

Form 5500 <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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 <div style="font-size: 24pt; font-weight: bold;">2016</div> 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 SALARIED RETIREMENT PROGRAM</u>	1b	Three-digit plan number (PN) ▶ <u>016</u>
		1c	Effective date of plan <u>08/01/2012</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <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 44206
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	6a(1) 20295 6a(2) 18852 6b 6296 6c 16766 6d 41914 6e 682 6f 42596 6g 6h 6
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 1E 3H 1I b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>3</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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 _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service <hr/> Department of Labor Employee Benefits Security Administration <hr/> Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110
		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 SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶ 016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222

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

(a) Name of insurance carrier

AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
06-6033492	60054	014709	1337	10/01/2016	09/30/2017

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	9062676

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year**7b****c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

(4) Transferred from separate account

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions

7c(6)**d** Total of balance and additions (add lines **7b** and **7c(6)**)**7d****e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier.....

7e(2)

(3) Transferred to separate account

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions

7e(5)**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**).....**7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 <hr/> 2016 <hr/> 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 GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ►	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

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

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

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	040179	1337	10/01/2016	09/30/2017

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	8339184

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount**6d**

Specify nature of costs ▶

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

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

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

b Balance at the end of the previous year**7b****c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

(4) Transferred from separate account

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions

7c(6)**d** Total of balance and additions (add lines **7b** and **7c(6)**)**7d****e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier.....

7e(2)

(3) Transferred to separate account

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions

7e(5)**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**).....**7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 <hr/> 2016 <hr/> 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 GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ►	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

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

(a) Name of insurance carrier

METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32743	1337	10/01/2016	09/30/2017

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

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	17789328

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount**6d**

Specify nature of costs ▶

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

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

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

b Balance at the end of the previous year**7b****c** Additions: (1) Contributions deposited during the year**7c(1)**

(2) Dividends and credits.....

7c(2)

(3) Interest credited during the year.....

7c(3)

(4) Transferred from separate account

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions

7c(6)**d** Total of balance and additions (add lines **7b** and **7c(6)**)**7d****e** Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year

7e(1)

(2) Administration charge made by carrier.....

7e(2)

(3) Transferred to separate account

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions

7e(5)**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)**7f**

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<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.

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

E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2016			
2 Assets:			
a Market value	2a	6716135612	
b Actuarial value	2b	6520693247	
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	6332	1360853950	1360853950
b For terminated vested participants	17579	752840370	752840370
c For active participants	20295	3032147905	3160297353
d Total	44206	5145842225	5273991673
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)	☐		
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	6.21 %	
6 Target normal cost	6	7112000	

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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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)	920059275	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	920059275	0
10	Interest on line 9 using prior year's actual return of <u>12.35</u> %	113627320	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		273570
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>6.41</u> %		17536
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		291106
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)	1033686595	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	104.03%
15	Adjusted funding target attainment percentage	15	123.63%
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	123.20%
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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	

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:	<div style="display: flex; justify-content: space-around;"> <div>1st segment: 4.43%</div> <div>2nd segment: 5.91%</div> <div>3rd segment: 6.65%</div> </div>	☐ N/A, full yield curve used
b	Applicable month (enter code)	21b	4
22	Weighted average retirement age	22	65
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		
Part VI	Miscellaneous Items		
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No		
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No		
26	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No		
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27	
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years		
28	Unpaid minimum required contributions for all prior years	28	0
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0
Part VIII	Minimum Required Contribution For Current Year		
31	Target normal cost and excess assets (see instructions):		
a	Target normal cost (line 6)	31a	7112000
b	Excess assets, if applicable, but not greater than line 31a	31b	7112000
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	0
	Carryover balance	Prefunding balance	Total balance
35	Balances elected for use to offset funding requirement		0
36	Additional cash requirement (line 34 minus line 35)	36	0
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	
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 SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶ 016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No
- b** If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
SEE ATTACHED PDF REPORT	FOR PART I, LINE 1 DISCLOSURES, MI 00000

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

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

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

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

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 1, 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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <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 SALARIED RETIREMENT PROGRAM</u>	B Three-digit plan number (PN) ►	<u>016</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
--------	--

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>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>39714294</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>101338223</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>451896490</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>881720723</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>60515530</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM INVESTMENT FUNDS TRUST</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>		
c EIN-PN <u>13-3160892-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1419431</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM GROUP PENSION TRUST I</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MAANGEMENT CORPORATION</u>		
c EIN-PN <u>01-0719298-001</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>891474</u>

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) 62778213
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a Name of MTIA, CCT, PSA, or 103-12 IE: **PRUDENTIAL CORE CONSERV INTD BOND****b** Name of sponsor of entity listed in (a): **PRUDENTIAL TRUST COMPANY**

c EIN-PN 23-6994310-156	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3140825
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a Name of MTIA, CCT, PSA, or 103-12 IE: **PRUDENTIAL U.S. LONG DURATION BOND****b** Name of sponsor of entity listed in (a): **PRUDENTIAL TRUST COMPANY**

c EIN-PN 23-6994310-159	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5198359
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a Name of MTIA, CCT, PSA, or 103-12 IE: **ALIC-SEPARATE ACCOUNT 076****b** Name of sponsor of entity listed in (a): **AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076**

c EIN-PN 06-6033492-005	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 9062676
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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 SALARIED RETIREMENT PROGRAM</div>	<div>B Three-digit plan number (PN) ► 016</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC</div>	<div>D Employer Identification Number (EIN) 27-0383222</div>

<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
☐	KAUPHING BANK HF BOUGARTUN 26 105 REYKJAVIK IS	PRIVATE PLACEMENT ISSUED 02.28.08 WITH A MATUR.DATE OF 02.28.15, INTEREST RATE 7.625%, SR. UNSECURED DEBT

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

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LBI MEDIA HOLDINGS INC. 1845 EMPIRE AVENUE BURBANK, CA 91504	PRIVATE PLACEMENT ISSUED 09.27.13 WITH A MATURITY DATE OF 04.15.20, INTEREST RATE 13.5%, 2ND LIEN LOAN

	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
68116		1305	69421		1305

(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
☐	LEHMAN BROTHERS HOLDINGS 100 WALL STREET 17TH FLOOR NEW YORK, NY 10005	U.S. DOMESTIC DEBT ISSUED 07.12.07 WITH A MATURITY DATE OF 07.19.17, INTEREST RATE 6.5%, JR. SUBORDINATED

	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
2136000			2136000	2136000	

(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		
☐	ODBRCHT OFFSHORE DRILLING CAYMAN ISLANDS CAYMAN ISLANDS KY		PRIVATE PLACEMENT ISSUED 02.20.14 WITH A MATURITY DATE OF 10.01.23, INTEREST RATE 6.625%, 1ST LIEN LOAN		
		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
587020	22610	20107	574133		9723
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
(a)	(b) Identity and address of obligor		(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

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

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

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

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

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

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

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

Part III Nonexempt Transactions

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

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

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

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

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

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

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

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

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

Part I	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	74919973	31109262
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	61495144	86071308
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	41369443	5112231
(2) U.S. Government securities	1c(2)	2048614959	1610654418
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1256565425	1195462669
(B) All other.....	1c(3)(B)	731394061	912229400
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	3438383	8293801
(B) Common.....	1c(4)(B)	725838149	1101442650
(5) Partnership/joint venture interests	1c(5)	11211867	11393558
(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)	1530937236	1402471927
(10) Value of interest in pooled separate accounts	1c(10)	13420679	9062676
(11) Value of interest in master trust investment accounts	1c(11)	89772626	65089118
(12) Value of interest in 103-12 investment entities.....	1c(12)	103899955	141052517
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	80405467	54809295
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	10533064	27860954

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	174735	4191563
(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	6783991166	6666307347

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	56426629	69497027
i Acquisition indebtedness	1i		
j Other liabilities	1j	820837	3218620
k Total liabilities (add all amounts in lines 1g through 1j)	1k	57247466	72715647

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	6726743700	6593591700
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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)	301954	
(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)		301954
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	3764745	
(B) U.S. Government securities	2b(1)(B)	39763735	
(C) Corporate debt instruments	2b(1)(C)	91177657	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1628108	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		136334245
(2) Dividends: (A) Preferred stock	2b(2)(A)	197637	
(B) Common stock	2b(2)(B)	21435273	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1382296	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		23015206
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	5906626741	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	5836919195	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		69707546
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-12226667	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-12226667

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		181483965
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-16901
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		16627691
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		8152561
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		5881075
c Other income.....	2c		3837377
d Total income. Add all income amounts in column (b) and enter total.....	2d		433098052

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	545987908	
(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)		545987908
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)	2055592	
(2) Contract administrator fees.....	2i(2)	3097165	
(3) Investment advisory and management fees.....	2i(3)	8487488	
(4) Other	2i(4)	6621899	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		20262144
j Total expenses. Add all expense amounts in column (b) and enter total	2j		566250052

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-133152000
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		6086554

		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		1307391439
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 4052943. (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 SALARIED RETIREMENT PROGRAM</u>	B Three-digit plan number (PN) ▶ <u>016</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>

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

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>1439</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☒ No	☐ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, 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>17.7</u> % Investment-Grade Debt: <u>55.8</u> % High-Yield Debt: <u>0.0</u> % Real Estate: <u>6.3</u> % Other: <u>20.2</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
SALARIED RETIREMENT PROGRAM

Employer ID: 27-0383222

Plan Number: 016

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 SALARIED RETIREMENT PROGRAM

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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 Salaried Retirement Program:

We have audited the accompanying financial statements of the General Motors Salaried Retirement Program (the "Plan"), which comprise the statements of net assets available for benefits and of accumulated plan benefits as of September 30, 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 Salaried Retirement Program 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 the 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 SALARIED RETIREMENT PROGRAM

