	NASDAQ INC	Debt Securities	9,041	9,208
	NATIONAL OILWELL VARCO INC	Debt Securities	453	437
	NATIONAL RETAIL PROP INC	Debt Securities	649	668
	NATIONAL RURAL UTIL COOP	Debt Securities	13,683	14,099
	NATIONWIDE BLDG SOCIETY	Debt Securities	1,994	1,990
	NATIONWIDE FINANCIAL	Debt Securities	527	587
	NATIONWIDE MUTUAL INSURA	Debt Securities	16,735	20,894
	NAVIENT CORP	Debt Securities	40,865	39,143
	NBCUNIVERSAL MEDIA LLC	Debt Securities	15,572	18,000
	NEUBERGER BERMAN GRP/FIN	Debt Securities	596	580
	NEVADA POWER CO	Debt Securities	12,051	12,360
	NEW CINGULAR WIRELESS SV	Debt Securities	4,251	4,168
	NEW JERSEY ST TURNPIKE AUTH	Debt Securities	22,706	25,097
	NEW YORK CITY NY MUNI WTR FIN	Debt Securities	2,282	2,410
	NEW YORK CITY NY TRANSITIONAL	Debt Securities	11,799	13,973
	NEW YORK LIFE GLOBAL FUNDING	Debt Securities	19,545	19,446
	NEW YORK LIFE INSURANCE	Debt Securities	8,956	9,468
	NEW YORK ST URBAN DEV CORP REV	Debt Securities	2,962	3,484
	NEWCREST FINANCE PTY LTD	Debt Securities	4,413	4,879
	NEWELL BRANDS INC	Debt Securities	82,095	84,894
	NEWELL RUBBERMAID INC	Debt Securities	4,698	4,798
	NEWMONT MINING CORP	Debt Securities	10,284	11,329
	NGPL PIPECO LLC	Debt Securities	585	613
	NIAGARA MOHAWK POWER	Debt Securities	32,470	32,926
	NIKE INC	Debt Securities	20,285	19,941
	NIPPON LIFE INSURANCE	Debt Securities	3,700	3,964
	NISOURCE FINANCE CORP	Debt Securities	27,188	28,501
	NISSAN MOTOR ACCEPTANCE CORP	Debt Securities	4,999	5,005
	NOBLE ENERGY INC	Debt Securities	40,085	41,042
	NOBLE HOLDING INTL LTD	Debt Securities	149	128
	NOKIA OYJ	Debt Securities	1,583	1,691
	NOMURA HOLDINGS INC	Debt Securities	2,034	2,082
	NORDEA BANK AB	Debt Securities	11,689	12,167
	NORDSTROM INC	Debt Securities	26,279	25,993
	NORFOLK SOUTHERN CORP	Debt Securities	26,179	26,836
	NORTHERN STATES PWR MINN	Debt Securities	16,105	16,681
	NORTHERN TRUST CORP	Debt Securities	4,486	4,543
	NORTHROP GRUMMAN CORP	Debt Securities	7,649	8,166
	NORTHROP GRUMMAN SYSTEMS	Debt Securities	1,425	1,448
	NORTHWELL HEALTH	Debt Securities	3,530	3,556
	NORTHWELL HEALTHCARE INC	Debt Securities	847	801
	NORTHWEST FLORIDA TIMBER	Debt Securities	2,206	2,122
	NORTHWEST PIPELINE	Debt Securities	5,978	6,090
	NORTHWESTERN MUTUAL LIFE	Debt Securities	13,467	14,912
	NORTHWESTERN UNIVERSITY	Debt Securities	2,735	3,205

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NOVA CHEMICALS	Debt Securities	1,527	1,550
	NOVANT HEALTH INC	Debt Securities	2,750	2,903
	NOVARTIS CAPITAL CORP	Debt Securities	37,311	40,054
	NOVARTIS SECS INVEST LTD	Debt Securities	753	717
	NRTHRP GRMMN SYSTEMS	Debt Securities	10,587	10,325
	NSTAR ELECTRIC CO	Debt Securities	3,646	3,806
	NUCOR CORP	Debt Securities	979	1,018
	NV ENERGY INC	Debt Securities	566	530
	NVIDIA CORP	Debt Securities	13,288	13,247
	NVR INC	Debt Securities	947	976
	NXP BV/NXP FUNDING LLC	Debt Securities	6,086	6,167
	NY & PRESBYTERIAN HOSPITAL	Debt Securities	750	772
	NY STATE ELECTRIC & GAS	Debt Securities	1,688	1,716
	NYU HOSPITALS CENTER	Debt Securities	6,185	7,360
	OCCIDENTAL PETROLEUM CORP	Debt Securities	22,079	23,155
	OCHSNER CLINIC FOUNDATION	Debt Securities	3,885	4,866
	OGLETHORPE POWER CORP	Debt Securities	11,063	11,304
	OHIO EDISON CO	Debt Securities	2,703	2,741
	OHIO NAT FINANCIAL SRVS	Debt Securities	337	370
	OHIO POWER COMPANY	Debt Securities	30,689	32,338
	OHIO ST UNIV	Debt Securities	2,680	2,692
	OHIO ST WTR DEV AUTH WTR POLL	Debt Securities	150	174
	OHIO UNIV GEN RECPTS ATHENS	Debt Securities	1,745	2,012
	OKLAHOMA G+E CO	Debt Securities	12,854	13,232
	OLD REPUBLIC INTL	Debt Securities	1,276	1,316
	OMAN INTRNL BOND	Debt Securities	10,569	10,827
	OMEGA HLTHCARE INVESTORS	Debt Securities	12,552	13,099
	OMNICOM GROUP INC	Debt Securities	1,335	1,370
	OMX TIMBER FIN INV LLC 1	Debt Securities	529	529
	ONCOR ELECTRIC DELIVERY	Debt Securities	40,483	41,049
	ONE GAS INC	Debt Securities	3,215	3,505
	ONEOK INC	Debt Securities	14,984	15,021
	ONEOK PARTNERS LP	Debt Securities	24,654	26,363
	ORACLE CORP	Debt Securities	260,428	270,208
	ORANGE SA	Debt Securities	13,035	13,957
	OREGON ST DEPT OF TRANSPRTN HI	Debt Securities	222	282
	O'REILLY AUTOMOTIVE	Debt Securities	10,582	10,543
	OWENS CORNING	Debt Securities	23,896	24,391
	PACIFIC BELL TELEPHONE	Debt Securities	5,026	4,781
	PACIFIC GAS & ELECTRIC CO	Debt Securities	161,114	174,721
	PACIFIC LIFE INSURANCE	Debt Securities	27,994	33,874
	PACIFIC LIFECORP	Debt Securities	1,169	1,356
	PACIFICORP	Debt Securities	95,778	98,570
	PACKAGING CORP OF AMERICA	Debt Securities	199	204
	PARK AEROSPACE	Debt Securities	10,100	10,188
	PARKER HANNIFIN CORP	Debt Securities	6,397	6,575
	PECO ENERGY CO	Debt Securities	25,263	26,774
	PENN ELECTRIC CO	Debt Securities	13,232	13,033
	PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	2,215	2,365
	PENSKE TRUCK LEASING/PTL	Debt Securities	21,623	22,071
	PENTAIR FINANCE SA	Debt Securities	6,002	6,014
	PEOPLES UNITED BANK	Debt Securities	3,454	3,556
	PEPSI BOTTLING GROUP INC	Debt Securities	1,641	1,634
	PEPSICO INC	Debt Securities	36,319	38,362
	PERNOD RICARD SA	Debt Securities	6,571	6,744
	PERRIGO FINANCE UNLIMITD	Debt Securities	11,412	11,562
	PETRO CANADA	Debt Securities	5,872	6,369
	PETROBRAS GLOBAL FINANCE BV	Debt Securities	42,980	44,524
	PETROLEOS MEXICANOS CO	Debt Securities	78,863	82,613
	PFIZER INC	Debt Securities	75,155	79,684
	PG+E CORP	Debt Securities	850	854
	PHARMACIA CORP	Debt Securities	3,870	3,939
	PH-EXCH12/17	Debt Securities	2,369	2,411
	PHILIP MORRIS INTERNATIONAL INC	Debt Securities	133,123	137,312
	PHILIPPINES(REP)	Debt Securities	1,811	1,789
	PHILLIPS 66	Debt Securities	21,873	22,062
	PIONEER NATURAL RESOURCE	Debt Securities	23,948	23,088
	PITNEY BOWES INC	Debt Securities	3,392	3,343
	PLAINS ALL AMER PIPELINE	Debt Securities	54,762	57,538
	PNC BANK NA	Debt Securities	16,918	16,783
	PNC FINANCIAL SERVICES	Debt Securities	11,774	12,240
	PNC FUNDING CORP	Debt Securities	1,811	1,865
	POLAND GOVERNMENT BOND	Debt Securities	6,722	6,897
	POLAR TANKERS INC	Debt Securities	1,395	1,517
	PORT AUTH OF NEW YORK NEW JE	Debt Securities	10,187	11,591
	PORTUGAL (REP)	Debt Securities	3,609	3,714
	POTASH CORP SASKATCHEWAN	Debt Securities	8,277	8,349
	POTOMAC ELECTRIC POWER	Debt Securities	7,842	7,896
	PPG INDUSTRIES INC	Debt Securities	519	518
	PPL CAPITAL FUNDING INC	Debt Securities	25,903	26,008
	PPL ELECTRIC UTILITIES	Debt Securities	18,145	19,859
	PRAXAIR INC	Debt Securities	5,800	5,829
	PRES + FELLOWS OF HARVARD	Debt Securities	9,230	9,527