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

	<u>2017</u>	<u>2016</u>
Assets		
Cash	\$ 31,111	\$ 74,943
Investments at estimated fair value:		
Interests in Investment Trusts	1,394,133	1,520,223
Interests in Master Trusts	65,089	89,773
Equity securities	1,094,703	716,612
Debt securities	3,739,693	4,035,240
Investment funds (measured at NAV)	163,428	148,460
Other investments, net	77,967	125,886
Net assets held in 401(h) account	12,299	10,899
Receivables:		
Due from brokers for securities sold	48,313	26,793
Accrued investment income and other	36,353	34,341
Total assets	<u>6,663,089</u>	<u>6,783,170</u>
Liabilities		
Payable to brokers for securities purchased	64,526	49,745
Accrued administrative expenses and other	4,971	6,682
Amount related to obligations of 401(h) account	12,299	10,899
Total liabilities	<u>81,796</u>	<u>67,326</u>
Net assets available for benefits	<u><u>\$ 6,581,293</u></u>	<u><u>\$ 6,715,844</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

FOR THE YEAR ENDED SEPTEMBER 30, 2017

(in thousands)

Additions

Contributions from GM	\$ 302
Investment income:	
Net investment gain from Investment Trusts	181,417
Net investment gain from Master Trusts	16,628
Net realized and unrealized gain from direct investments	70,624
Interest and dividend income	158,848
Other income, net	3,838
Total additions	<u>431,657</u>

Deductions

Benefits paid to participants	545,949
Administrative expenses	20,259
Total deductions	<u>566,208</u>
Net decrease	<u>(134,551)</u>

Net assets available for benefits

Beginning of year	<u>6,715,844</u>
End of year	<u><u>\$6,581,293</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

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	\$ 2,229,960	\$ 1,927,936
Non-retired participants	4,408,660	4,991,705
Terminated vested and transferred participants	<u>1,057,425</u>	<u>1,135,196</u>
Total vested benefits	7,696,045	8,054,837
Nonvested benefits	<u>151,918</u>	<u>206,690</u>
Total	<u><u>\$ 7,847,963</u></u>	<u><u>\$ 8,261,527</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>\$ 8,261,527</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	1,790
Interest	292,381
Benefits paid	(545,949)
Changes in actuarial assumptions	(227,497)
Experience loss	<u>65,711</u>
Net decrease	<u>(413,564)</u>
Actuarial present value of accumulated Plan benefits, end of year	<u><u>\$ 7,847,963</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS

Note 1. Description of the Plan

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

General

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

For employees hired prior to January 1, 2001:

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

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

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

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 1. Description of the Plan (continued)

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

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

401(h) Account

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

Employee Contributions

Accumulated employee contributions and interest thereon, net of applicable benefit payments, was approximately \$157 million at September 30, 2017. Interest was credited to accumulated employee contributions at 3.25%.

Note 2. Significant Accounting Policies

Basis of Accounting

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

Use of Estimates

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

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 Hourly-Rate Employees Pension Plan ("Hourly Plan").

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

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

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

Risks and Uncertainties

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Fair Value Hierarchy

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

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

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

Investment Valuation

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

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

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

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

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

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

Valuation Control Processes

GMIMCo has policies and procedures in place that apply to the valuation of the investments held by the Plan, Master Trusts and Investment Trusts. GMIMCo, including through its valuation committee (“Valuation Committee”), makes valuation decisions pertinent to those investments, oversees the implementation of its valuation policies and procedures and 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 SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

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

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

New Accounting Standards Not Yet Adopted

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 3. Directly Held Investments

The following tables present by level within the fair value hierarchy the net investments directly held by the Plan by major category as of September 30, 2017 and 2016 (in thousands):

2017				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 1,091,929	\$ 2,556	\$ 218	\$ 1,094,703
Debt securities				
Government and agency	-	1,630,790	-	1,630,790
Corporate debt and other	-	2,108,789	114	2,108,903
Other investments, net	48,598	(7,202)	36,571	77,967
Net investments subject to leveling	<u>\$ 1,140,527</u>	<u>\$ 3,734,933</u>	<u>\$ 36,903</u>	<u>4,912,363</u>
Investments measured at net asset value				
Investment funds				163,428
Net investments				<u>\$ 5,075,791</u>
2016				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 714,532	\$ 1,560	\$ 520	\$ 716,612
Debt securities				
Government and agency	-	2,045,162	-	2,045,162
Corporate debt and other	-	1,989,991	87	1,990,078
Other investments, net	43,473	37,958	44,455	125,886
Net investments subject to leveling	<u>\$ 758,005</u>	<u>\$ 4,074,671</u>	<u>\$ 45,062</u>	<u>4,877,738</u>
Investments measured at net asset value				
Investment funds				148,460
Net investments				<u>\$ 5,026,198</u>

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 SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts

The net assets of the Master Trusts and the Plan's beneficial interests therein at September 30, 2017 were as follows (in thousands):

	2017			
	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>	<u>Combined</u>
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	<u>1,713</u>	<u>1,364,982</u>	<u>3,236,468</u>	<u>4,603,163</u>
Receivables				
Due from brokers for securities sold	193	10,958	43,119	54,270
Accrued investment income and other	<u>591</u>	<u>3,357</u>	<u>13,231</u>	<u>17,179</u>
Total receivables	<u>784</u>	<u>14,315</u>	<u>56,350</u>	<u>71,449</u>
Total assets	<u>2,594</u>	<u>1,385,913</u>	<u>3,317,489</u>	<u>4,705,996</u>
Liabilities				
Payable for securities purchased and other	-	15,759	47,448	63,207
Total net assets	<u>\$ 2,594</u>	<u>\$ 1,370,154</u>	<u>\$ 3,270,041</u>	<u>\$ 4,642,789</u>
Plan's beneficial interest	<u>34.4%</u>	<u>4.6%</u>	<u>0.1%</u>	

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

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

	2016			
	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>	<u>Combined</u>
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	<u>3,181</u>	<u>1,370,195</u>	<u>3,605,747</u>	<u>4,979,123</u>
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	<u>761</u>	<u>20,124</u>	<u>41,694</u>	<u>62,579</u>
Total assets	<u>4,086</u>	<u>1,397,392</u>	<u>3,669,476</u>	<u>5,070,954</u>
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>33.0%</u>	<u>6.3%</u>	<u>0.1%</u>	

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

	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>
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)
	<u>(408)</u>	<u>281,750</u>	<u>573,274</u>
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>\$ (151)</u>	<u>\$ 16,765</u>	<u>\$ 14</u>

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The components of the changes in the net assets of the Master Trusts for the year ended September 30, 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			
<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments measured at fair value			
Equity securities	\$ 4,290,882	\$ 16,238	\$ 3,235
Other investments, net	52,718	64,785	5
Net investments subject to leveling	<u>\$ 4,343,600</u>	<u>\$ 81,023</u>	<u>\$ 3,240</u>
Investments measured at net asset value			
Investment funds			175,300
Net investments			<u>\$ 4,603,163</u>

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

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	\$ 881,721	\$ 1,039,640
First Plaza Group Trust II	60,515	85,899
White Plaza Group Trust	451,897	394,684
Total beneficial interests in Investment Trusts	\$ 1,394,133	\$ 1,520,223

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	\$ 1,394,133	\$ 1,520,223
Hourly Plan	10,591,253	11,124,049
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 \$181.4 million.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts (continued)

The following tables present by level within the fair value hierarchy the underlying net investments of the Investment Trusts on an aggregate basis by major category as of September 30, 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 SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks

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

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

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

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

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks (continued)

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

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

Note 7. Derivative Financial Instruments

The Plan, Master Trusts and the Investment Trusts may enter into various derivative financial instruments 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 \$1.2 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 SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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

Investment Funds

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

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

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.

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

Global macro funds represent investment funds that focus on taking positions in 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 SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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	\$ 101,338	\$ -	100%	Quarterly	90 Days
Other investment funds ^(a)	62,090	-	84%	Daily, Monthly	0 - 10 Days
Total	\$ 163,428	\$ -			

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

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

(a) Substantially all of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and the Plan's beneficial interest of the investment funds held by the Investment Trusts at September 30, 2017 and 2016 (dollars in thousands).

Description	2017				
	Fair	Unfunded	Redemption Attributes		
	Value	Commitments	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					
Funds of hedge funds ^(c)	\$ 66,011	\$ 8,049	97%	Semi-Annually	95 Days
Fixed income funds ^(d)	30,921	2,889	76%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Equity funds ^(e)	32,455		99%	Monthly, Quarterly, Semi-Annually	30 - 180 Days
Other investment funds ^(f)	60,476		95%	Daily, Monthly, Quarterly	0 - 92 Days
Total	<u>\$ 189,863</u>	<u>\$ 10,938</u>			

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

Description	Fair Value	Unfunded Commitments	2016		
			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	\$ 247,774	\$ -			
Investment Trusts					
Funds of hedge funds ^(c)	\$ 84,538	\$ 3,415	99%	Monthly, Semi-Annually	2 - 95 Days
Fixed income funds ^(d)	51,660	664	80%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Equity funds ^(e)	34,052	-	100%	Monthly, Quarterly, Semi-Annually	30 - 180 Days
Other investment funds	65,189	-	94%	Monthly, Quarterly	5 - 92 Days
Total	\$ 235,439	\$ 4,079			

* 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 97% (98% at September 30, 2016) of the investment funds in this category were subject to an initial lock-up period of 3 years.

(d) Approximately 42% (60% at September 30, 2016) of the investment funds in this category were subject to an initial lock-up period of 12-60 months.

(e) 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.

(f) Approximately 13% of investment funds of this category were subject to an initial lock-up period of 3 years.

Approximately 78% of the nonredeemable investment funds in this category were in the process of liquidation.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

Private Equity and Debt Investments

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

Real Estate and Other Alternative Investments

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods related to the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2016 and 2015 (dollars in thousands). Neither the Plan nor the Master Trusts held any private equity and debt investments or real estate and other alternative investments subject to disclosure at September 30, 2017 and 2016.

Description	2017				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	\$ 718,696	\$ 91,969	48%	52%	0%
Real estate and other alternative investments	431,493	165,668	83%	1%	16%
Total	<u>\$ 1,150,189</u>	<u>\$ 257,637</u>			

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

Note 9. 401(h) Account

The aggregate fair value of the net assets of the Plan's 401(h) account at September 30, 2017 and 2016 was \$12.3 million and \$10.9 million, respectively. The principal investment underlying the 401(h) account consisted of a publicly traded investment fund which was classified in Level 1 of the fair value hierarchy.

Note 10. Termination Priorities

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

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 10. Termination Priorities (continued)

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

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

Note 11. Federal Income Tax Status

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

The Plan’s management has analyzed the tax positions taken by the Plan and has concluded that as of September 30, 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.

Note 12. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments which are attributable to the service participants have rendered under the Plan’s provisions. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries, (b) beneficiaries of employees who have died and (c) active participants or their beneficiaries.

The actuarial present value of accumulated plan benefits is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money through discounts for interest and the probability of payment by means of decrements such as for death, disability, withdrawal or retirement between the valuation date and the expected date of payment. The actuarial assumptions are based on the presumption that the Plan will continue. Different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits if the Plan were to terminate.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 12. Actuarial Present Value of Accumulated Plan Benefits (continued)

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 3.86% and 3.66% at September 30, 2017 and 2016, respectively.
- The mortality of retired and non-retired participants was estimated using 2013 GM Specific Salaried Male and Female Mortality tables projected with Scale AA from October 1, 2009 to September 30, 2014 and thereafter with MP-2016 with 0.75% ultimate rate.
- The withdrawal rate, retirement rate and incidence of total and permanent disability assumptions were based on GM experience.
- The average basic benefit was \$51.64 per month per year of credited service.
- Interest credited to participant accounts under the cash balance feature of the Plan was at the greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (2.88% for July 2017 vs. 2.23% for July 2016). It was assumed 100% of the participants elect to take this benefit in the form of a lump-sum payment.
- It was assumed that approximately 75% (80% at September 30, 2016) of all male participants and 40% 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.
- For non-disability retirements, it was presumed that 50% of retirees would chose a lump sum payment and the remaining 50% would elect the annuity form of payment for retirement.

The decrease in the accumulated plan benefits due to changes in actuarial assumptions was principally attributable to the increase in the discount rate from 3.66% to 3.86%. The experience loss primarily reflects greater than expected retirements.

Note 13. 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 \$0.3 million.

Note 14. Related-Party Transactions

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 15. Reconciliation of Financial Statements to the Form 5500

The following table presents a reconciliation of the net assets available for benefits per the financial statements to the Form 5500 as of September 30, 2017 and 2016 (in thousands).

	<u>2017</u>	<u>2016</u>
Net assets available for benefits per the financial statements	\$ 6,581,293	\$ 6,715,844
Add:		
Net assets held in 401(h) account	<u>12,299</u>	<u>10,899</u>
Net assets available for benefits per the Form 5500	<u><u>\$ 6,593,592</u></u>	<u><u>\$ 6,726,743</u></u>

The following is a reconciliation of the changes in net assets available for benefits per the financial statements to the Form 5500 for the year ended September 30, 2017 (in thousands):

	<u>Amounts per Financial Statements</u>	<u>401(h) Account Activity</u>	<u>Amounts per Form 5500</u>
Net investment income	\$ 431,355	\$ 1,441	\$ 432,796
Benefits paid to participants	545,949	39	\$ 545,988
Administrative expenses	20,259	2	\$ 20,261

Note 16. 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 SALARIED RETIREMENT PROGRAM

**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: 016**

(a) (b) Identity of Issue, Borrower, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
* Investment in First Plaza Group Trust (25-6295264)	Common/Collective Trust	\$ 1,312,222	\$ 881,721
* Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	98,591	60,515
* Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	486,264	451,897
Total Investment Trusts		<u>1,897,077</u>	<u>1,394,133</u>
Directly held investments:			
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	4,559	4,559
** Equity securities (see attached)	Equity securities	960,455	1,094,703
*** Debt securities (see attached)	Debt securities	3,679,946	3,739,693
Investment funds (see attached)	Investment funds	182,980	193,569
Private equity and debt investments (see attached)	Private equity and debt investments	5,466	1,380
Real estate and other alternative investments (see attached)	Real estate and other alternative investments	15,302	15,510
Insurance contracts (see attached)	Insurance contracts	30,451	35,191
Derivatives, net (see attached)	Derivatives	(8,496)	(8,814)
Total directly held investments		<u>4,870,663</u>	<u>5,075,791</u>
Total investments		<u>\$ 6,767,740</u>	<u>\$ 6,469,924</u>
Investment held in 401 (h) account:			
Vanguard STAR Fund		<u>\$ 9,110</u>	<u>\$ 12,306</u>

* Denotes parties-in-interest.

** Includes GM common stock with a cost of \$408 and current value of \$477.

*** Includes GM senior unsecured notes with a cost of \$3,616 and current value of \$3,714.

Note:

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

GENERAL MOTORS RETIREMENT PROGRAM FOR SALARIED EMPLOYEES

**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: 016**

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
State Street Global Advisors	State Street Institutional U.S. Government Money Market Fund	54	\$ 297,080	\$ -	\$ -	\$ 297,080	\$ -
State Street Global Advisors	State Street Institutional U.S. Government Money Market Fund	52	-	292,490	292,490	292,490	-
U.S. Government	US Treasury notes & bonds 2/15/2036, 4.500%	56	214,662	-	-	214,662	-
U.S. Government	US Treasury notes & bonds 2/15/2036, 4.500%	74	-	257,744	262,019	257,744	(4,275)
U.S. Government	US Treasury notes & bonds 5/15/2037, 5.000%	50	207,275	-	-	207,275	-
U.S. Government	US Treasury notes & bonds 5/15/2037, 5.000%	56	-	226,601	224,881	226,601	1,720
U.S. Government	US Treasury notes & bonds 8/15/2046, 2.250%	187	256,907	-	-	256,907	-
U.S. Government	US Treasury notes & bonds 8/15/2046, 2.250%	211	-	310,751	320,832	310,751	(10,081)
U.S. Government	US Treasury notes & bonds 11/15/2046, 2.875%	244	311,057	-	-	311,057	-
U.S. Government	US Treasury notes & bonds 11/15/2046, 2.875%	206	-	270,657	269,790	270,657	867
U.S. Government	US Treasury notes & bonds 2/15/2047, 3.000%	240	431,896	-	-	431,896	-
U.S. Government	US Treasury notes & bonds 2/15/2047, 3.000%	206	-	351,646	347,083	351,646	4,563
U.S. Government	US Treasury notes & bonds 5/15/2047, 3.000%	153	399,078	-	-	399,078	-
U.S. Government	US Treasury notes & bonds 5/15/2047, 3.000%	154	-	258,908	257,056	258,908	1,852

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

EMPLOYER ID: 27-0383222

PLAN NUMBER: 016

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

DIRECTLY HELD INVESTMENTS

AS OF SEPTEMBER 30, 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				
	SSC GOVERNMENT MONEY MARKET FUND	Cash equivalents and other short-term investments	4,559	4,559
		Total cash equivalents and other short-term investments	4,559	4,559
Equity securities				
	3I GROUP PLC	Equity Securities	1,094	1,391
	3M CO	Equity Securities	2,039	2,249
	AAC TECHNOLOGIES HOLDINGS INC	Equity Securities	57	84
	AALBERTS INDS	Equity Securities	1,280	1,542
	ABB LTD REG	Equity Securities	753	845
	ABBOTT LABORATORIES	Equity Securities	1,526	1,745
	ABBVIE INC	Equity Securities	924	1,232
	ACCENTURE PLC CL A	Equity Securities	608	729
	ACCOR SA	Equity Securities	476	537
	ACCTON TECHNOLOG	Equity Securities	99	123
	ACE HARDWARE	Equity Securities	128	141
	ACERINOX SA	Equity Securities	379	411
	ACTIVISION BLIZZARD INC	Equity Securities	1,577	2,352
	ACUITY BRANDS INC	Equity Securities	78	65
	ADECCO SA REG	Equity Securities	821	906
	ADIDAS AG	Equity Securities	721	1,147
	ADMIRAL GROUP PLC	Equity Securities	490	511
	ADOBE SYSTEMS INC	Equity Securities	4,760	7,171
	ADVANCE AUTO PARTS INC	Equity Securities	92	63
	ADVANCED MICRO DEVICES INC	Equity Securities	100	91
	AECOM	Equity Securities	858	991
	AEGON NV	Equity Securities	125	131
	AEGON NV-NY REG	Equity Securities	132	152
	AEON DELIGHT CO LTD	Equity Securities	315	410
	AEON FINANCIAL	Equity Securities	316	386
	AERCAP HOLDINGS	Equity Securities	220	256
	AEROFLOT	Equity Securities	95	97
	AES CORP	Equity Securities	70	63
*	AETNA INC	Equity Securities	392	459
	AFFILIATED MANAGERS GROUP	Equity Securities	92	93
	AFLAC INC	Equity Securities	580	617
	AGCO CORP	Equity Securities	33	41
	AGILE GROUP HOLD	Equity Securities	20	32
	AGILENT TECHNOLOGIES INC	Equity Securities	729	1,091
	AGNICO EAGLE MINES LTD	Equity Securities	268	271
	AGRICULTURAL BANK OF CHINA H	Equity Securities	719	717
	AGTHIA GROUP PJS	Equity Securities	24	23
	AIA GROUP LTD	Equity Securities	1,426	1,832
	AIPHONE CO LTD	Equity Securities	107	102
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	265	289
	AIRASIA BHD	Equity Securities	238	248
	AIRBUS GROUP SE	Equity Securities	1,406	1,997
	AIRPORTS OF THAILAND-F	Equity Securities	133	144
	AIRTAC	Equity Securities	10	14
	AISIN SEIKI CO	Equity Securities	189	232
	AK TRANSNEFT OAO PREF	Equity Securities	100	117
	AKAMAI TECHNOLOGIES INC	Equity Securities	95	73
	AKBANK TAS	Equity Securities	97	94
	AKZO NOBEL	Equity Securities	734	941
	ALBEMARLE CORP	Equity Securities	79	133
	ALDAR PROPERTIES PJSC	Equity Securities	29	28
	ALEXION PHARMACEUTICALS INC	Equity Securities	300	273
	ALFA LAVAL AB	Equity Securities	782	965
	ALFRESA HOLDINGS CORP	Equity Securities	407	459
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	2,505	4,577
	ALIGN TECHNOLOGY INC	Equity Securities	692	946
	ALIMENTATION COUCHE TARD B	Equity Securities	291	300
	ALKERMES PLC	Equity Securities	569	550
	ALLEGHANY CORP	Equity Securities	71	74
	ALLEGION PLC	Equity Securities	65	72
	ALLERGAN PLC	Equity Securities	1,606	1,337
	ALLIANCE DATA SYSTEMS CORP	Equity Securities	113	97
	ALLIANCE PHARMA PLC	Equity Securities	111	115
	ALLIANT ENERGY CORP	Equity Securities	68	82
	ALLIANZ SE REG	Equity Securities	739	1,089
	ALLIED IRISH BK	Equity Securities	149	150
	ALLISON TRANSMISSION HOLDINGS INC	Equity Securities	753	781
	ALLSTATE CORP	Equity Securities	3,106	3,806
	ALLY FINANCIAL INC	Equity Securities	87	98
	ALPHABET INC CL A	Equity Securities	7,330	10,645
	ALPHABET INC CL C	Equity Securities	10,987	13,347