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PRICOA GLOBAL FUNDING	Debt Securities	5,581	5,602
	PRIDE INTERNATIONAL INC	Debt Securities	1,941	1,292
	PRINCIPAL FINANCIAL	Debt Securities	4,211	4,531
	PRINCIPAL LFE GLB FND II	Debt Securities	8,976	8,933
	PROCTER + GAMBLE ESOP	Debt Securities	3,918	3,292
	PROCTER + GAMBLE CO/THE	Debt Securities	5,148	5,246
	PROGRESS ENERGY INC	Debt Securities	33,942	33,928
	PROGRESSIVE CORP	Debt Securities	18,004	18,422
	PROLOGIS LP	Debt Securities	7,414	7,957
	PROV OF SASKATCHEWAN	Debt Securities	162	160
	PROV ST JOSEPH HLTH OBL	Debt Securities	9,625	9,234
	PROVINCE OF QUEBEC	Debt Securities	151	139
	PRUDENTIAL FINANCIAL INC	Debt Securities	37,236	39,705
	PUB SVC ELEC + GAS	Debt Securities	26,865	28,620
	PUB SVC NEW HAMPSHIRE	Debt Securities	2,025	2,118
	PUBLIC SERVICE CO OF NEW	Debt Securities	187	191
	PUBLIC SERVICE COLORADO	Debt Securities	45,318	45,730
	PUBLIC SERVICE EL + GAS	Debt Securities	1,473	1,552
	PUBLIC SERVICE ELECTRIC	Debt Securities	9,429	9,654
	PUBLIC SERVICE ENTERPRISE GROUP INC	Debt Securities	8,808	8,692
	PUBLIC STORAGE	Debt Securities	3,045	3,035
	PUGET ENERGY INC	Debt Securities	12,567	12,329
	PUGET SOUND ENERGY INC	Debt Securities	28,533	29,092
	QATAR STATE OF	Debt Securities	5,225	5,302
	QBE INSURANCE GROUP LTD	Debt Securities	1,684	1,702
	QUALCOMM INC	Debt Securities	67,618	70,860
	QUEST DIAGNOSTICS INC	Debt Securities	9,139	10,046
	QUESTAR PIPELINE CO	Debt Securities	208	234
	QUICKEN LOANS IN	Debt Securities	2,135	2,163
	QVC INC	Debt Securities	16,038	16,856
	QWEST CORP	Debt Securities	97	98
	RABOBANK	Debt Securities	9,678	10,867
	RABOBANK NED NY	Debt Securities	923	938
	RABOBANK NEDERLAND	Debt Securities	41,953	44,141
	RADIAN GROUP INC	Debt Securities	1,569	1,781
	RAYTHEON COMPANY	Debt Securities	8,958	9,326
	REALTY INCOME CORP	Debt Securities	4,988	5,086
	RECKITT BEN TSY	Debt Securities	54,316	53,987
	REGENCY CENTERS	Debt Securities	22,661	22,488
	REGENCY ENERGY PARTNERS	Debt Securities	13,829	14,539
	REGL TRANSPRTN DIST CO SALES T	Debt Securities	325	435
	RELIANCE STAND LIFE II	Debt Securities	3,111	3,148
	RENSSELAER POLYTECHNIC I	Debt Securities	1,084	1,076
	REPUBLIC OF COLOMBIA	Debt Securities	6,147	6,442
	REPUBLIC OF INDONESIA	Debt Securities	328	356
	REPUBLIC OF SOUTH AFRICA	Debt Securities	1,983	2,028
	REPUBLIC SERVICES INC	Debt Securities	8,146	8,165
	RETAIL OPPORTUNITY INC	Debt Securities	1,106	1,171
	REYNOLDS AMERICAN INC	Debt Securities	114,000	117,393
	RICE UNIVERSITY	Debt Securities	8,445	8,733
	RIO OIL FINANCE TRUST	Debt Securities	8,644	9,183
	RIO TINTO ALCAN INC	Debt Securities	2,251	2,421
	RIO TINTO FIN USA LTD	Debt Securities	33,411	34,650
	RIO TINTO FIN USA PLC	Debt Securities	2,428	2,770
	ROCHE HOLDINGS INC	Debt Securities	33,939	34,209
	ROCK TENN CO	Debt Securities	11,110	11,114
	ROCKWELL COLLINS	Debt Securities	25,437	25,968
	ROGERS COMMUNICATIONS INC	Debt Securities	2,969	3,180
	ROHM + HAAS CO	Debt Securities	3,288	3,944
	ROPER TECHNOLOGIES	Debt Securities	1,925	1,982
	ROYAL BK SCOTLAND	Debt Securities	51,757	52,017
	ROYAL BK SCOTLND GRP PLC	Debt Securities	23,653	24,212
	RPM INTL INC	Debt Securities	4,993	5,068
	RUWAIS POWER CO	Debt Securities	730	854
	SABINE PASS LIQUEFACTION	Debt Securities	87,989	89,957
	SALT RIVER AZ PROJ AGRIC IMPT	Debt Securities	1,543	1,700
	SAN ANTONIO TX ELEC GAS REVE	Debt Securities	5,022	5,337
	SAN DIEGO G & E	Debt Securities	20,192	21,089
	SANTANDER HOLDINGS USA	Debt Securities	56,547	57,377
	SANTANDER UK GROUP HLDGS	Debt Securities	35,833	37,320
	SANTANDER UK PLC	Debt Securities	7,843	8,022
	SAUDI ELEC GLOBAL SUKUK	Debt Securities	5,800	6,306
	SAUDI INT BOND	Debt Securities	115,780	116,878
	SBA TOWER TRUST	Debt Securities	6,935	6,930
	SBSN INDO III	Debt Securities	1,000	1,033
	SCENTRE GROUP TRUST	Debt Securities	1,739	1,775
	SCENTRE GROUP TRUST 1/2	Debt Securities	18,911	19,050
	SCHLUMBERGER HLDGS CORP	Debt Securities	29,437	30,350
	SCHLUMBERGER INVESTMENT	Debt Securities	5,690	6,061
	SCHLUMBERGER OILFIELD UK	Debt Securities	1,719	1,774
	SCRIPPS NETWORKS	Debt Securities	10,987	10,799
	SEAGATE HDD CAYMAN	Debt Securities	1,562	1,551
	SELECT INCOME REIT	Debt Securities	14,454	14,720

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SEMPRA ENERGY	Debt Securities	6,731	7,011
	SFAVE 2015-SAVE A2B	Debt Securities	3,812	3,892
	SHELL INTERNATIONAL FIN	Debt Securities	91,456	95,044
	SHERWIN-WILLIAMS	Debt Securities	41,877	42,282
	SHIRE ACQ INV IRELAND DA	Debt Securities	143,975	143,214
	SIEMENS FINANCIERINGSMAT	Debt Securities	48,049	48,617
	SIERRA PACIFIC POWER CO	Debt Securities	798	831
	SIMON PROPERTY GROUP LP	Debt Securities	39,695	40,136
	SINOPEC GRP OVERSEA 2012	Debt Securities	623	656
	SINOPEC GRP OVERSEA 2015	Debt Securities	1,444	1,453
	SINOPEC OVERSEAS	Debt Securities	18,623	18,456
	SKY PLC	Debt Securities	13,303	13,593
	SL GREEN REALTY CORP	Debt Securities	10,052	10,130
	SLM CORP	Debt Securities	1,200	1,233
	SLM STUDENT LOAN TRUST	Debt Securities	2,134	2,257
	SMITHFIELD FOODS	Debt Securities	2,827	2,899
	SOUTH CAROLINA ELEC+GAS	Debt Securities	48,941	52,626
	SOUTH CAROLINA ST PUBLIC SVC A	Debt Securities	1,630	1,748
	SOUTHERN BAPTIST HOSPITAL	Debt Securities	12,415	13,776
	SOUTHERN CAL EDISON	Debt Securities	100,354	105,960
	SOUTHERN CALIF GAS CO	Debt Securities	11,041	11,402
	SOUTHERN CO	Debt Securities	51,899	52,371
	SOUTHERN CO GAS CAPITAL	Debt Securities	4,435	4,434
	SOUTHERN COPPER CORP	Debt Securities	30,025	33,273
	SOUTHERN NATURAL GAS	Debt Securities	1,132	1,300
	SOUTHERN POWER CO	Debt Securities	2,498	2,581
	SOUTHWESTERN ELEC POWER	Debt Securities	6,534	6,637
	SOUTHWESTERN ENERGY CO	Debt Securities	3,478	3,380
	SOUTHWESTERN PUBLIC SERVICES	Debt Securities	12,126	13,478
	SPECTRA ENERGY CAPITAL	Debt Securities	997	1,004
	SPECTRA ENERGY PARTNERS	Debt Securities	11,952	12,765
	SPECTRA PARTNERS	Debt Securities	12,787	12,706
	SPIRIT REALTY LP	Debt Securities	2,579	2,592
	SPRINT SPECTRUM	Debt Securities	12,870	13,063
	STANDARD INDS INC	Debt Securities	3,817	4,066
	STARBUCKS CORP	Debt Securities	1,563	1,674
	STATE OF QATAR	Debt Securities	4,381	4,329
*	STATE STREET CORP	Debt Securities	42,280	44,362
	STATOIL ASA	Debt Securities	33,603	34,587
	STIFEL FINANCIAL CORP	Debt Securities	3,503	3,583
	STRYKER CORP	Debt Securities	10,241	10,407
	SUMITOMO MITSUI	Debt Securities	37,455	38,084
	SUMITOMO MITSUI BANKING	Debt Securities	1,372	1,450
	SUMITOMO MITSUI FINANCIAL	Debt Securities	2,509	2,647
	SUMITOMO TR&BK	Debt Securities	1,000	1,002
	SUNCOR ENERGY INC	Debt Securities	8,025	8,115
	SUNOCO LOGISTICS PARTNER	Debt Securities	75,010	75,965
	SUNTRUST BANK	Debt Securities	6,099	6,098
	SUZANO AUSTRIA	Debt Securities	1,751	1,748
	SWISS RE SOLUTIONS	Debt Securities	817	819
	SWISS RE TREASURY (US)	Debt Securities	6,045	6,760
	SYDNEY AIRPORT FINANCE	Debt Securities	2,854	2,815
	SYMANTEC CORP	Debt Securities	910	941
	SYNCHRONY BANK	Debt Securities	1,021	1,022
	SYNCHRONY FINANCIAL	Debt Securities	29,963	30,089
	SYNGENTA FINANCE NV	Debt Securities	6,158	5,347
	SYSCO CORPORATION	Debt Securities	23,686	24,065
	TALISMAN ENERGY	Debt Securities	921	808
	TAMPA ELECTRIC CO	Debt Securities	13,932	13,900
	TARGET CORP	Debt Securities	22,110	21,941
	TC PIPELINES LP	Debt Securities	10,312	10,287
	TCI COMMUNICATIONS INC	Debt Securities	8,890	8,727
	TD AMERITRADE	Debt Securities	5,824	5,871
	TEACHERS INSURANCE & ANNUITY	Debt Securities	55,903	59,273
	TECH DATA CORP	Debt Securities	998	1,031
	TECO FINANCE INC	Debt Securities	4,434	4,240
	TELECOM ITALIA CAPITAL	Debt Securities	7,867	8,193
	TELEFONICA EMISIONES SAU	Debt Securities	38,739	41,394
	TELUS CORP	Debt Securities	1,558	1,594
	TENET HEALTHCARE	Debt Securities	6,690	6,636
	TENNESSEE GAS PIPELINE	Debt Securities	5,414	5,590
	TESCO PROPERTY FIN 3	Debt Securities	3,214	3,801
	TESCO PROPERTY FIN 4	Debt Securities	3,084	3,778
	TESCO PROPERTY FIN 5	Debt Securities	6,090	7,357
	TESCO PROPERTY FIN 6	Debt Securities	2,417	2,847
	TEVA PHARM FIN CO LLC	Debt Securities	3,107	3,023
	TEVA PHARM FIN IV BV	Debt Securities	4,245	4,235
	TEVA PHARMA FIN IV LLC	Debt Securities	615	624
	TEVA PHARMACEUT FIN BV	Debt Securities	17,796	17,849
	TEVA PHARMACEUTICALS NE	Debt Securities	61,302	58,164
	TEXAS EASTERN TRANSMISSION	Debt Securities	12,900	12,961
	TEXAS GAS TRANSMISSION	Debt Securities	487	500
	TEXAS HEALTH RESOURCES	Debt Securities	3,854	4,099

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TEXAS ST A & M UNIV REVENUES	Debt Securities	400	399
	TEXTRON INC	Debt Securities	8,733	8,719
	THERMO FISHER SCIENTIFIC	Debt Securities	44,672	45,854
	THOMSON REUTERS CORP	Debt Securities	15,916	16,981
	TIME WARNER CABLE INC	Debt Securities	72,111	74,764
	TIME WARNER ENTERTAINMENT	Debt Securities	10,862	11,887
	TIME WARNER INC	Debt Securities	77,417	79,832
	TOLEDO EDISON COMPANY	Debt Securities	2,183	2,539
	TOLL BROS FINANCE CORP	Debt Securities	3,220	3,354
	TORONTO-DOMINION BANK	Debt Securities	11,974	11,978
	TOTAL SYSTEM SERVICES IN	Debt Securities	18,931	18,709
	TOYOTA MOTOR CREDIT CORP	Debt Securities	19,418	19,599
	TRANS CANADA PIPELINES	Debt Securities	57,063	61,786
	TRANSCANADA PIPELINES	Debt Securities	1,613	1,570
	TRANSCANADA TRUST	Debt Securities	10,050	10,658
	TRANSCONT GAS PIPE CORP	Debt Securities	3,387	3,576
	TRANSCONT GAS PIPE LINE	Debt Securities	32,264	35,684
	TRAVELERS COS INC	Debt Securities	48,692	50,748
	TRAVELERS PPTY CASUALTY	Debt Securities	8,633	8,859
	TREASURY BILL	Debt Securities	10,156	10,156
	TREASURY BILL	Debt Securities	171,942	171,942
	TRINITY ACQUISITION PLC	Debt Securities	2,533	2,545
	TRINITY HEALTH	Debt Securities	3,690	3,818
	TRUST F/1401	Debt Securities	4,366	4,884
	TSY INFL IX N/B	Debt Securities	87,730	85,872
	TUFTS UNIVERSITY	Debt Securities	1,232	1,376
	TURKEY REP OF	Debt Securities	2,853	2,837
	TYCO ELECTRONICS GROUP S	Debt Securities	5,401	5,611
	TYSON FOODS INC	Debt Securities	9,608	9,785
	UBS GROUP FUNDING	Debt Securities	72,182	74,529
	UDR INC	Debt Securities	6,060	5,992
	UIL HOLDINGS CORPORATION	Debt Securities	446	476
	ULTRAPAR INTERNATIONL SA	Debt Securities	1,349	1,411
	UNICREDIT SPA	Debt Securities	31,554	32,739
	UNILEVER CAPITAL CORP	Debt Securities	14,994	15,035
	UNION CARBIDE CORP	Debt Securities	615	738
	UNION ELECTRIC CO	Debt Securities	14,539	14,653
	UNION PACIFIC CORP	Debt Securities	71,774	73,593
	UNITED AIR 2013 1 A PTT	Debt Securities	4,229	4,535
	UNITED AIR 2014 1 A PTT	Debt Securities	4,661	4,930
	UNITED MEXICAN	Debt Securities	4,896	5,104
	UNITED MEXICAN STATES	Debt Securities	3,928	4,050
	UNITED PARCEL SERVICE	Debt Securities	12,618	12,931
	UNITED RENTAL NA	Debt Securities	952	955
	UNITED TECHNOLOGIES CORP	Debt Securities	111,954	113,886
	UNITEDHEALTH GROUP INC	Debt Securities	194,770	211,932
	UNIV OF CALIFORNIA CA REVENUES	Debt Securities	5,545	5,970
	UNIV OF CALIFORNIA CA RGTS MED	Debt Securities	2,859	3,145
	UNIV OF NOTRE DAME	Debt Securities	2,975	2,941
	UNIV OF SOUTHERN CALIFORNIA	Debt Securities	2,027	2,456
	UNIV OF TEXAS TX	Debt Securities	8,380	9,990
	UNIV OF VA-C-TXBL	Debt Securities	10,060	10,100
	UNIVERSITY OF PENNSYLVANIA	Debt Securities	5,773	6,414
	UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	3,330	3,474
	UNP RR CO 2006 PASS TRST	Debt Securities	1,520	1,545
	UNUM GROUP	Debt Securities	5,911	6,082
	UPCB FINANCE VII	Debt Securities	2,256	2,340
	UPS OF AMERICA INC	Debt Securities	2,389	2,624
	US AIRWAYS 2011 1A PTT	Debt Securities	1,848	2,173
	US AIRWAYS 2012 1A PTT	Debt Securities	4,435	4,834
	US AIRWAYS 2012 2A PTT	Debt Securities	2,141	2,291
	US AIRWAYS 2013 1A PTT	Debt Securities	1,807	1,934
	US BANCORP	Debt Securities	12,219	12,744
	US BANK NA CINCINNATI	Debt Securities	10,246	10,241
	US TREASURY FRN	Debt Securities	6,732	6,732
	US TREASURY N/B	Debt Securities	7,392,654	7,298,932
	US TREASURY N/B	Debt Securities	168,625	168,625
	USAA CAPITAL CORP	Debt Securities	7,094	7,054
	VALE	Debt Securities	2,269	2,666
	VALE OVERSEAS LIMITED	Debt Securities	44,600	47,437
	VALEANT PHARMACEUTICALS	Debt Securities	4,379	4,547
	VALERO ENERGY CORP	Debt Securities	22,992	24,092
	VALERO ENERGY PA	Debt Securities	13,923	14,118
	VALIDUS HOLDINGS LTD	Debt Securities	1,108	1,128
	VALMONT INDUSTRIES INC	Debt Securities	205	202
	VENTAS REALTY LP	Debt Securities	22,938	23,487
	VEREIT OPERATING	Debt Securities	2,970	2,997
	VERIZON COMMUNICATIONS	Debt Securities	326,511	330,296
	VIACOM INC	Debt Securities	74,261	73,814
	VICORP RESTAURNTS INC	Debt Securities	1	-
	VIMPELCOM HLDGS	Debt Securities	2,800	2,865
	VIRGIN AUST 2013 1A TRST	Debt Securities	890	931
	VIRGINIA ELECTRIC & POWER	Debt Securities	144,647	152,636

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	VISA INC	Debt Securities	116,316	120,921
	VMWARE INC	Debt Securities	21,244	21,431
	VODAFONE GROUP PLC	Debt Securities	14,543	15,155
	VOLKSWAGEN INTL FIN NV	Debt Securities	1,620	1,710
	VOYA FINANCIAL	Debt Securities	5,543	5,487
	VULCAN MATERIALS	Debt Securities	12,223	12,304
	WACHOVIA CORP	Debt Securities	5,729	6,302
	WAL MART STORES INC	Debt Securities	117,873	129,930
	WALGREEN CO	Debt Securities	1,754	1,807
	WALGREENS BOOTS ALLIANCE	Debt Securities	48,183	48,515
	WAL-MART STORES	Debt Securities	3,273	3,170
	WALT DISNEY COMPANY/THE	Debt Securities	10,976	11,043
	WASHINGTON DC MET AREA TRANSIT	Debt Securities	2,515	2,695
	WASHINGTON GAS LIGHT CO	Debt Securities	6,380	6,376
	WASHINGTON PG LP	Debt Securities	14,184	14,680
	WASTE MANAGEMENT INC	Debt Securities	5,927	6,143
	WEA FINANCE LLC	Debt Securities	33,889	34,341
	WELLS FARGO & COMPANY	Debt Securities	148,342	157,404
	WELLS FARGO BANK NA	Debt Securities	23,000	26,212
	WELLS FARGO CAPITAL X	Debt Securities	17,160	17,888
	WELLS FARGO CO	Debt Securities	150,120	153,741
	WELLS FARGO MORTGAGE BACKED SE	Debt Securities	101	100
	WELLTOWER INC	Debt Securities	23,613	25,038
	WESFARMERS LTD	Debt Securities	1,500	1,502
	WEST FRASER TIMBER CO	Debt Securities	1,595	1,540
	WEST MASS ELECTRIC CO	Debt Securities	5,001	4,927
	WESTAR ENERGY INC	Debt Securities	30,061	32,317
	WESTERN GAS PARTNERS	Debt Securities	16,118	16,563
	WESTERN UNION CO	Debt Securities	13,420	13,323
	WESTLAKE CHEMICAL	Debt Securities	3,029	3,054
	WESTPAC BANKING	Debt Securities	3,490	3,570
	WESTROCK MWV LLC	Debt Securities	6,161	6,948
	WEYERHAEUSER CO	Debt Securities	39,520	43,837
	WFRBS 2014-C20 A4	Debt Securities	7,330	7,343
	WHIRLPOOL CORP	Debt Securities	3,979	4,529
	WILLIAMS COS INC	Debt Securities	3,849	4,028
	WILLIAMS PARTNERS	Debt Securities	127,213	140,191
	WILLIAMS PARTNERS/ACMP	Debt Securities	3,476	3,506
	WILLIS NORTH AMERICA	Debt Securities	8,584	8,747
	WINDSTREAM HLDGS MIDWEST	Debt Securities	2,952	2,229
	WISCONSIN ELECTRIC POWER	Debt Securities	3,139	3,185
	WISCONSIN POWER + LIGHT	Debt Securities	1,882	1,948
	WISCONSIN PUBLIC SERVICE	Debt Securities	16,622	18,522
	WM WRIGLEY JR CO	Debt Securities	9,638	9,614
	WOODSIDE FINANCE	Debt Securities	2,099	2,082
	WOODSIDE FINANCE LTD	Debt Securities	5,218	5,283
	WP CAREY INC	Debt Securities	4,882	5,134
	WW GRAINGER INC	Debt Securities	18,350	18,596
	WYETH LLC	Debt Securities	43,666	46,133
	WYNDHAM WORLDWIDE CORP	Debt Securities	7,473	7,323
	WYNN LAS VEGAS LLC/CORP	Debt Securities	11,149	12,386
	XCEL ENERGY INC	Debt Securities	13,224	13,683
	XEROX CORP	Debt Securities	1,894	1,892
	XLIT LTD	Debt Securities	15,937	15,893
	XSTRATA FIN CAN	Debt Securities	4,045	4,265
	XTO ENERGY INC	Debt Securities	3,867	4,017
	YAMANA GOLD INC	Debt Securities	11,325	12,199
	ZIMMER BIOMET HOLDINGS	Debt Securities	23,914	24,413
	ZIONS BANCORPORATION	Debt Securities	97	103
	ZOETIS INC	Debt Securities	16,984	18,605
		Total debt securities	33,631,484	34,390,070
Investment funds	ALL WEATHER PORT CL B SERIE CX	Investment Funds	119,244	165,213
	ALTABA INC	Investment Funds	1,659	2,418
	BRIDGEWATER OPTIMAL PORT LTD	Investment Funds	626,958	633,466
	BRIDGEWATER PURE ALP FUND II SER CC	Investment Funds	62,196	92,714
*	GM ARS FUND I	Investment Funds	8,445	9,105
	GMO BENCHMARK FREE FUND	Investment Funds	353,372	333,482
*	GOLDMAN SACHS INVEST PARTNERS	Investment Funds	1,330	1,417
*	GOLDMAN SACHS INVEST PARTNERS OFFSHORE	Investment Funds	377	92
*	GOLDMAN SACHS MULTI STRATEGY	Investment Funds	803	901
*	GSIP OFFSHORE CL 30A SER 1	Investment Funds	5	-
*	GSIP OFFSHORE LP	Investment Funds	1	6
*	GSIP OS LP CL SP12A SRS 1	Investment Funds	426	121
	ISHARES CORE RUSSELL U.S. VALUE	Investment Funds	1,812	2,169
	LISPENARD STREET CREDIT FUND	Investment Funds	134	218
	LISPENARD STREET FUND	Investment Funds	322	579
	MARKET ADVANTAGE LTD CL D	Investment Funds	379,857	540,129
	MULTI STRATEGY FUND E	Investment Funds	77,952	82,112
	REDBOURN PARTNERS LTD	Investment Funds	19,601	23,320
		Total investment funds	1,654,494	1,887,462