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ALPS ELECTRIC CO LTD	Equity Securities	344	419
	ALROSA PJSC	Equity Securities	68	83
	ALS LTD	Equity Securities	551	659
	ALTRIA GROUP INC	Equity Securities	5,830	6,117
	ALUMINA LTD	Equity Securities	513	647
	AMADA HOLDINGS C	Equity Securities	101	100
	AMADEUS IT HOLDING SA A SHS	Equity Securities	355	580
	AMAZON.COM INC	Equity Securities	6,890	8,300
	AMBEV SA	Equity Securities	476	510
	AMCOR LIMITED	Equity Securities	127	137
	AMEC FOSTER WHEELER PLC	Equity Securities	170	154
	AMER SPORTS OYJ	Equity Securities	230	229
	AMERCO	Equity Securities	24	22
	AMEREN CORPORATION	Equity Securities	99	122
	AMERICA MOVIL SAB DE C SER L	Equity Securities	506	482
	AMERICAN AIRLINES GROUP INC	Equity Securities	1,860	2,050
	AMERICAN ELECTRIC POWER	Equity Securities	260	303
	AMERICAN EXPRESS CO	Equity Securities	1,103	1,216
	AMERICAN FINANCIAL GROUP INC	Equity Securities	65	67
	AMERICAN INTERNATIONAL GROUP	Equity Securities	2,106	2,035
	AMERICAN WATER WORKS CO INC	Equity Securities	99	125
	AMERIPRISE FINANCIAL INC	Equity Securities	2,722	3,615
	AMERISOURCEBERGEN CORP	Equity Securities	132	117
	AMETEK INC	Equity Securities	111	131
	AMGEN INC	Equity Securities	6,817	8,100
	AMPHENOL CORP CL A	Equity Securities	178	226
	AMUNDI SA	Equity Securities	266	467
	ANADARKO PETROLEUM CORP	Equity Securities	318	241
	ANADOLU CAM SANAYII AS	Equity Securities	107	129
	ANALOG DEVICES INC	Equity Securities	465	602
	ANDEAVOR	Equity Securities	114	136
	ANDRITZ AG	Equity Securities	139	144
	ANHEUSER-BUSCH I	Equity Securities	2,877	3,119
	ANHUI CONCH CEMENT CO LTD	Equity Securities	71	102
	ANSYS INC	Equity Securities	75	91
	ANTA SPORTS PROD	Equity Securities	631	673
	ANTERO RESOURCES CORP	Equity Securities	46	38
	ANTHEM INC	Equity Securities	1,646	1,729
	AON PLC	Equity Securities	1,338	1,692
	AP MOLLER-B	Equity Securities	607	616
	APACHE CORP	Equity Securities	181	151
	APPLE INC	Equity Securities	10,455	13,007
	APPLIED MATERIALS INC	Equity Securities	3,105	4,642
	ARAMARK	Equity Securities	75	87
	ARC LAND SAKAMOTO CO	Equity Securities	99	113
	ARC RESOURCES LTD	Equity Securities	109	117
	ARCELORMITTAL	Equity Securities	300	350
	ARCH CAPITAL GROUP LTD	Equity Securities	91	111
	ARCHER DANIELS MIDLAND CO	Equity Securities	1,486	1,486
	ARCHROCK INC	Equity Securities	418	397
	ARCONIC INC	Equity Securities	78	85
	ARGAN INC	Equity Securities	898	1,038
	ARISAWA MFG CO	Equity Securities	254	349
	ARISTA NETWORKS	Equity Securities	62	76
	ARROW ELECTRONICS INC	Equity Securities	49	62
	ARTESIAN RESOURCES CORP	Equity Securities	68	95
	ARTHUR J GALLAGHER + CO	Equity Securities	80	95
	ASAHI GLASS CO	Equity Securities	343	319
	ASAHI KASEI CORP	Equity Securities	1,209	1,871
	ASALEO CARE LTD	Equity Securities	258	255
	ASHTREAD GROUP	Equity Securities	283	305
	ASIA CEMENT CO L	Equity Securities	13	15
	ASIA PLUS GR H-F	Equity Securities	195	207
	ASM PACIFIC	Equity Securities	284	333
	ASML HOLDING NV	Equity Securities	479	709
	ASML HOLDING NV NY REG SHS	Equity Securities	421	651
	ASPEN INSURANCE HOLDINGS LTD	Equity Securities	447	457
	ASPEN PHARMACARE HOLDINGS LTD	Equity Securities	141	143
	ASR NEDERLAND NV	Equity Securities	403	495
	ASSA ABLOY AB B	Equity Securities	1,283	1,503
	ASSURANT INC	Equity Securities	38	46
	ASSURED GUARANTY LTD	Equity Securities	998	1,333
	ASTRAZENECA PLC	Equity Securities	1,634	1,781
	AT+T INC	Equity Securities	1,988	2,100
	ATHENE HOLDING-A	Equity Securities	47	50
	ATLAS COPCO AB A SHS	Equity Securities	41	59
	ATMOS ENERGY CORP	Equity Securities	69	76
	ATRESMEDIA CORP DE MEDIOS DE	Equity Securities	492	361
	ATSUGI CO LTD	Equity Securities	105	104
	AU OPTRONICS COR	Equity Securities	616	629
	AURINIA PHARMACEUTICALS INC	Equity Securities	276	235
	AUST AND NZ BANKING GROUP	Equity Securities	676	683

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AUTO TRADER GROUP PLC	Equity Securities	1,208	1,094
	AUTODESK INC	Equity Securities	127	195
	AUTOHOME INC-ADR	Equity Securities	35	48
	AUTOLIV INC	Equity Securities	86	95
	AUTOMATIC DATA PROCESSING	Equity Securities	1,043	1,137
	AUTONATION INC	Equity Securities	31	27
	AUTOZONE INC	Equity Securities	164	148
	AVERY DENNISON CORP	Equity Securities	970	1,325
	AVI LTD	Equity Securities	39	39
	AVNET INC	Equity Securities	47	44
	AXA SA	Equity Securities	845	1,025
	AXALTA COATING SYSTEMS LTD	Equity Securities	54	54
	AXEL SPRINGER SE	Equity Securities	413	510
	AXIS BANK LTD	Equity Securities	756	760
	AXIS CAPITAL HOLDINGS LTD	Equity Securities	1,060	1,006
	AYALA CORP	Equity Securities	71	77
	AZBIL CORP	Equity Securities	167	249
	B&M EUROPEAN	Equity Securities	979	1,157
	BADGER DAYLIGHTING LTD	Equity Securities	289	326
	BAE SYSTEMS PLC	Equity Securities	931	1,056
	BAIDU INC SPON ADR	Equity Securities	1,610	2,130
	BAKER HUGHES A	Equity Securities	188	128
	BALL CORP	Equity Securities	108	119
	BANCA GENERALI S	Equity Securities	244	370
	BANCO BRADESCO ADR	Equity Securities	441	524
	BANCO BRADESCO SA	Equity Securities	76	99
	BANCO BRADESCO SA PREF	Equity Securities	132	168
	BANCO DO BRA-ADR	Equity Securities	150	235
	BANCO ESPIRITO SANTO REG	Equity Securities	111	-
	BANCO SANTANDER BRASIL UNIT	Equity Securities	10	16
	BANCO SANTANDER SA	Equity Securities	755	815
	BANCOLOMBIA-PREF	Equity Securities	84	84
	BANDAI NAMCO HOLDINGS INC	Equity Securities	593	816
	BANK OF AMERICA CORP	Equity Securities	2,454	3,334
	BANK OF CHINA LTD H	Equity Securities	600	628
	BANK OF COMMUNICATIONS CO H	Equity Securities	105	103
	BANK OF IRELAND	Equity Securities	806	693
	BANK OF NEW YORK MELLON CORP	Equity Securities	2,225	2,277
	BANK OF NOVA SCOTIA	Equity Securities	642	667
	BANK RAKYAT INDO	Equity Securities	157	176
	BANKIA SA	Equity Securities	467	440
	BANKINTER SA	Equity Securities	459	571
*	BARCLAYS PLC	Equity Securities	866	664
	BARRATT DEVELOPMENTS PLC	Equity Securities	140	139
	BASF SE	Equity Securities	1,458	1,766
	BAXTER INTERNATIONAL INC	Equity Securities	2,163	2,357
	BAYER AG REG	Equity Securities	1,073	1,275
	BAYERISCHE MOTOREN WERKE AG	Equity Securities	753	760
	BB+T CORP	Equity Securities	307	331
	BEACON LIGHTING GROUP LTD	Equity Securities	123	103
	BEAUTY COMMUNITY PCL	Equity Securities	491	597
	BECTON DICKINSON AND CO	Equity Securities	333	388
	BED BATH + BEYOND INC	Equity Securities	181	66
	BEIJING CAP AI-H	Equity Securities	36	33
	BENCHMARK ELECTRONICS INC	Equity Securities	826	898
	BENEFIT ONE INC	Equity Securities	102	154
	BERKSHIRE HATHAWAY INC CL B	Equity Securities	3,460	3,864
	BEST BUY CO INC	Equity Securities	478	636
	BHP BILLITON LIMITED	Equity Securities	1,465	1,509
	BHP BILLITON PLC	Equity Securities	1,301	1,310
	BID CORP LTD	Equity Securities	113	122
	BIESSE SPA	Equity Securities	310	500
	BIG 5 SPORTING GOODS CORP	Equity Securities	621	256
	BIOGEN INC	Equity Securities	4,329	3,443
	BIOMARIN PHARMACEUTICAL INC	Equity Securities	1,496	1,195
	BIOVERATIV INC	Equity Securities	328	260
	BLACKBERRY LTD	Equity Securities	864	1,033
*	BLACKROCK INC	Equity Securities	397	472
	BLUCORA INC	Equity Securities	727	1,063
	BLUESCOPE STEEL LTD	Equity Securities	477	673
	BM+FBOVESPA SA	Equity Securities	92	135
	BNP PARIBAS	Equity Securities	2,135	2,796
	BOC HONG KONG HOLDINGS LTD	Equity Securities	631	865
	BODYCOTE PLC	Equity Securities	330	497
	BOEING CO/THE	Equity Securities	4,184	6,128
	BOLSA MEXICANA DE VALORES SAB	Equity Securities	174	153
	BOLU CIMENTO SANAYII AS	Equity Securities	110	82
	BORGWARNER INC	Equity Securities	91	95
	BOSKALIS WESTMINSTER	Equity Securities	486	419
	BOSTON SCIENTIFIC CORP	Equity Securities	618	937
	BP PLC	Equity Securities	1,236	1,261
	BRAIT SE	Equity Securities	14	6