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
Private equity and debt investments				
	ACCEL GROWTH FUND IV LP	Private equity and debt investments	4,200	4,008
	ACCEL LEADERS FUND	Private equity and debt investments	1,320	1,317
	ACCEL XIII LP	Private equity and debt investments	1,524	1,365
	AH PARALLEL FUND V, LP	Private equity and debt investments	560	556
	AIG ADVISOR GROUP	Private equity and debt investments	7,810	20,809
	ANDREESSEN HOROWITZ FUND V, LP	Private equity and debt investments	1,020	995
	BATTERY VENTURES XI SIDE FUND	Private equity and debt investments	1,685	1,868
	BATTERY VENTURES XI, LP	Private equity and debt investments	3,444	3,577
	BLACKSTONE VII, LP	Private equity and debt investments	1,262	1,216
	CLEV CMN NEW	Private equity and debt investments	9,764	483
	EOS FITNESS	Private equity and debt investments	8,500	20,178
	FOUNDATION CAPITAL VIII	Private equity and debt investments	3,572	4,683
	GSR VENTURES V, LP	Private equity and debt investments	4,600	5,889
	HAIGHTS CROSS COMM	Private equity and debt investments	105	-
	HEALTHSUN HEALTHPLANS INC	Private equity and debt investments	10,000	27,822
	INSIGHT VENTURE PARTNERS IX LP	Private equity and debt investments	7,055	8,603
	IVANTI LP	Private equity and debt investments	8,330	8,330
	KEYIMPACT SALES + SYSTEMS	Private equity and debt investments	11,000	10,120
	LIGHTYEAR FUND IV, LP	Private equity and debt investments	4,251	3,514
	MAYFIELD XV, LP	Private equity and debt investments	1,100	1,045
	NEWARK EXP LIT	Private equity and debt investments	-	47
	NEWARK IND ESC	Private equity and debt investments	-	232
	PARTHENON INVESTORS V, LP	Private equity and debt investments	1,430	1,147
	PEAK 10 44 LP	Private equity and debt investments	10,019	10,000
	REDPOINT VENTURES VI, LP	Private equity and debt investments	5,700	6,499
	RITA	Private equity and debt investments	-	25
	SABA SOFTWARE INC	Private equity and debt investments	8,737	9,266
	SELLIGENT	Private equity and debt investments	10,619	10,500
	SOCIAL CAPITAL PRTRNSHP 3 LP	Private equity and debt investments	6,625	6,961
	SPARK CAPITAL V LP	Private equity and debt investments	795	669
	SPECTRUM	Private equity and debt investments	-	1,808
	SUMMIT PARTNERS GROWTH EQUITY LP	Private equity and debt investments	2,830	3,776
	TRINITY VENTURES XII, LP	Private equity and debt investments	2,750	2,896
	WME IMG 44 LP	Private equity and debt investments	10,020	10,000
	Total private equity and debt investments		150,627	190,204
Real estate and other alternative investments				
	AGELLAN COMMERCIAL REAL ESTATE	Real estate and other alternative investments	156	192
	AGNC INVESTMENT	Real estate and other alternative investments	652	608
	ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	666	763
	ALLIED PROPERTIES REAL ESTATE	Real estate and other alternative investments	839	898
	AMERICAN TOWER CORP	Real estate and other alternative investments	2,696	4,088
	ANNALY CAPITAL MANAGEMENT INC	Real estate and other alternative investments	969	929
	ARMADA HOFFLER PROPERTIES INC	Real estate and other alternative investments	1,932	2,350
	AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	1,558	1,747
	BOSTON PROPERTIES INC	Real estate and other alternative investments	1,267	1,348
	BRIXMOR PROPERTY GROUP INC	Real estate and other alternative investments	709	542
	CAMDEN PROPERTY TRUST	Real estate and other alternative investments	496	599
	CHIMERA INVESTMENT CORP	Real estate and other alternative investments	209	240
	COLONY NORTHST-A	Real estate and other alternative investments	2,262	1,687
	CORECIVIC INC	Real estate and other alternative investments	1,139	1,095
	CORESITE REALTY CORP	Real estate and other alternative investments	1,550	2,585
	CROWN CASTLE INTL CORP	Real estate and other alternative investments	2,368	2,828
	CYRUSONE INC	Real estate and other alternative investments	75	77
	DIGITAL REALTY TRUST INC	Real estate and other alternative investments	1,381	1,709
	DUKE REALTY CORP	Real estate and other alternative investments	499	713
	EMPIRE STATE REALTY TRUST INC	Real estate and other alternative investments	139	138
	EQUINIX INC	Real estate and other alternative investments	3,461	4,291
	EQUITY LIFESTYLE PROPERTIES	Real estate and other alternative investments	1,870	2,170
	EQUITY RESIDENTIAL	Real estate and other alternative investments	1,664	1,703
	ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	914	1,173
	EXTRA SPACE STORAGE INC	Real estate and other alternative investments	714	695
	FEDERAL REALTY INVS TRUST	Real estate and other alternative investments	685	645
	GEO GROUP INC/TH	Real estate and other alternative investments	590	685
	GGP INC	Real estate and other alternative investments	1,042	893
	GREENOAK ASIA FEEDER II LP	Real estate and other alternative investments	4,090	6,675
	GREENOAK SPAIN REAL ESTATE FUND	Real estate and other alternative investments	22,878	23,151
	H2 SPECIAL OPPORTUNITIES III	Real estate and other alternative investments	86,626	86,726
	HCP INC	Real estate and other alternative investments	1,201	905
	HEALTHCARE RLTY	Real estate and other alternative investments	1,100	1,116
	HOSPITALITY PROPERTIES TRUST	Real estate and other alternative investments	271	285
	HOST HOTELS + RESORTS INC	Real estate and other alternative investments	1,110	1,198
	IRON MOUNTAIN INC	Real estate and other alternative investments	631	699
	KIMCO REALTY CORP	Real estate and other alternative investments	767	582
	KMF X	Real estate and other alternative investments	79,797	100,303
	LADDER CAPITAL	Real estate and other alternative investments	885	868
	LIBERTY PROPERTY TRUST	Real estate and other alternative investments	1,078	1,157
	LTC PROPERTIES INC	Real estate and other alternative investments	698	648
	MACERICH CO/THE	Real estate and other alternative investments	626	485
	MACK-CALI REALTY CORP	Real estate and other alternative investments	2,113	2,219
	MEDICAL PROPERTIES TRUST INC	Real estate and other alternative investments	1,418	1,494
	MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	755	844

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NATIONAL RETAIL	Real estate and other alternative investments	429	429
	PENNSYLVANIA REAL ESTATE INVESTMENT	Real estate and other alternative investments	1,584	772
	POTLATCH CORP	Real estate and other alternative investments	1,383	1,953
	PROLOGIS INC	Real estate and other alternative investments	1,603	2,375
	PUBLIC STORAGE	Real estate and other alternative investments	2,172	2,346
	REALTY INCOME CORP	Real estate and other alternative investments	1,094	1,099
	REDWOOD TRUST INC	Real estate and other alternative investments	1,101	1,287
	REGENCY CENTERS CORP	Real estate and other alternative investments	682	659
	REXFORD INDUSTRIAL	Real estate and other alternative investments	1,146	1,108
	RLJ LODGING TRUST	Real estate and other alternative investments	376	354
	SBA COMM CORP	Real estate and other alternative investments	742	1,229
	SENIOR HOUSING PROPERTIES TRUST	Real estate and other alternative investments	207	237
	SIMON PROPERTY GROUP INC	Real estate and other alternative investments	6,741	6,162
	SL GREEN REALTY CORP	Real estate and other alternative investments	671	717
	SPIRIT REALTY	Real estate and other alternative investments	808	813
	STORE CAPITAL CORP	Real estate and other alternative investments	1,904	2,032
	SUN COMMUNITIES INC	Real estate and other alternative investments	1,826	2,185
	SUNSTONE HOTEL	Real estate and other alternative investments	621	659
	TANGER FACTORY OUTLET CENTERS INC	Real estate and other alternative investments	619	603
	TAUBMAN CENTERS INC	Real estate and other alternative investments	1,109	914
	UDR INC	Real estate and other alternative investments	594	706
	VENTAS INC	Real estate and other alternative investments	1,561	1,626
	VEREIT INC	Real estate and other alternative investments	742	560
	VORNADO REALTY TRUST	Real estate and other alternative investments	1,364	1,416
	WASHINGTON PRIME GROUP INC	Real estate and other alternative investments	1,591	1,088
	WELLTOWER INC	Real estate and other alternative investments	1,773	1,812
	WEYERHAEUSER CO	Real estate and other alternative investments	1,405	1,794
	Total real estate and other alternative investments		274,394	303,681

Derivatives

317513RG6 INFFLOOR USD CPURNSA	Derivatives	(35)	-
3175Y3327 CDX.O P	Derivatives	(15)	(150)
317U010N0 IRO USD 5Y P	Derivatives	(466)	(125)
317U011N9 IRO USD 30Y P	Derivatives	466	181
317U016K0 IRO USD 5Y P	Derivatives	(2,972)	(239)
317U017K9 IRO USD 30Y P	Derivatives	2,920	400
317U129L2 IRO USD 30Y P	Derivatives	1,084	442
317U130L9 IRO USD 5Y P	Derivatives	(1,199)	(432)
317U131L8 IRO USD 30Y P	Derivatives	1,050	463
317U132L7 IRO USD 5Y P	Derivatives	(1,060)	(390)
317U275N0 IRO USD 10Y P	Derivatives	(812)	(229)
317U276N9 IRO USD 30Y P	Derivatives	766	201
317U724M9 IRO USD 5Y P	Derivatives	(379)	(82)
317U725M8 IRO USD 30Y P	Derivatives	380	124
317U800J3 IRO USD 5Y P	Derivatives	(832)	(63)
317U801J2 IRO USD 30Y P	Derivatives	832	168
317U845M3 IRO USD 5Y P	Derivatives	(1,377)	(289)
317U846M2 IRO USD 30Y P	Derivatives	1,373	461
317U882N5 IRO USD 5Y P	Derivatives	(555)	(607)
317U883N4 IRO USD 30Y P	Derivatives	548	551
317U957M7 IRO USD 5Y P	Derivatives	(83)	(3)
317U958M6 IRO GBP 5Y P	Derivatives	78	30
90DAY EUR FUTR DEC17	Derivatives	-	(29)
90DAY EUR FUTR DEC18	Derivatives	-	(4)
90DAY EUR FUTR MAR19	Derivatives	-	(884)
BWU00C8G8 IRS USD P F 2.25000 RV 03MLIBOR	Derivatives	(2,438)	(3,500)
BWU00IN03 IRS USD P F 1.25000 R V 03MLIBOR	Derivatives	(266)	90
EMIN RUSSELL 2000 DEC17	Derivatives	-	5,911
EURO STOXX 50 DEC17	Derivatives	-	3,647
EURO-BUND FUTURE DEC17	Derivatives	-	45
Forward Foreign Currency Contracts - EUR/USD	Derivatives	-	(31)
Forward Foreign Currency Contracts - GBP/USD	Derivatives	-	4
Forward Foreign Currency Contracts - USD/EUR	Derivatives	-	117
Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	(1,430)
Forward Foreign Currency Contracts - USD/JPY	Derivatives	-	22
Forward Foreign Currency Contracts - USD/PLN	Derivatives	-	101
Forward Foreign Currency Contracts - USD/ZAR	Derivatives	-	72
FTSE 100 IDX FUT DEC17	Derivatives	-	(663)
HANG SENG IDX FUT OCT17	Derivatives	-	51
IMM EUR FUT OPT C	Derivatives	(120)	(20)
IMM EUR FUT OPT P	Derivatives	107	60
LONG GILT FUTURE DEC17	Derivatives	-	438
MSCI EMGMKT DEC17	Derivatives	-	(2,010)
S+P/TSX 60 IX FUT DEC17	Derivatives	-	1,637
S+P500 EMINI FUT DEC17	Derivatives	-	6,469
SPI 200 FUTURES DEC17	Derivatives	-	(94)
SWAPTION 99O248902 P	Derivatives	(14,144)	(2,617)
SWAPTION 99O249009 P	Derivatives	(10,293)	(2,002)
SWPC0BXI8 CDS USD P V 01MEVENT 2 CMBX R F 3.000 1 CMBX	Derivatives	(585)	(833)
SWPC0C1D2 CDS USD P V 01MEVENT 2 CMBX R F .5000 CMBX	Derivatives	(1,686)	(61)
SWPC0C4W7 CDS USD P V 01MEVENT 2 CMBX R F 3.000 1 CMBX	Derivatives	(337)	(375)
SWPC0CJV3 CDS USD P V 03MEVENT R F 1.000 FIX	Derivatives	(88)	(26)
SWPC0CLY4 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(1,151)	(42)