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BRENTAG AG	Equity Securities	625	627
	BRIDGESTONE CORP	Equity Securities	720	943
	BRIGHTHOUSE FINANCIAL INC	Equity Securities	49	46
	BRISTOL MYERS SQUIBB CO	Equity Securities	1,657	1,835
	BRITISH AMERICAN TOBACCO PLC	Equity Securities	2,024	2,070
	BROADCOM LTD	Equity Securities	617	850
	BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	70	83
	BROOKFIELD ASSET MANAGE CL A	Equity Securities	660	795
	BROWN FORMAN CORP CLASS B	Equity Securities	88	96
	BT GROUP PLC	Equity Securities	523	413
	BUMIPUTRA-COMMER	Equity Securities	116	110
	BUNGE LTD	Equity Securities	1,586	1,418
	BUNZL PLC	Equity Securities	1,105	1,215
	BUZZI UNICEM SPA	Equity Securities	273	295
	C.H. ROBINSON WORLDWIDE INC	Equity Securities	82	93
	CA INC	Equity Securities	84	91
	CABOT OIL + GAS CORP	Equity Securities	110	110
	CADENCE DESIGN SYSTEMS INC	Equity Securities	1,198	1,311
	CAESARS ENTERTAINMENT CORP	Equity Securities	32	56
	CAIXABANK S.A	Equity Securities	563	785
	CALTEX AUSTRALIA LTD	Equity Securities	296	309
	CAMPARI GROUP	Equity Securities	99	154
	CAMPBELL SOUP CO	Equity Securities	84	75
	CAN NATL RAILWAY	Equity Securities	2,168	2,146
	CANON INC	Equity Securities	767	751
	CAP GEMINI	Equity Securities	531	643
	CAPCOM CO LTD	Equity Securities	493	447
	CAPITA PLC	Equity Securities	895	502
	CAPITAL ONE FINANCIAL CORP	Equity Securities	2,885	2,997
	CARDINAL HEALTH INC	Equity Securities	208	183
	CARLSBERG AS B	Equity Securities	414	496
	CARMAX INC	Equity Securities	1,842	2,327
	CARNIVAL CORP	Equity Securities	1,627	2,235
	CARNIVAL PLC	Equity Securities	1,052	1,529
	CARSales.COM LTD	Equity Securities	365	399
	CASIO COMPUTER CO LTD	Equity Securities	94	96
	CATCHER TECHNOLOGY CO LTD	Equity Securities	89	84
	CATERPILLAR INC	Equity Securities	1,521	2,185
	CATHAY CONSTRUCT	Equity Securities	61	59
	CATHAY FINANCIAL HOLDING CO	Equity Securities	434	458
	CBOE GLOBAL MARK	Equity Securities	78	94
	CBRE GROUP INC A	Equity Securities	90	100
	CBS CORP CLASS B NON VOTING	Equity Securities	193	187
	CDK GLOBAL INC	Equity Securities	364	361
	CDW CORP/DE	Equity Securities	72	92
	CELANESE CORP SERIES A	Equity Securities	99	127
	CELGENE CORP	Equity Securities	3,610	4,321
	CENTENE CORP	Equity Securities	1,196	1,625
	CENTERPOINT ENERGY INC	Equity Securities	982	1,281
	CENTRAL SPORTS	Equity Securities	126	102
	CENTRICA PLC	Equity Securities	39	28
	CENTURYLINK INC	Equity Securities	121	90
	CERNER CORP	Equity Securities	160	184
	CF INDUSTRIES HOLDINGS INC	Equity Securities	92	71
	CGI GROUP INC CLASS A	Equity Securities	350	378
	CHAILEASE	Equity Securities	569	591
	CHALLENGER LTD/AUSTRALIA	Equity Securities	435	669
	CHAROEN POKPHAND	Equity Securities	589	541
	CHAROEN POKPHAND FOOD FORGN	Equity Securities	33	39
	CHARTER COMMUNICATIONS INC	Equity Securities	510	682
	CHASE CORP	Equity Securities	83	154
	CHEMOURS CO	Equity Securities	613	759
	CHENIERE ENERGY INC	Equity Securities	98	79
	CHEVRON CORP	Equity Securities	1,712	1,942
	CHICONY POWER	Equity Securities	375	348
	CHINA AGRI-INDUSTRIES	Equity Securities	164	163
	CHINA CINDA ASSET MANAGEME H	Equity Securities	21	14
	CHINA CITIC BANK CORP LTD H	Equity Securities	82	80
	CHINA COMMUNICATIONS CONST H	Equity Securities	93	89
	CHINA CONSTRUCTION BANK H	Equity Securities	2,447	2,523
	CHINA GENERAL PLASTICS CORP	Equity Securities	141	291
	CHINA HUARONG -H	Equity Securities	180	200
	CHINA MEDICAL SYSTEM HOLDING	Equity Securities	54	56
	CHINA MERCHANTS	Equity Securities	67	68
	CHINA MERCHANTS BANK H	Equity Securities	134	188
	CHINA MINSHENG BANKING CORP LT	Equity Securities	84	72
	CHINA MOBILE LTD	Equity Securities	524	451
	CHINA OVERSEAS	Equity Securities	70	65
	CHINA PACIFIC-H	Equity Securities	110	101
	CHINA PETROCHEMICAL	Equity Securities	83	82
	CHINA RAILWAY CONSTRUCTION H	Equity Securities	36	30
	CHINA RAILWAY GROUP LTD H	Equity Securities	46	46

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CHINA RAILWAY -H	Equity Securities	2	2
	CHINA SHENHUA-H	Equity Securities	218	229
	CHINA SOUTHERN AIRLINES-H	Equity Securities	20	18
	CHINA SUNTIEN-H	Equity Securities	294	339
	CHINA SYNTHETIC RUBBER	Equity Securities	229	359
	CHINA TELECOM CORP LTD	Equity Securities	506	509
	CHINA VANKE CO LTD	Equity Securities	558	712
	CHIPOTLE MEXICAN GRILL INC	Equity Securities	1,802	1,346
	CHIYODA CORP	Equity Securities	216	228
	CHOICE HOTELS INTL INC	Equity Securities	343	441
	CHUBB LTD	Equity Securities	504	579
	CHUBU ELEC POWER	Equity Securities	531	480
	CHUBU SHIRYO CO	Equity Securities	119	165
	CHURCH + DWIGHT CO INC	Equity Securities	98	107
	CIA DE SANEAMENTO BASICO DO ES	Equity Securities	541	567
	CIA FERRO LIGAS DA BAHIA - FER	Equity Securities	86	158
	CIE FINANCIERE RICHEMONT REG	Equity Securities	826	982
	CIGNA CORP	Equity Securities	1,296	1,576
	CIMAREX ENERGY CO	Equity Securities	94	94
	CINCINNATI FINANCIAL CORP	Equity Securities	90	104
	CINTAS CORP	Equity Securities	84	112
	CIRRUS LOGIC INC	Equity Securities	435	368
	CISCO SYSTEMS INC	Equity Securities	2,212	2,581
	CIT GROUP INC	Equity Securities	57	62
	CITIC LTD	Equity Securities	158	139
*	CITIGROUP INC	Equity Securities	5,583	7,233
	CITIZENS FINANCIAL GROUP	Equity Securities	135	167
	CITRIX SYSTEMS INC	Equity Securities	2,736	2,825
	CK ASSET HOLDING	Equity Securities	643	795
	CK HUTCHISON HOLDINGS LTD	Equity Securities	2,525	2,514
	CLEANAWAY	Equity Securities	119	123
	CLEANAWAY WASTE MANAGEMENT LTD	Equity Securities	441	554
	CLICKS GROUP LTD	Equity Securities	39	41
	CLOROX COMPANY	Equity Securities	130	147
	CLOSE BROTHERS GROUP PLC	Equity Securities	103	98
	CLOUD PEAK ENERGY INC	Equity Securities	262	132
	CLOVER INDUSTRIES LTD	Equity Securities	121	93
	CME GROUP INC	Equity Securities	322	404
	CMK CORP	Equity Securities	139	261
	CMS ENERGY CORP	Equity Securities	94	112
	CNA FINANCIAL CORP	Equity Securities	46	70
	CNH INDUSTRIAL NV	Equity Securities	865	1,144
	CNO FINANCIAL GROUP INC	Equity Securities	589	703
	COACH INC	Equity Securities	91	98
	COCA COLA AMATIL LTD	Equity Securities	544	477
	COCA COLA CO/THE	Equity Securities	1,473	1,594
	COGNIZANT TECH SOLUTIONS A	Equity Securities	568	741
	COLGATE PALMOLIVE CO	Equity Securities	3,275	3,309
	COLOPLAST B	Equity Securities	1,109	1,329
	COM HEM HOLDING	Equity Securities	336	445
	COMCAST CORP CLASS A	Equity Securities	5,604	6,330
	COMERICA INC	Equity Securities	577	665
	COMMONW BK AUSTR	Equity Securities	848	804
	COMMSCOPE HOLDING CO INC	Equity Securities	61	56
	COMPAGNIE DE SAINT GOBAIN	Equity Securities	680	749
	COMPASS GROUP	Equity Securities	2,367	2,719
	CONAGRA FOODS INC	Equity Securities	813	701
	CONCHO RESOURCES INC	Equity Securities	157	169
	CONEXIO CORP	Equity Securities	78	83
	CONNECTICUT VY STRUCTURED CR	Equity Securities	1	-
	CONOCOPHILLIPS	Equity Securities	891	899
	CONSOLIDATED EDISON INC	Equity Securities	182	213
	CONSTELLATION BRANDS INC A	Equity Securities	1,073	1,236
	CONSTELLATION SOFTWARE INC	Equity Securities	175	218
	CONSTELLIUM NV CLASS A	Equity Securities	196	120
	CONTINENTAL AG	Equity Securities	707	861
	CONTINENTAL BUILDING PRODUCTS INC	Equity Securities	301	338
	CONTINENTAL RESOURCES INC/OK	Equity Securities	35	31
	CONVATEC GROUP P	Equity Securities	632	733
	COOPER COS INC/THE	Equity Securities	82	101
	COPEL-PREF B	Equity Securities	275	295
	CORE LABORATORIES N.V.	Equity Securities	41	38
	CORE MOLDING TEC	Equity Securities	62	81
	CORNING INC	Equity Securities	404	516
	COSTAR GROUP INC	Equity Securities	62	76
	COSTCO WHOLESALE CORP	Equity Securities	564	629
	COTY INC-CL A	Equity Securities	83	70
	COUNTRY GARDEN	Equity Securities	634	801
	CR BARD INC	Equity Securities	142	204
	CRA INTERNATIONAL INC	Equity Securities	115	140
	CRANE CO	Equity Securities	551	568
*	CREDIT SUISSE GROUP AG REG	Equity Securities	1,451	1,490

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CREE INC	Equity Securities	485	355
	CRH PLC	Equity Securities	912	1,089
	CROWN HOLDINGS INC	Equity Securities	67	72
	CRRC CORP LTD H	Equity Securities	29	17
	CSL LTD	Equity Securities	846	1,033
	CSX CORP	Equity Securities	422	615
	CTBC FINANCIAL HOLDING CO LT	Equity Securities	162	177
	CTS EVENTIM AG + CO KGAA	Equity Securities	289	349
	CUMMINS INC	Equity Securities	195	233
	CVS HEALTH CORP	Equity Securities	1,036	902
	CYBERPOWER SYSTEMS INC	Equity Securities	132	127
	DAEHAN STEEL CO LTD	Equity Securities	136	170
	DAH SING FINANCIAL HOLDINGS	Equity Securities	255	258
	DAI ICHI LIFE INSURANCE	Equity Securities	1,890	1,853
	DAIFUKU CO LTD	Equity Securities	55	123
	DAIKIN INDS	Equity Securities	689	709
	DAIKYONISHIKAWA CORP	Equity Securities	138	232
	DAILY MAIL+GENERAL TST A NV	Equity Securities	341	246
	DAINICHI COLOR	Equity Securities	136	164
	DAIRY FARM INTERNATIONAL HOLDI	Equity Securities	99	112
	DAITO TRUST CONS	Equity Securities	314	419
	DAIWA HOUSE INDUSTRY CO LTD	Equity Securities	75	90
	DAMAC PROPERTIES	Equity Securities	21	21
	DANA HOLDING CORP	Equity Securities	342	564
	DANAHER CORP W/D	Equity Securities	399	466
	DANONE	Equity Securities	516	596
	DANSKE BANK A/S	Equity Securities	1,586	1,977
	DARDEN RESTAURANTS INC	Equity Securities	78	85
	DAVITA HEALTHCARE PARTNERS I	Equity Securities	95	80
	DBS GROUP HOLDINGS LTD	Equity Securities	152	164
	DCC PLC	Equity Securities	567	675
	DEERE + COMPANY	Equity Securities	610	876
	DELL TECHNOLOGIES INC CLASS V	Equity Securities	284	460
	DELPHI AUTOMOTIVE PLC	Equity Securities	193	230
	DELTA AIR LINES INC	Equity Securities	2,791	2,946
	DENTSPLY SIRONA Inc	Equity Securities	112	120
	DENTSU INC	Equity Securities	425	448
	DEUTSCHE BOERSE	Equity Securities	263	303
	DEUTSCHE LUFT-RG	Equity Securities	153	319
	DEUTSCHE POST AG REG	Equity Securities	1,115	1,208
	DEUTSCHE TELEKOM AG REG	Equity Securities	766	839
	DEVON ENERGY CORP	Equity Securities	1,185	1,308
	DEVRO PLC	Equity Securities	171	154
	DEXCOM	Equity Securities	51	36
	DIAGEO PLC	Equity Securities	1,387	1,597
	DIAMONDBACK ENERGY INC	Equity Securities	78	77
	DICK S SPORTING GOODS INC	Equity Securities	988	785
	DISCO CORP	Equity Securities	92	183
	DISCOVER FINANCIAL SERVICES	Equity Securities	2,442	2,577
	DISCOVERY COMMUNICATIONS A	Equity Securities	38	28
	DISCOVERY COMMUNICATIONS C	Equity Securities	53	38
	DISH NETWORK CORP A	Equity Securities	122	107
	DMCI HLDGS INC	Equity Securities	315	317
	DNB ASA	Equity Securities	257	316
	DOCTOR REDDY S LAB ADR	Equity Securities	783	703
	DOLLAR GENERAL CORP	Equity Securities	182	194
	DOLLAR TREE INC	Equity Securities	164	178
	DOMINION RESOURCES INC/VA	Equity Securities	395	421
	DOMINO S PIZZA INC	Equity Securities	1,838	2,049
	DONGBU INSURANCE	Equity Securities	44	44
	DOVER CORP	Equity Securities	103	123
	DOWDUPONT INC	Equity Securities	1,330	1,686
	DR HORTON INC	Equity Securities	939	1,301
	DR PEPPER SNAPPLE GROUP INC	Equity Securities	131	140
	DSP GROUP INC	Equity Securities	54	66
	DTE ENERGY COMPANY	Equity Securities	139	167
	DUBAI INVESTMENT	Equity Securities	488	532
	DUBAI ISLAMIC BANK	Equity Securities	134	137
	DUKE ENERGY CORP	Equity Securities	462	511
	DULUXGROUP LTD	Equity Securities	337	370
	DXC TECHNOLOGY CO	Equity Securities	393	594
	DYNAM JAPAN	Equity Securities	229	204
	E INK HOLDINGS	Equity Securities	64	78
	E TRADE FINANCIAL CORP	Equity Securities	582	867
	E.ON SE	Equity Securities	516	538
	E.SUN FINANCIAL	Equity Securities	33	33
	EAST CAPITAL EXP	Equity Securities	40	45
	EAST JAPAN RAILWAY CO	Equity Securities	1,112	1,126
	EAST WEST BANCORP INC	Equity Securities	69	75
	EASTMAN CHEMICAL CO	Equity Securities	103	115
	EASYJET PLC	Equity Securities	229	271
	EATON CORP PLC	Equity Securities	270	299

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	EATON VANCE CORP	Equity Securities	147	160
	EBARA-UDYLITE CO	Equity Securities	246	392
	EBAY INC	Equity Securities	417	609
	EBOS GROUP LTD	Equity Securities	137	222
	ECOLAB INC	Equity Securities	273	293
	EDENRED	Equity Securities	329	391
	EDISON INTERNATIONAL	Equity Securities	187	218
	EDWARDS LIFESCIENCES CORP	Equity Securities	653	671
	EIFFAGE	Equity Securities	339	333
	EIS ECZACIBASI ILAC VE SINAI V	Equity Securities	42	73
	ELECTRONIC ARTS INC	Equity Securities	1,383	1,464
	ELI LILLY & CO	Equity Securities	4,264	4,725
	ELIS SA	Equity Securities	220	270
	EMERSON ELECTRIC CO	Equity Securities	321	355
	ENBRIDGE INC	Equity Securities	490	467
	ENDESA (CHILE)	Equity Securities	294	336
	ENEL SPA	Equity Securities	1,088	1,191
	ENGIE BR ENER SA	Equity Securities	21	19
	ENTEGRIS INC	Equity Securities	50	104
	ENTERGY CORP	Equity Securities	112	119
	ENVISION HEALTHC	Equity Securities	76	46
	EOG RESOURCES INC	Equity Securities	1,278	1,364
	EQT CORP	Equity Securities	109	98
	EQUIFAX INC	Equity Securities	119	110
	EREGLI DEMIR VE CELIK FABRIK	Equity Securities	457	444
	ERICSSON (LM) TEL SP ADR	Equity Securities	1,008	518
	ERICSSON LM B SHS	Equity Securities	252	179
	ERSTE GROUP BANK	Equity Securities	538	603
	ESPRIT HOLDINGS LTD	Equity Securities	943	715
	ESSITY AKTIEBO-B	Equity Securities	483	561
	ESTEE LAUDER COMPANIES CL A	Equity Securities	173	210
	ETERNAL CHEMICAL	Equity Securities	71	74
	EUROFINS SCIENTIFIC	Equity Securities	501	798
	EURONAV NV	Equity Securities	267	285
	EVEREST RE GROUP LTD	Equity Securities	75	81
	EVERLIGHT ELECTRONICS CO LTD	Equity Securities	83	81
	EVERSOURCE ENERGY	Equity Securities	143	166
	EXELON CORP	Equity Securities	270	303
	EXPEDIA INC	Equity Securities	136	156
	EXPEDITORS INTL WASH INC	Equity Securities	79	94
	EXPERIAN PLC	Equity Securities	723	760
	EXPERIAN PLC-ADR	Equity Securities	254	285
	EXPRESS SCRIPTS HOLDING CO	Equity Securities	2,023	1,916
	EXTERRAN CORP	Equity Securities	457	487
	EXXARO RESOURCES	Equity Securities	23	22
	EXXON MOBIL CORPORATION	Equity Securities	3,053	3,030
	F5 NETWORKS INC	Equity Securities	70	68
	FACEBOOK INC A	Equity Securities	9,027	10,647
	FAIRFAX MEDIA LTD	Equity Securities	330	346
	FASTENAL CO	Equity Securities	110	114
	FEDEX CORP	Equity Securities	2,277	3,025
	FENG HSIN STEEL CO LTD	Equity Securities	123	163
	FERGUSON PLC-ADR	Equity Securities	166	175
	FF GROUP	Equity Securities	16	15
	FFP	Equity Securities	53	67
	FIDELITY NATIONAL INFO SERV	Equity Securities	218	269
	FIELMANN AG	Equity Securities	140	175
	FIFTH THIRD BANCORP	Equity Securities	156	182
	FINMECCANICA SPA	Equity Securities	211	505
	FIRST DATA CORP-A	Equity Securities	66	71
	FIRST FINANCIAL HOLDING CO	Equity Securities	344	343
	FIRST PACIFIC CO	Equity Securities	273	276
	FIRST REPUBLIC BANK/CA	Equity Securities	110	143
	FIRST RESOURCES LTD	Equity Securities	197	187
	FIRSTENERGY CORP	Equity Securities	123	118
	FISERV INC	Equity Securities	1,010	1,104
	FLEETCOR TECHNOLOGIES INC	Equity Securities	120	123
	FLEURY SA	Equity Securities	93	96
	FLEXTRONICS INTL LTD	Equity Securities	949	1,251
	FLIR SYSTEMS INC	Equity Securities	41	46
	FLOOR & DÉCOR HOLDINGS INC A	Equity Securities	62	70
	FLOWSERVE CORP	Equity Securities	55	48
	FLUOR CORP	Equity Securities	60	51
	FMC CORP	Equity Securities	73	104
	FNF GROUP	Equity Securities	88	106
	FOOT LOCKER INC	Equity Securities	73	40
	FORBO HOLDIN-REG	Equity Securities	387	377
	FORD MOTOR CO	Equity Securities	422	387
	FORD OTOMOTIV	Equity Securities	137	134
	FORMOSA PETROCHEMICAL CORP	Equity Securities	14	17
	FORMOSA PLASTICS CORP	Equity Securities	162	203
	FORTINET INC	Equity Securities	44	46