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SWPC0CR93 CDS USD P V 03MEVENT R F 1.000 FIX	Derivatives	(14)	(4)
	SWPC0D923 CDS USD P F .0000 R F 3.000	Derivatives	(782)	(660)
	SWPC0DQ92 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(210)	20
	SWPC0DRW0 CDS USD P V 01MEVENT 2 CMBX R F 3.000 1 CMBX	Derivatives	(974)	(635)
	SWPC0DU30 CDS USD P V 03MEVENT 2 CCP R F 1.000 CCP	Derivatives	341	1,045
	SWU001CR3 IRS MXN P V 01MTIIE R F 6.000	Derivatives	(5)	(175)
	SWU006X73 IRS MXN P V 01MTIIE R F 6.800	Derivatives	1,209	(46)
	SWU009GC5 IRS MXN P V 01MTIIE R F 5.500	Derivatives	(1)	(45)
	SWU00ALG7 IRS MXN P V 01MTIIE R F 5.810	Derivatives	(1)	(56)
	SWU00B8J4 IRS MXN P V 01MTIIE R F 6.750	Derivatives	364	(8)
	SWU00I4L8 IRS MXN P V 01MTIIE R F 5.740	Derivatives	(3)	(758)
	SWU00JHT5 IRS MXN P V 01MTIIE R F 5.9250	Derivatives	-	(158)
	SWU00JHU2 IRS MXN P V 01MTIIE R F 5.9350	Derivatives	-	(156)
	SWU0801T5 IRS MXN P V 01MTIIE R F 6.750	Derivatives	18	(33)
	SZI25772 IRS USD P V 03MLIBOR R F 1.750	Derivatives	-	(573)
	SZI25947 IRS USD P V 03MLIBOR R F 1.60350	Derivatives	-	(756)
	TOPIX INDX FUTR DEC17	Derivatives	-	6,699
	US 10YR FUT OPTN C	Derivatives	(32)	(3)
	US 10YR FUT OPTN P	Derivatives	(20)	(92)
	US 10YR NOTE (CBT)DEC17	Derivatives	-	(9,845)
	US 10YR ULTRA FUT DEC17	Derivatives	-	(145)
	US 2YR NOTE (CBT) DEC17	Derivatives	-	1,113
	US 5YR NOTE (CBT) DEC17	Derivatives	-	(1,248)
	US LONG BOND(CBT) DEC17	Derivatives	-	(16,590)
	US ULTRA BOND CBT DEC17	Derivatives	-	(5,147)
	SZI28803 IRS USD P V 03MLIBOR R F 2.67250	Derivatives	-	551
	SZI28800 IRS USD P V 03MLIBOR R F 2.059	Derivatives	-	101
	BMZI31575 IRS USD P F 2.53850 R V 03MLIBOR	Derivatives	-	(34)
	SWPC0AV50 CDS USD P V 01MEVENT 2 CMBX R F 3.000 1 CMBX	Derivatives	(207)	(530)
	SWU00HEY1 IRS MXN P V 01MTIIE R F 6.0800	Derivatives	(1,148)	(689)
	SWPC0DVZ8 CDS USD P V 03MEVENT R F 1.000	Derivatives	(123)	(19)
	SWPC0DQ35 CDS USD P V 03MEVENT 2 CCP R F 1.000 CCP	Derivatives	33	158
	SWPC0E6V3 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	1,201	1,232
	BWPC0EAU0 CDS USD P F 1.00000 1 CCP R V 03MEVENT 2 CCP	Derivatives	(51)	(80)
	SWPC0DQX9 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(85)	224
	SWPC0E924 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	2,189	2,451
	SWPC0EAW6 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(106)	7
	SWPC0EBT2 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(4)	2
	SWU00K9E4 IRS MXN P V 01MTIIE CCP R F 7.380 CCP	Derivatives	(19)	23
	SWPC0EOD3 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	327	360
	BWU00KWQ1 IRS GBP P F 1.75000 CCP R V 06MLIBOR CCP	Derivatives	(147)	(59)
	BWU00KXL1 IRS JPY P F .45000 CCP R V 06MLIBOR CCP	Derivatives	(247)	(660)
	SWU00L6D7 IRS MXN P V 01MTIIE CCP R F 7.730 CCP	Derivatives	26	281
	SWU00L506 IRS MXN P V 01MTIIE CCP R F 7.740 CCP	Derivatives	(2)	60
	SWU00L6S4 IRS BRL P V 01MCETIP BZDIOVRA CCP CME R F 10.30 ZCS	Derivatives	361	1,279
	SWPC0F988 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	999	1,045
	SWU00LAP5 IRS USD P V 03MLIBOR CCP R F 2.400 CCP	Derivatives	22	105
	SWU00LAM2 IRS BRL P V 01MCETIP BZDIOVRA CCP R F 10.12 ZCS	Derivatives	-	395
	SWPC0FAP8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	21	44
	BWU00LBN9 IRS JPY P F .41500 CCP R V 06MLIBOR CCP	Derivatives	-	(25)
	SWPC0F673 CDS USD P V 03MEVENT R F 1.000	Derivatives	(129)	9
	SWPC0FBT9 CDS USD P V 03MEVENT R F 1.000	Derivatives	(709)	(353)
	SWPC0FBA0 CDS USD P V 03MEVENT R F 1.000	Derivatives	(430)	(215)
	SWU00LDR8 IRS MXN P V 01MTIIE CCP R F 7.3170 CCP	Derivatives	-	29
	SWPC0F6M0 CDS USD P V 03MEVENT R F 1.000	Derivatives	(67)	(43)
	SWPC0EAY2 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	328	366
	SWPC0FGI8 CDS USD P V 03MEVENT R F 1.000	Derivatives	(405)	(233)
	SWPC0F525 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(62)	(22)
	SWPC0FFO6 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(104)	(47)
	SWPC0FUA9 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(16)	46
	SWPC0F871 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(368)	(291)
	SWPC0FDO8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(8)	1
	BWU00MIE0 IRS GBP P F 1.50000 CCP R V 06MLIBOR CCP	Derivatives	(1,367)	(42)
	BWU00MIB6 IRS EUR P F 1.00000 CCP R V 06MEURIB CCP	Derivatives	(109)	(74)
	BWU00MID2 IRS GBP P F 1.00000 CCP R V 06MLIBOR CCP	Derivatives	(82)	117
	SWU00MN12 IRS MXN P V 01MTIIE CCP R F 7.380 CCP	Derivatives	4	(7)
	SWU00MOV5 IRS MXN P V 01MTIIE CCP R F 7.360 CCP	Derivatives	-	(45)
	SWPC0G6H9 CDS USD P V 03MEVENT R F 1.000	Derivatives	(17)	(14)
	BWPC0G6Z9 CDS EUR P F 1.00000 R V 03MEVENT	Derivatives	(1,065)	(1,065)
	SWPC0G7A3 CDS USD P V 03MEVENT R F 1.000	Derivatives	(622)	(578)
	SWPC0GA27 CDS USD P V 03MEVENT R F 1.000	Derivatives	49	52
	Total derivatives		(33,538)	(19,988)
	Total directly held investments		\$ 38,471,123	\$ 40,457,916

* Denotes parties-in-interest

General Motors Hourly-Rate Employees Pension Plan
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Schedule of Reportable Transactions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Schedule of Assets (Held at End of Year)

The Schedule of Assets (Held at End of Year) is included with the attached Financial Statements.

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 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 10/01/2016 and ending 09/30/2017

► **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 Hourly-Rate Employees Pension Plan	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 70%;">B Three-digit plan number (PN) ►</td> <td style="width: 30%; text-align: center;">003</td> </tr> </table>	B Three-digit plan number (PN) ►	003
B Three-digit plan number (PN) ►	003		
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
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Part I Basic Information									
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2016</u>									
2 Assets: <table border="1" style="width: 100%; border-collapse: collapse; margin-top: 5px;"> <tr> <td style="width: 70%;">a Market value.....</td> <td style="width: 10%; text-align: center;">2a</td> <td style="width: 20%; text-align: right;">57,836,788,528</td> </tr> <tr> <td>b Actuarial value</td> <td style="text-align: center;">2b</td> <td style="text-align: right;">56,762,725,952</td> </tr> </table>				a Market value.....	2a	57,836,788,528	b Actuarial value	2b	56,762,725,952
a Market value.....	2a	57,836,788,528							
b Actuarial value	2b	56,762,725,952							
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	366,988	46,228,605,047	46,228,605,047						
b For terminated vested participants	21,064	561,251,735	561,251,735						
c For active participants	30,762	3,558,872,659	4,009,487,116						
d Total	418,814	50,348,729,441	50,799,343,898						
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐ <table border="1" style="width: 100%; border-collapse: collapse; margin-top: 5px;"> <tr> <td style="width: 70%;">a Funding target disregarding prescribed at-risk assumptions.....</td> <td style="width: 10%; text-align: center;">4a</td> <td style="width: 20%;"></td> </tr> <tr> <td>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.....</td> <td style="text-align: center;">4b</td> <td></td> </tr> </table>				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	
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	5.93%						
6 Target normal cost		6	223,219,198						

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	<div style="text-align: center; font-size: 1.2em; margin-bottom: 10px;">MEG</div> <div style="text-align: center;">Signature of actuary</div>	<div style="text-align: center; font-size: 1.2em; margin-bottom: 10px;">June 7, 2018</div> <div style="text-align: center;">Date</div>
	Mary E Gibbon Type or print name of actuary	1706921 Most recent enrollment number
	Towers Watson Delaware Inc Firm name	703-258-8163 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 ☐

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).....	5,582,699,747	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	283,360,569	
9 Amount remaining (line 7 minus line 8).....	5,299,339,178	0
10 Interest on line 9 using prior year's actual return of <u>10.52%</u>	557,490,482	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		1,056,812
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>6.13%</u>		64,783
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.....		1,121,595
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	5,856,829,660	0

Part III Funding Percentages

14 Funding target attainment percentage	14	100.20%
15 Adjusted funding target attainment percentage.....	15	111.73%
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	110.75%
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
Totals ▶			18(b)	0	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	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	0

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: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 63
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	0
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	223,219,198	
b Excess assets, if applicable, but not greater than line 31a	31b	106,552,394	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment			0
b Waiver amortization installment			0
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	116,666,804	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	116,666,804		116,666,804
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	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
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 / 003
Plan Name	General Motors Hourly-Rate Employees Pension Plan
Valuation Date	October 1, 2016
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 contributions and dates paid shown in Item 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 Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

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 totaling 85, 55 years of age and 10 years of service, consent retirement, and normal retirement.