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FORTIVE CORP	Equity Securities	140	191
	FORTRESS INCOME FUND LTD REIT	Equity Securities	23	28
	FORTUM OYJ	Equity Securities	941	978
	FORTUNE BRANDS HOME + SECURI	Equity Securities	72	90
	FOSUN INTL	Equity Securities	53	74
	FRANKLIN RESOURCES INC	Equity Securities	132	131
	FREEPORT MCMORAN INC	Equity Securities	188	167
	FRESENIUS MEDICAL CARE AG +	Equity Securities	1,761	2,076
	FRESENIUS SE + CO KGAA	Equity Securities	213	296
	FRUTAROM	Equity Securities	547	879
	FUBON FINANCIAL HOLDING CO	Equity Securities	251	248
	FUFENG GROUP LTD	Equity Securities	18	21
	FUJI HEAVY INDUSTRIES LTD	Equity Securities	1,254	1,238
	FUJI MEDIA HOLDINGS INC	Equity Securities	443	475
	FUJIFILM HOLDINGS CORP	Equity Securities	1,713	1,785
	FUJIMI INC	Equity Securities	278	319
	FUJIMORI KOGYO	Equity Securities	169	219
	FUJITEC CO LTD	Equity Securities	398	385
	FUJITSU LTD	Equity Securities	669	712
	FUKUOKA FINANCIAL GROUP INC	Equity Securities	61	65
	G.U.D. HOLDINGS LTD	Equity Securities	433	418
	G4S PLC	Equity Securities	725	736
	GAIL INDIA LTD REG S GDR	Equity Securities	109	133
	GALP ENERGIA SGPS SA	Equity Securities	1,043	1,241
	GAMESTOP CORP CLASS A	Equity Securities	1,127	1,058
	GAP INC/THE	Equity Securities	64	61
	GARANTI	Equity Securities	221	217
	GARMIN LTD	Equity Securities	54	60
	GARTNER INC	Equity Securities	80	97
	GAZPROM PAO	Equity Securities	654	466
	GEA GROUP AG	Equity Securities	103	110
	GEBERIT AG REG	Equity Securities	1,178	1,459
	GEELY AUTOMOBILE HOLDINGS LT	Equity Securities	183	868
	GEMTEK TECHNOLOG	Equity Securities	227	169
	GENERAL DYNAMICS CORP	Equity Securities	375	459
	GENERAL ELECTRIC CO W/D	Equity Securities	3,547	3,114
	GENERAL INTERFAC	Equity Securities	17	20
	GENERAL MILLS INC	Equity Securities	291	260
*	GENERAL MOTORS CO	Equity Securities	408	477
	GENTING BHD	Equity Securities	632	641
	GENUINE PARTS CO	Equity Securities	116	123
	GERRESHEIMER AG	Equity Securities	83	94
	GETINGE AB-B SHS	Equity Securities	275	267
	GFPT PUB CO-FOR	Equity Securities	490	521
	GILEAD SCIENCES INC	Equity Securities	4,993	4,383
	GL LTD	Equity Securities	92	91
	GLANBIA PLC	Equity Securities	714	657
	GLAXOSMITHKLINE PLC	Equity Securities	1,297	1,294
	GLENCORE PLC	Equity Securities	2,995	3,791
	GLOBAL PAYMENTS INC	Equity Securities	102	126
	GLOBE TELECOM INC	Equity Securities	22	22
	GLOBE UNION IND	Equity Securities	109	93
	GMO INTERNET INC	Equity Securities	234	246
	GN STORE NORD A/S	Equity Securities	649	1,020
	GOLD CIRCUIT	Equity Securities	69	62
	GOLD FIELDS LTD	Equity Securities	44	50
	GOLDEN EAGLE RET	Equity Securities	18	17
	GOLDEN ENTERTAINMENT INC	Equity Securities	76	156
*	GOLDMAN SACHS GROUP INC	Equity Securities	784	897
	GOODBABY INTERNATIONAL HOLDI	Equity Securities	74	92
	GOODYEAR TIRE + RUBBER CO	Equity Securities	67	73
	GOURMET MASTER CO LTD	Equity Securities	361	330
	GOZDE GIRISIM SE	Equity Securities	189	238
	GRAND PACIFIC PETROCHEMICAL	Equity Securities	113	116
	GREAT EAGLE	Equity Securities	77	84
	GREAT EASTERN HOLDINGS LTD	Equity Securities	505	544
	GREAT WALL ENTER	Equity Securities	14	16
	GREAT-WEST LIFE	Equity Securities	437	459
	GRIFOLS SA	Equity Securities	341	491
	GROUPE EUROTUNNEL SE REGR	Equity Securities	431	423
	GRUMA SAB-B	Equity Securities	51	51
	GRUPA LOTOS SA	Equity Securities	15	17
	GRUPO AEROPORT DEL PACIFIC B	Equity Securities	137	169
	GRUPO AEROPORTUARIO DEL CENTRO	Equity Securities	26	23
	GRUPO F BANORT-O	Equity Securities	203	281
	GRUPO F INTERA-O	Equity Securities	187	258
	GRUPO FINANCIERO INBURSA O	Equity Securities	22	18
	GRUPO FINANCIERO SANTANDER MEX	Equity Securities	649	628
	GRUPPO EDITORIAL	Equity Securities	3	2
	GS HOLDINGS	Equity Securities	24	31
	GUANGZHOU AUTOMOBILE GROUP CO	Equity Securities	423	736
	GVC HOLDINGS PLC	Equity Securities	221	324