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

Schedule SB, Line 23 – Information on Use of Substitute Mortality Tables
General Motors Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

The IRS has approved GM's use of plan specific mortality tables based on GM's on mortality experience for funding purposes through the 10/1/2024 plan year.

GM Specific Hourly Healthy Male Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for healthy non-annuitant and annuitant males for current and prior valuations.

GM Specific Hourly Healthy Female Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for healthy non-annuitant and annuitant females for current and prior valuations.

GM Specific Hourly Disabled Male Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for disabled mortality for current and prior valuations.

GM Specific Hourly Disabled Female Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for disabled mortality for current and prior valuations.

Schedule SB, Line 24 – Change in Actuarial Assumptions
General Motors Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

Change in assumptions and methods since prior valuation:

The assumed plan-related expenses added to the target normal cost were changed from \$139,515,000 for 2015 to \$100,560,000 for 2016.

There was a change in the interest crediting rate for certain former Saturn employees, and this change was treated as an assumption change.

Changes were made to the disability, withdrawal, retirement, form of payment, spouse age difference and average benefit unit assumptions as a result of the experience study analysis done in 2017.

Schedule SB, Line 26
Schedule of Active Participant Data as of October 1, 2016
General Motors Hourly-Rate Employees Pension Plan
EIN/PIN 27-0383222/003

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	
	Avg.		Avg.		Avg.		Avg.		Avg.		Avg.		Avg.		Avg.		Avg.		Avg.		Avg.	
	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.	No.	Comp.
Under 25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 to 29	1	-	2	-	145	62,500.87	1	-	-	-	-	-	-	-	-	-	-	-	-	-	149	\$ 62,596
30 to 34	-	-	5	-	481	62,559.23	95	64,194.12	28	62,279.29	-	-	-	-	-	-	-	-	-	-	609	\$ 62,804
35 to 39	2	-	24	63,550.13	508	61,873.72	473	62,558.31	617	62,879.78	36	63,095.94	1	-	-	-	-	-	-	-	1,661	\$ 62,527
40 to 44	1	-	81	60,320.40	555	60,823.72	592	62,257.71	1,480	62,652.80	911	63,561.30	47	65,591.36	-	-	-	-	-	-	3,667	\$ 62,524
45 to 49	1	-	75	59,980.61	576	60,069.43	632	62,202.37	1,553	62,958.78	1,333	63,897.86	164	68,260.46	51	62,916.59	-	-	-	-	4,385	\$ 62,907
50 to 54	1	-	67	57,316.25	465	59,228.86	428	62,560.40	912	63,199.77	1,017	64,068.79	531	65,174.29	1,349	64,223.67	68	63,929.04	-	-	4,838	\$ 63,374
55 to 59	3	-	55	55,956.64	470	59,710.10	276	62,736.38	614	63,132.33	682	64,435.98	617	65,285.04	1,759	65,276.00	2,546	64,265.54	627	64,563.94	7,649	\$ 64,132
60 to 64	1	-	28	50,344.96	231	59,567.82	96	61,442.39	233	62,484.40	281	64,927.51	232	65,736.04	1,155	66,723.17	1,304	64,898.67	1,399	65,328.43	4,960	\$ 64,974
65 & Over	-	-	7	-	111	57,296.98	26	62,674.58	44	63,970.14	57	63,883.95	54	63,502.00	321	67,668.90	318	66,100.50	858	65,208.26	1,796	\$ 65,082
Total	10	\$ 69,206	344	\$ 58,127	3,542	\$ 60,606	2,619	\$ 62,443	5,481	\$ 62,911	4,317	\$ 64,012	1,646	\$ 65,562	4,635	\$ 65,470	4,236	\$ 64,593	2,884	\$ 65,126	29,714	\$ 63,703

Part V— Statement of actuarial assumptions and methods

Economic Assumptions

Interest rate basis: Segment rates based on bond yields during the fourth month preceding the valuation date.

- Applicable month June, 2016

Interest Rates:	Not Reflecting Corridors	Reflecting Corridors
------------------------	---------------------------------	-----------------------------

- | | | |
|---------------------------|-------|-------|
| • First segment rate | 1.50% | 4.43% |
| • Second segment rate | 3.88% | 5.91% |
| • Third segment rate | 4.89% | 6.65% |
| • Effective interest rate | 3.97% | 5.93% |

Expected Return (before applying limitation under Notice 2009-22):	Year Ending 9/30/2017 6.15%	Year Ending 9/30/2016 6.28%
---	--------------------------------	--------------------------------

Demographic Assumptions

Inclusion date The valuation date coincident with or next following the date on which the employee begins to earn Credited Service.

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

Mortality

- Healthy

GM Specific Hourly Healthy Male Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for healthy non-annuitant and annuitant males.

GM Specific Hourly Healthy Female Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for healthy non-annuitant and annuitant females.

The sample rates at 10/1/2016 by gender are shown below:

Percentage not surviving during the year		
Age	Males	Females
20	0.0249%	0.0145%
30	0.0438%	0.0222%
40	0.1470%	0.0550%
50	0.3037%	0.2113%
60	0.7455%	0.5867%
70	2.0337%	1.7847%
80	6.0196%	4.6632%
90	17.3789%	13.1388%
100	35.5075%	26.7833%

- Disabled

GM Specific Hourly Disabled Male Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for disabled males.

GM Specific Hourly Disabled Mortality Table projected generationally with 100% scale AA from 10/1/2010 is used for disabled females.

The sample rates at 10/1/2016 by gender are shown below:

Percentage not surviving during the year		
Age	Males	Females
20	0.0249%	0.0145%
30	0.0408%	0.0222%
40	0.1265%	0.0787%
50	1.2111%	0.6894%
60	2.2526%	1.2740%
70	4.5322%	2.6844%
80	10.8399%	6.8294%
90	20.3912%	14.7351%
100	36.5082%	28.1347%

Disability rates

The rates at which participants become disabled by age are shown below:

Age	Percentage becoming disabled during the year
40	0.22%
45	0.39%
50	0.57%
55	0.69%
60	0.44%
65	0.00%

*Utilization of SSDIB related to temporary benefits is assumed to be 80%. Participants on SSDIB do not receive the temporary supplement, and disability commencements assumed to be utilizing SSDIB will not receive the temporary supplement.

Withdrawal rates

Representative termination rates not due to disability, retirement or mortality

Age	Percentage leaving during the year
25	1.0%
30	1.0%
35	1.0%
40	0.8%
45	0.5%
50	0.5%

Note that the above termination rate is applicable only where there is no voluntary early retirement rate.

Retirement rates

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

Percentage retiring during the year				
Age	Voluntary early 30-32 years	Voluntary early > 32 years	Voluntary early other	Consent early retirement
50	20.0%	0.0%	0.0%	N/A
52	20.0%	8.0%	0.0%	N/A
55	20.0%	11.0%	10.0%	0.0%
57	20.0%	11.0%	6.0%	0.0%
60	20.0%	13.0%	6.0%	0.0%
62	20.0%	20.0%	10.0%	0.0%
65	30.0%	24.0%	20.0%	0.0%
67	30.0%	24.0%	20.0%	0.0%
70	100.0%	100.0%	100.0%	0.0%

All participants on layoff from closed plants in remote locations who are retirement eligible were expected to retire under the applicable provision in the last quarter of 2016. Other participants who do not meet these criteria are expected to remain on layoff with no future pension accruals to the MSR eligibility date. Participants who cannot reach MSR eligibility are expected to terminate immediately.

Form of payment	<p>It is assumed that 65% of male employees and 30% of female employees retain the automatic survivor benefit election. All other participants are assumed to elect a SLA.</p> <p>The normal forms of payment of a temporary annuity is assumed to be elected for the Early Retirement Supplements, Temporary and Interim benefits.</p> <p>It is assumed 100% deferred vested participants elect to take deferred annuity form of payment.</p>
Assumptions Used with Respect to the Survivor Options	For purposes of valuing the pre-retirement surviving spouse's benefit, it is assumed that 65% of male employees and 30% of female employees would not reject the automatic survivor benefit election.
Marital Age difference	Male employees are assumed to have a female spouse two years younger. Female employees are assumed to have a male spouse two years older.
Average Benefit Unit	The average Part A basic benefit unit is assumed to be \$54.10 per month per year of service for UAW and IUE members and \$51.45 per month per year of service for all others.
Administrative expenses	The assumed plan-related expenses are \$100,560,000 for the current year and \$139,515,000 for the prior year.
At-risk assumptions	<p>For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.</p> <p>Note that the special at-risk assumptions for automakers are used to test the at-risk threshold.</p>
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month.
Saturn IRP Interest Credit and Annuity Conversion Rate	The former Saturn IRP offset calculation uses an annuity conversion rate of 2.23% equal to the 30-year Treasury rate for the month of July preceding the valuation date.

Methods

Valuation date	First day of plan year for the twelve-month period ends September 30, 2017.
Funding target	Present value of accrued benefits as required by regulations with IRC§430.
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets	<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 2015 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.</p> <p>Note that the Mutually Satisfactory plant closing benefits for age 50 with 10 years of credited service are not assumed in future years and are not valued in this valuation.</p> <p>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>

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 11, 2017 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 assumed plan related expenses added to the target normal cost were changed from \$139,515,000 for 2015 to \$100,560,000 for 2016.

There was a change in the interest crediting rate for certain former Saturn employees and this change was treated as an assumption change.

Changes were made to the disability, withdrawal, retirement, form of payment, spouse age difference and average benefit unit assumptions as a result of the experience study analysis done in 2017.

Part V – Summary of plan provisions

Plan Provisions

The plan was originally effective October 1, 1950 (as amended through October 1, 2015)

Plan Year	October 1, 2016 to September 30, 2017
Covered employees	Any full time hourly-rate employee with unbroken Seniority prior to September 30, 2007 or Tier I full time hourly-rate employees
Seniority	Seniority is the period following the most recent date of hire.

Definitions

Credited service	Credited Service is computed for each calendar year for each employee on total hours compensated. A full year of Credited Service is 1,700 or more compensated hours, a proportionate credit is given to the nearest 1/10 of a year.
Vesting	5 years of elapsed time Service.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.
Eligibility Requirements	<p>Normal retirement: age 65.</p> <p>Voluntary Early Retirement: age 60 with 10 years of service, ages 55-59 and 85 points, or any age and 30 years of service.</p> <p>Consent Early Retirement: age 55 with 10 years of service and satisfies objective standards as set forth in the Plan.</p> <p>Total and Permanent Disability Retirement: 10 years of service and totally and permanently disabled prior to age 65.</p> <p>Vested Deferred Benefit: 5 years of elapsed time Credited Service.</p> <p>Pre-Retirement Survivor Benefit: 5 years of elapsed time Credited Service.</p>
Monthly Retirement Benefits	Basic Benefit payable for life; rate per year of credited service:

Benefit Class Code	Current Plan (UAW and IUE)	Current Plan (all others)
A	\$53.55	\$50.90
B	53.80	51.15
C	54.05	51.40
D	54.30	51.65

Early Retirement Supplement payable to age 62 or, for certain employees, the age at which they are eligible for 80% of an unreduced Social Security benefit (the “80% date”), for employees retiring with 30 or more years of service is equal to \$3,170 (\$3,020) minus the Basic Benefit 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 UAW members under the current plan (for non-UAW members under the current plan and for all under the prior plan).

Temporary Benefit payable to age 62 or the “80% date” for Consent Early Retirements and Total and Permanently Disability Retirements: rate per year of credited service is \$51.40 (49.80) up to a maximum benefit of \$1,542 (\$1,494) for UAW members under the current plan (for non-UAW members under the current plan and for all under the prior plan).

Interim Supplement payable to age 62 or the “80% date” with employees retiring voluntarily with less than 30 years of service is equal to the rate shown below per year of credited service:

Age at Retirement	Current Plan (UAW & IUE)	Current Plan (all others)
55	\$22.60	\$21.90
56	26.70	25.85
57	32.25	31.25
58	37.80	36.60
59	42.20	40.85
60	48.85	47.30
61	48.85	47.30

Special Survivor Benefit: \$14.10 for UAW and IEU, \$13.10 for all others per month per year of credited service for surviving spouses of retirees who retired prior to January 1, 1962 and elected the special survivor option first available in 1968 are entitled to a survivor benefit for life upon the death of the retiree.

Early retirement reduction factors

The sample early retirement reduction are shown below:

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 and Benefits Paid Upon the Following Events

Normal retirement	Unreduced basic benefit.
Early retirement	<p>Ages 62-65: unreduced Basic Benefit.</p> <p>Ages 60-62 with less than 85 points: Basic Benefit reduced by table from age 62 plus Interim Supplement.</p> <p>Prior to age 62 with 30 years of service or age 55 and over with 85 points: Basic Benefit reduced by table plus Early Retirement or Interim Supplement. Basic Benefit unreduced for payments after 62.</p>
Consent Early Retirement	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Total and Permanent Disability	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Vested Deferred Benefits	Basic Benefit payable at age 65 (employee may elect a reduced pension starting as early as age 55).
Pre-Retirement Survivor Benefit	Basic Benefit determined as if the employee had retired voluntarily on the date of death without rejection of the surviving spouse option. If the employee is not eligible to retire, 50% of the accrued benefit as of the date of death is paid to the surviving spouse. The surviving spouse may elect to begin receiving this benefit following the employee's 65th birthday or to begin receiving a reduced benefit as early as the employee's 55th birthday.
Surviving Spouse Coverage	<p>(a) Applies to Basic Benefit.</p> <p>(b) Generally effective at retirement, except deferred to age 55 for disability retirements with less than 30 years of service.</p> <p>(c) Adjustment factor is 95% plus (minus) ½% for each year in excess of 5 that the spouse's age exceeds (is less than) the employee's age. Maximum 100%.</p> <p>(d) Surviving spouse receives 65% of 95% (adjusted for age) of the employee's benefit.</p> <p>(e) For voluntary early retirements eligible for a re-determined benefit at age 62, the amount of benefit for the surviving spouse is based on the re-determined amount payable after 62.</p> <p>(f) Restoration of full basic benefit at the spouse's death by application of the employee. Upon remarriage the employee may re-elect the option.</p>

Other Plan Provisions

Special Provisions for Foundry and Asbestos Service

Employees who retire with years of service accrued on certain foundry and asbestos jobs receive additional credited service related thereto. Total credited service for any such employee is

(i) Service otherwise credited plus

(ii) Years of Foundry or Asbestos Service	Additional credited service
0 - 10.0	0%
10.1 – 25.0	33 1/3% of all service in excess of 10.0 years.
25.1 and over	20% of all such service.

Divestiture

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 the date of separation from the divested unit. 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.

GM Delphi Benefit Guarantee Uplift

Active and retired UAW and IUE Benefit Guarantee Covered participants in the Delphi Hourly-Rate Employees Pension Plan are provided the difference in benefits resulting from the changes in benefit units at 10/1/2007 from the GM plan.

GM Delphi Benefit Guarantee 7 Years of Service Benefit Guarantee

Active UAW, IUE, and USW Benefit Guarantee Covered participants in the Delphi Hourly-Rate Employees Pension Plan will receive a maximum seven years of benefit guarantee service accruals in the General Motors hourly plan beginning December 1, 2008 through November 30, 2015.

GM Delphi Benefit Guarantee Top-Up

Eligibility Conditions: UAW, IUE and USW union members hired prior to February 28, 1999 (Seniority before May 28, 1999).

Covered Benefits: Delphi Hourly Plan Benefits based on plan provisions in effect prior to the plan termination that are not paid by the PBGC.

Pension Increases

This report reflects the 2007 UAW contract adopted in 2007 and the special termination benefit for Moraine.

Nexteer DBG participants who were affected by the sale of GM Global Steering Solutions, LLC in December 2010 will continue to accrue under the 7-year service benefit while they remain active at the divested unit.

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

There has been no change in benefits valued since the prior valuation.

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Summary of Actuarial Methods and Assumptions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Summary of Plan Provisions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Change in Non Prescribed Actuarial Assumptions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Schedule of Active Participant Data

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Information on Use of Substitute Mortality Tables

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

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

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

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
Aleutian Fund 2	98-1149992	
Apollo Advisors VII, L.P.	26-0673253	
Apollo Advisors VIII, LP	80-0877161	
Aristeia Capital, L.L.C.	13-3953 132	
Atlas Venture Advisors, Inc.		25 First St., Suite 303, Cambridge, MA 02141
Avenue Capital Partners IV, LLC		399 Park Avenue, 6th Floor, New York, NY 10022
Avenue Capital Partners V, LLC		399 Park Avenue, 6th Floor, New York, NY 10022
Axon Capital, LP	26-3295563	
Bayview Asset Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Bayview Capital GP Ila, Ltd		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Bayview Capital GP IVa, Ltd.		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Bayview Capital GP LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Bayview Capital GP V, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Bayview Fund Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Bayview Loan Servicing, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
BDCM Opportunity Fund II Adviser, L.L.C	42-1713257	
BDCM Opportunity Fund III Adviser, L.L.C	42-1713257	
Blackstone Management Associates IV L.L.C.	13-4186516	
Blackstone Management Associates V L.L.C.	20-3176986	
Blackstone Management Associates VI L.L.C.	26-1971725	
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Blum Capital Partners, LP (Blum)	94-3205364	
Boyu Capital Management Ltd		PO Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands
Brevan Howard Asset Management LLP		55 Baker St, Marylebone, London W1U 8EW, UK
CapeView Capital LLP		85 Baker Street, London, W1U 8EW, United Kingdom
Capstone Investment Advisors, LLC		7 World Trade Center, 250 Greenwich Street, 30th Floor, New York, NY 10007
Centerbridge Advisors II, LLC	27-3060659	
Centerbridge Advisors, LLC	20-4174365	
Centerbridge Associates, L.P.	03-0587673	
Centerbridge Capital Partners II, L.P.	27-3060225	
Centerbridge Capital Partners, L.P.	03-0587680	
Centerbridge Partners DCE II, L.P.	37-1662971	
Centerbridge Partners DCE, L.P.	20-4714819	
Cerberus European Investments, LLC	20-0831785	
Cerberus Global Investment Advisors, LLC	86-1057076	

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Cerberus Global Investments B.V.		Oude Utrechtseweg 32, Baarn, 3743 KN, Netherlands
Cerberus Operations and Advisory Company, LLC	20-5804477	
Cerberus UK Management, LLC		84 Grosvenor, 2nd floor, London, W1K 3JZ UK
Charterhouse General Partners (IX) Limited		Warwick Court, Paternoster Square, London EC4M 7DX
CID Venture Capital Management II Limited		25th Fl., 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CID Venture Capital Management III Limited		25th Fl., 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CJP II General Partner, L.P.	98-0504194	
Coller International General Partner IV, L.P.	98-0393417	
Coller International General Partner V, L.P.	98-0500340	
Contrarian Capital Management, LLC	93-1183419	
CZ Capital Services (Cayman) Limited		PO Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands
Drawbridge Long Dated Value Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Edgestream GP, L.P.		902 Carnegie Center, Suite 200 Princeton, NJ 08540
Edgestream Partners, L.P.		902 Carnegie Center, Suite 200 Princeton, NJ 08540
Empyrean Capital Partners, LP	52-2403815	
EQT IV (No. 1) Limited Partnership	98-0432688	
EQT V (No. 1) Limited Partnership	98-0506794	
EQT VI (No. 1) Limited Partnership	98-0701461	
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	
FirstKey Holdings, LLC	90-0943264	
Fortress Credit Opportunities Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress Credit Opportunities III Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress MK Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
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
Gescobro Collection Services, S.L.U.		C/ Llull 95, Planta 4a, 08005 Barcelona, Spain
Goldman, Sachs & Co.	13-3501777	
H/2 SO Manager II LP		680 Washington Blvd, 7th FL, Stamford CT 06901
H/2 SO Manager III LP		680 Washington Blvd, 7th FL, Stamford CT 06901
H/2 SO Manager LP		680 Washington Blvd, 7th FL, Stamford CT 06901
Haya Real Estate, S.L.U.		Vía de los Poblados 3, Parque Empresarial, Cristalia, Edificio 9, 28033 Madrid, Spain
Hellman & Friedman LLC	38-3708132	
HGGC, LLC		1950 University Ave., Suite 350, Palo Alto, CA 94303

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
HIPEP IV-Partnership Associates LLC	04-3541759	
Hitchwood Capital LLC	46-5144635	
Hitchwood Capital Management LP	46-5131855	
Housatonic Partners Management Company, Inc.		One Post Street, Suite 2600, San Francisco, CA 94104
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		888 Seventh Avenue, 21st Floor, New York, NY 10106
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
InterWest Venture Management Co.	94-2646039	
J.W.C. Management, L.P.		500 Totten Pond Road, 6th Floor, Waltham, MA 02451
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
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	
LaSalle Investment Management		333 W Wacker Dr, Chicago, IL 60606
Lexington Advisors Inc.	34-2047997	
MatlinPatterson Global Advisers LLC	13-4202931	
MatlinPatterson Global Opportunities Investment III, L.P.	20-8724246	
MatlinPatterson Global Partners III LLC	20-8724069	
Meritech Capital Associates III L.L.C.		245 Lytton Ave. Suite 125 Palo Alto, CA 94301
Meritech Capital Associates IV L.L.C.		245 Lytton Ave. Suite 125 Palo Alto, CA 94301
Meritech Capital Associates V L.L.C.		245 Lytton Ave. Suite 125 Palo Alto, CA 94301
MHR Fund Management LLC	13-3902251	
Mount Kellett Capital Management LP		1345 Avenue of the Americas, NY, NY 10105
MP (Thrift) Global Advisers III LLC	26-3957925	
MP (Thrift) Global Opportunities Investment III, L.P.	26-3960142	
MV Management XI, LLC	32-0328318	
New Peak Capital Cayman LP		PO Box 715, Grand Cayman, KT1-1107, Cayman Islands

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Oak Hill Advisors, L.P.	13-4077194	
OCM Opportunities Fund VII, L.P.	98-0521250	
OCM Opportunities Fund VIIb, L.P.	20-8514102	
Pacific Investment Management Company LLC		650 Newport Center Drive, Newport Beach, CA 92660
Pangea Two Management, LP	27-2707100	
Park Hill Group, LLC	20-2725596	
Partridge Hill Overseas Management, LLC	13-3968110	
PDT Partners, LLC		1745 Broadway, 25th Floor, New York, NY 10019
Pennant Capital Management, LLC	22-3811926	
Perella Weinberg Real Estate Fund I GP LP		55 St. James Street, London SW1A, UK
PineBridge Highstar (SPE) LLC		277 Park Avenue, 45th Floor, New York, NY 10172
PineBridge Highstar (SPE) LLC / Highstar Capital LP		277 Park Avenue, 45th Floor, New York, NY 10172
Pleiad Asia Master Fund	98-1189797	
Providence Equity Partners L.L.C.		50 Kennedy Plaza, 18th Floor, Providence, RI 02903
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.
SAIF Partners India IV Limited		IFS Court, Bank Street, TwentyEight, Cybercity, Ebene 72201, Republic of Mauritius
SAIF Partners India V Limited		IFS Court, Bank Street, TwentyEight, Cybercity, Ebene 72201, Republic of Mauritius
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
Silver Lake Technology Associates III, L.P.	20-5884966	
Silver Lake Technology Associates IV, L.P.	30-0733533	
Silver Point Capital Offshore General Partner, LLC	26-3335901	
Silver Point Capital Offshore General Partner, LLC	26-3335901	
Silver Point Capital, L.P.	22-3849636	
SS&C Fund Services (Cayman) Ltd		45 Market Street, Suite 3205, 2nd Floor, Gardenia Court, Camana Bay, Grand Cayman, Cayman Islands KY1-9003.
Stark Offshore Management LLC	20-0752288	
Suvretta Capital Management, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
Suvretta GP, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
TA Associates XI Cayman GP, L.P.	98-1280374	
TC Group IV, L.P.	41-2160799	
TC Group V, L.P.	26-0204255	

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

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**

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
The Värde Fund IX G.P., LLC	26-1594071	
The Värde Fund X (GP), L.P.	27-1014484	
TPG Biotechnology Partners II, LP	20-3556149	
TPG Biotechnology Partners III, LP	26-2171974	
TPG Biotechnology Partners IV, LP	45-5555599	
TPG Biotechnology Partners, LP	40-0001764	
TPG Partners IV, L.P.	20-0347894	
TPG Partners V, L.P.	20-4578637	
TPG Partners VI, L.P.	26-1684644	
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	

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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				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)	(No)
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code			(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Fidelity Management Trust Co.	04-3022712		15, 64	Recordkeeper	15,883,478	x		x				
Performance Equity Management LLC	13-4162590		28	Affiliate	6,969,656		x					
Pacific Investment Management Company, LLC	33-0629048		28		6,813,825		x					
Fidelity Institutional Asset Management Trust Company and FIA	04-3532603		28	Affiliate of recordkeeper	6,358,219	x		x				
NISA Investment Advisors	48-1140940		28		6,212,684		x					
State Street Bank and Trust Company	04-1867445		19, 21	Trustee	5,962,401	x		x				
Prudential Fixed Income	22-2540245		28		5,517,932		x					
BlackRock Financial Management, Inc.	13-3806691		28		4,772,528		x					
Wellington Management Company	04-2683227		28		4,626,209		x					
AEW Capital Management L.P.	04-3329433		28		3,795,134		x					
Arrowstreet Capital LP	04-3472863		28		3,409,083		x					
Marathon Asset Management	95-4328983		28		2,898,947		x					
LSV Asset Management	232-772200		28		2,847,551		x					
Capital Guardian Trust Company	95-2553868		28		2,664,637		x					
Bridgewater Associates, LP	27-1437501		28		2,610,766	x		x				
Legal & General Investment	20-8058531		28		2,430,197		x					
Kirkland & Ellis	36-1326630		29		2,314,594		x					
Primecap	95-3868081		28		2,262,325		x					
Citi Private Equity Services	02-0634697		15		2,151,878		x					
Principal Global Investors, LLC	42-1479618		28		1,983,182	x		x				
BlackRock Institutional Trust Company, N.A.	94-3112180		28		1,876,334		x					
Grantham, Mayo, Van Otterloo & Co. LLC	04-2691242		28		1,756,055	x		x				
GM Investment Management Corp	38-2903925		31	Plan Sponsor Subsidiary	1,733,779		x					
Standish Mellon Asset Management	25-1890416		28		1,653,689		x					
Genesis Asset Managers Ltd.	98-0425769		28		1,647,374		x					
Morgan Stanley Investment Management Limited	31-73044510		28		1,619,065	x		x				
Goldman Sachs Asset Management	13-3575636		28		1,469,514	x		x				
Boston Partners	98-0202744		28		1,448,426		x					
Trilogy Global Advisors, LLC	20-3003629		28		1,427,419	x		x				
J.P. Morgan Investment Management, Inc.	13-3200244		27, 28		1,426,247		x					
Numeric Investors LLC	04-3068821		28		1,385,769	x		x				
TGM Associates L.P.	27-3894776		28		1,055,264		x					
Baillie Gifford Overseas Limited	22-3438530		28		1,004,076	x		x				
Quantitative Management Associates	22-2540245		28		981,897		x					

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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				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?	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code			(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Deloitte Tax LLP	86-1065772		49	Affiliate of auditor	864,713		x					
Towers Watson Delaware Inc.	23-1159360		11	Actuary	842,633		x					
Dodge & Cox	94-1441976		28		807,404	x		x				
Logan Circle Partners	20-8262386		28		802,930		x					
Mondrian Investment Partners Ltd.	57-7554887		28		704,354	x		x				
BlackRock Capital Management	51-0395386		28		673,789		x					
Westbrook Real Estate Fund, VII L.P.	20-5372871		28		574,262		x					
SS&C Private Equity Services		80 Lamberton Road Windsor, CT 06095	15		464,063		x					
Sands Capital Management	20-2830751		28		402,133		x					
Blackrock Realty Advisors	94-3262034		28		384,619		x					
Skadden, Arps, Slate, Meagher & Flom LLP	13-1777230		29		338,729		x					
Deloitte	13-3891517		10	External auditor	330,550		x					
Cidel Asset Management	86-6434731		28		242,159		x					
MJR Realty Advisors, LLC	75-2834230		28		231,619		x					
Sarofim Realty Advisors	76-0029911		28		230,531		x					
Pareto Investment Management Limited	98-0437330		28		189,261		x					
Thomson Reuters, LLC	20-4530702		49		152,721		x					
O'Melveny & Myers LLP	95-1066597		29		143,552		x					
Deloitte Haskins & Sells	51-0033500		49	Affiliate of auditor	142,964		x					
Energy Trust LLC (UBS)	13-4145449		28		137,533		x					
SS&C Technologies, Inc.	06-1169696		15		124,031		x					
Westbrook Real Estate Fund, VIII L.P.		13355 Noel Road-LB31, Suite 1380, Dallas, TX 75240	28		115,895		x					
Westbrook Partners Fund V	86-1089101		28		75,421		x					
Westbrook Realty Management VI, LLC	71-0987207		28		72,183		x					
Markit Valuation Limited	25-50001929		49		46,457		x					

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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				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?	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code			(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Martin Currie Inc.		1350 Avenue of the Americas, Suite 3010, NY, 10019	28		45,786		x					
Bloomberg L.P.	13-3417984		49		42,196		x					
CIBC Bank USA	36-3722148		27, 34		37,801		x					
Cadwalader, Wickersham & Taft LLP	13-4980350		29		35,529		x					
Morgan Stanley Real Estate	52-2309805		28		34,582		x					
Mellon Global Securities	13-5160382		28		34,520		x					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		29,289		x					
Greenberg Traurig LLP		200 Park Avenue, NY, NY 10166	29		26,346		x					
Monumental Life	52-0419790		28		25,651		x					
London Stock Exchange		10 Paternoster Row, London EC4M 7LS, United Kingdom	40, 49		24,604		x					
First Advantage CoreFacts	54-2019342		17		21,381		x					
KPMG Limited		68F,Taipei 101 Tower, No.7, Sec. 5, Xinyi Road, Taipei 11049, Taiwan, R.O.C	49		20,833		x					
Clifford Chance US LLP	13-5553664		29		20,143		x					
CB Richard Ellis	95-2743174		28		16,000		x					
The Burgiss Group	22-3693659		49		14,761		x					
DDJ Capital Management, LLC	04-3300754		28		12,176		x					
Lowe, Fell & Skogg, LLC		1099 18th Street, Denver, CO 80202	29		11,310		x					
Strategic Economic Decisions, Inc.	74-2139464		49		11,209		x					
Mayer Brown JSM	8400005254		29		10,955		x					

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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				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?	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code			(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Weil, Gotshal & Manges LLP		767 Fifth Avenue, NY, NY 10105-0119	29		8,234		x					
Davis & Harman LLP	52-1378164		29		6,962		x					
Institutional Limited Partners Association	75-3028947		17		6,254		x					
Beach Point Capital Management	80-0242162		28		5,522		x					
AP Cayman Partners II General Partners, L.P.		c/o Intertrust Corporate Services (Cayman) Limited, 190 Elgin Avenue, George Town, Grand Cayman KY1-9005, Cayman Islands	52			x			x		x	
Falcon Strategic Partners III, L.P.	22-3734765		52			x			x	173,033		x

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2016 and ending September 30, 2017
A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan
C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 003
D. EIN -- 27-0383222

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)	Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AP Cayman Partners II General Partners, L.P.	52		Advantage Partners, Inc.	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	1.9% of the market value of the Investor's investment.

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2016 and ending September 30, 2017

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

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 port if EIN Unknown or for self-employed pers)	Address	Nature of Service	Describe the information that the service provider failed or refused to provide
Fuse Capital		P.O. Box 1251, Menlo Park, CA 94026-1251	28	Did not provide responses for indirect compensation.
Permira Europe B.V.		80 Pall Mall, London SW1Y 5ES, UK	28	Did not provide responses for indirect compensation.
SVOF/MM, LLC		2951 28th street Suite 1000 Santa Monica, CA	28	Did not provide responses for indirect compensation.
Tennenbaum Capital Partners, LLC		2951 28th street Suite 1000 Santa Monica, CA	28	Did not provide responses for indirect compensation.
WCAS Management Corporation		320 Park Avenue, Suite 2500, New York, NY	28	Did not provide responses for indirect compensation.

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2016 – 09/30/2017

Statement by Enrolled Actuary

Statement by Enrolled Actuary is included with the attached Signed Schedule SB.