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	H+R BLOCK INC	Equity Securities	51	48
	HACI OMER SABANCI HOLDING AS	Equity Securities	296	270
	HAGIHARA IND INC	Equity Securities	64	67
	HAIER ELECTRONIC	Equity Securities	254	244
	HAITIAN INT'L	Equity Securities	88	109
	HAKUTO CO LTD	Equity Securities	334	353
	HALLADOR ENERGY CO	Equity Securities	427	274
	HALLIBURTON CO	Equity Securities	339	350
	HALMA PLC	Equity Securities	70	83
	HAMAKYOREX CO	Equity Securities	93	109
	HANA FINANCIAL GROUP	Equity Securities	472	726
	HANESBRANDS INC	Equity Securities	94	81
	HANIL CEMENT	Equity Securities	63	64
	HANNOVER RUECK SE	Equity Securities	100	114
	HANNSTAR DISPLAY	Equity Securities	16	19
	HANWHA CHEMICAL CORP	Equity Securities	329	310
	HANWHA CORPORATION	Equity Securities	27	28
	HAP SENG CONS	Equity Securities	15	19
	HARLEY DAVIDSON INC	Equity Securities	84	74
	HARMONY GOLD MNG	Equity Securities	255	232
	HARRIS CORP	Equity Securities	104	142
	HARTFORD FINANCIAL SVCS GRP	Equity Securities	1,080	1,237
	HASBRO INC	Equity Securities	82	95
	HASTINGS GROUP	Equity Securities	274	273
	HAW PAR CORP LTD 1	Equity Securities	206	235
	HAWAIIAN HOLDINGS INC	Equity Securities	35	34
	HAYS PLC	Equity Securities	555	686
	HCA HOLDINGS INC	Equity Securities	1,625	1,573
	HD SUPPLY HOLDIN	Equity Securities	66	63
	HDFC BANK-ADR	Equity Securities	1,604	2,390
	HEIDELBERGCEMENT AG	Equity Securities	756	830
	HEINEKEN NV	Equity Securities	915	1,125
	HELLENIC PETRO	Equity Securities	149	142
	HELMERICH + PAYNE	Equity Securities	61	49
	HELVETIA HOLDING AG REG	Equity Securities	91	89
	HENDERSON LAND D	Equity Securities	597	637
	HENGAN INTL	Equity Securities	217	255
	HENKEL AG -PFD	Equity Securities	821	866
	HENRY SCHEIN INC	Equity Securities	1,013	1,080
	HERSHEY CO/THE	Equity Securities	119	137
	HESS CORP	Equity Securities	137	116
	HEWLETT PACKARD ENTERPRISE CO	Equity Securities	1,148	1,429
	HEXPOL AB	Equity Securities	365	368
	HFA HOLDINGS LTD	Equity Securities	37	50
	HILTON WORLDWIDE	Equity Securities	96	119
	HISCOX LTD	Equity Securities	172	177
	HISENSE KELON -H	Equity Securities	199	216
	HITACHI LTD	Equity Securities	1,968	2,268
	HITACHI LTD-ADR	Equity Securities	284	374
	HITACHI METALS	Equity Securities	134	146
	HKT-SS	Equity Securities	597	547
	HO TUNG HOLDING	Equity Securities	226	270
	HOCHIKI CORP	Equity Securities	76	95
	HODOGAYA CHEM CO	Equity Securities	17	41
	HOKUETSU INDUSTR	Equity Securities	87	84
	HOLIDAY ENTERTAINMENT CO LTD	Equity Securities	53	53
	HOLLYFRONTIER CORP	Equity Securities	52	53
	HOLOGIC INC	Equity Securities	94	89
	HOLYSTONE ENTERP	Equity Securities	114	113
	HOME DEPOT INC	Equity Securities	3,692	4,681
	HOMESERVE PLC	Equity Securities	557	798
	HON HAI PRECISION INDUSTRY	Equity Securities	284	366
	HONEYWELL INTERNATIONAL INC	Equity Securities	1,011	1,280
	HONG LEONG BANK	Equity Securities	33	34
	HONGKONG + SHANGHAI HOTELS	Equity Securities	237	283
	HOPEWELL HLDGS	Equity Securities	274	287
	HORMEL FOODS CORP	Equity Securities	79	81
	HOSHIZAKI CORP	Equity Securities	619	598
	HOSKEN CONS INV	Equity Securities	19	17
	HOWDEN JOINERY GROUP PLC	Equity Securities	561	563
	HOYA CORP	Equity Securities	1,324	1,742
	HP INC	Equity Securities	1,844	2,593
	HSBC HOLDINGS PLC	Equity Securities	1,203	1,334
	HUA HONG SEMI	Equity Securities	82	80
	HUAXIN CEMENT-B	Equity Securities	228	303
	HUMANA INC	Equity Securities	1,264	1,329
	HUNT (JB) TRANSPRT SVCS INC	Equity Securities	69	86
	HUNTINGTON BANCSHARES INC	Equity Securities	113	131
	HUNTINGTON INGALLS INDUSTRIE	Equity Securities	1,406	1,517
	HWA SHIN CO LTD	Equity Securities	129	78
	HYUNDAI MARINE	Equity Securities	589	572
	HYUNDAI STEEL CO	Equity Securities	358	322

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	IBERDROLA SA	Equity Securities	528	508
	ICICI BANK LTD SPON ADR	Equity Securities	548	576
	ICON PLC	Equity Securities	631	918
	IDEX CORP	Equity Securities	226	323
	IDEX LABORATORIES INC	Equity Securities	569	601
	IG GROUP HOLDINGS PLC	Equity Securities	423	377
	IHS MARKIT LTD	Equity Securities	138	156
	ILIAD SA	Equity Securities	337	349
	ILLINOIS TOOL WORKS	Equity Securities	1,426	1,658
	ILLUMINA INC	Equity Securities	426	452
	ILUKA RESOURCES LTD	Equity Securities	186	234
	IMERYS SA	Equity Securities	67	79
	IMI PLC	Equity Securities	60	64
	IMMOFINANZ AG	Equity Securities	298	321
	IMPERIAL HOLDINGS LTD	Equity Securities	38	34
	IMPERIAL TOBACCO GROUP PLC	Equity Securities	1,041	1,049
	INCHCAPE PLC	Equity Securities	122	129
	INCITEC PIVOT LTD	Equity Securities	221	207
	INCYTE CORP	Equity Securities	164	177
	IND + COMM BK OF CHINA H	Equity Securities	1,235	1,330
	INDO TAMBANGRAYA	Equity Securities	50	66
	INDUSTRIAL BANK	Equity Securities	366	348
	INDUTRADE AB	Equity Securities	593	723
	INFINEON TECHNOLOGIES AG	Equity Securities	545	879
	INFORMA PLC	Equity Securities	705	769
	INFOSYS LTD SP ADR	Equity Securities	985	982
	ING GROEP NV	Equity Securities	456	460
	INGERSOLL RAND PLC	Equity Securities	1,240	1,298
	INGREDION INC	Equity Securities	74	75
	INNOLUX	Equity Securities	568	629
	INSPERITY INC	Equity Securities	232	246
	INSURANCE AUSTRALIA GROUP LTD	Equity Securities	586	678
	INTEL CORP	Equity Securities	3,838	4,500
	INTER RAO UES PJSC	Equity Securities	112	124
	INTERCONTINENTAL EXCHANGE	Equity Securities	280	355
	INTERNATIONAL PAPER CO	Equity Securities	174	196
	INTERNATIONAL PERSONAL FINAN	Equity Securities	360	189
	INTERNATIONAL SEAWAYS INC	Equity Securities	285	331
	INTERPUBLIC GROUP OF COS INC	Equity Securities	516	535
	INTERTEK GROUP PLC	Equity Securities	1,240	1,906
	INTESA SANPAOLO	Equity Securities	1,900	2,251
	INTL BUSINESS MACHINES CORP	Equity Securities	1,229	1,130
	INTL FLAVORS + FRAGRANCES	Equity Securities	83	98
	INTUIT INC	Equity Securities	3,189	3,665
	INTUITIVE SURGICAL INC	Equity Securities	1,399	1,532
	INVESCO LTD	Equity Securities	126	126
	INVESTOR AB-B	Equity Securities	81	82
	INVESTORS CLOUD	Equity Securities	205	214
	IOI PROPERTIES	Equity Securities	220	215
	IPH LTD	Equity Securities	102	99
	IPSEN	Equity Securities	588	750
	IRISH CONTINENTAL GROUP PLC	Equity Securities	183	254
	ISETAN MITSUKOSHI HOLDINGS L	Equity Securities	412	317
	ISRA VISION AG	Equity Securities	145	211
	ISS A/S	Equity Securities	123	141
	ISUZU MOTORS	Equity Securities	327	350
	ITAU UNIBANCO HOLDING S PREF	Equity Securities	1,312	1,784
	ITAUSA INVESTIMENTOS ITAU PR	Equity Securities	709	897
	ITE TECHNOLOGY INC	Equity Securities	74	82
	ITOCHU CORP	Equity Securities	85	103
	ITOCHU ENEX CO	Equity Securities	191	253
	ITV PLC	Equity Securities	903	693
	IWG PLC	Equity Securities	545	575
	JABIL CIRCUIT INC	Equity Securities	403	450
	JACK HENRY	Equity Securities	71	69
	JACOBS ENGINEERING GROUP INC	Equity Securities	663	871
	JAMES HARDIE INDUSTRIES CDI	Equity Securities	131	172
	JAPAN AIRLINES CO LTD	Equity Securities	64	71
	JAPAN PILE CORP	Equity Securities	158	132
	JAPAN POST HOLDINGS CO LTD	Equity Securities	407	365
	JAPAN PROPERTY	Equity Securities	120	124
	JAPAN PULP & PAPER CO	Equity Securities	116	126
	JAPAN TOBACCO INC	Equity Securities	47	43
	JARDINE MATHESON HLDGS LTD	Equity Securities	1,239	1,293
	JASA MARGA	Equity Securities	449	444
	JAZZ PHARMACEUTICALS PLC	Equity Securities	74	76
	JB FINANCIAL GROUP CO LTD	Equity Securities	101	85
	JCDECAUX SA	Equity Securities	214	230
	JD.COM INC-ADR	Equity Securities	284	409
	JETBLUE AIRWAYS CORP	Equity Securities	349	332
	JFE HOLDINGS INC	Equity Securities	477	478
	JIANGSU EXPRESS-H	Equity Securities	16	18

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	JIANGXI COPPER-H	Equity Securities	149	142
	JM SMUCKER CO/THE	Equity Securities	1,151	956
	JOHNSON + JOHNSON	Equity Securities	3,216	3,666
	JOHNSON CONTROLS INTERNATIONAL	Equity Securities	350	328
	JOHNSON MATTHEY PLC	Equity Securities	577	600
	JONES LANG LASALLE INC	Equity Securities	56	48
*	JPMORGAN CHASE & CO	Equity Securities	5,122	7,612
	JSR CORP	Equity Securities	403	431
	JUKI CORP	Equity Securities	171	193
	JUNIPER NETWORKS INC	Equity Securities	2,718	2,814
	JUPITER FUND MANAGEMENT	Equity Securities	404	509
	JUST EAT PLC	Equity Securities	262	326
	JYSKE BANK REG	Equity Securities	457	507
	K WAH INTL HLDGS	Equity Securities	5	5
	K+S AG-REG	Equity Securities	495	603
	K12 INC	Equity Securities	471	494
	KALBE FARMA	Equity Securities	36	36
	KAMIGUMI CO LTD	Equity Securities	202	266
	KANSAI ELEC PWR	Equity Securities	607	619
	KANSAS CITY SOUTHERN	Equity Securities	88	101
	KAO CORP	Equity Securities	2,135	2,317
	KASIKORNBANK PCL FOREIGN	Equity Securities	133	154
	KAZ MINERALS PLC	Equity Securities	652	818
	KB FINANCIAL GROUP INC	Equity Securities	319	442
	KBC GROEP NV	Equity Securities	760	1,122
	KC TECH CO LTD	Equity Securities	25	60
	KDDI CORP	Equity Securities	889	801
	KELLOGG CO	Equity Securities	154	142
	KERING	Equity Securities	234	259
	KEYCORP	Equity Securities	154	180
	KEYENCE CORP	Equity Securities	1,045	1,539
	KEYSIGHT TECHNOLOGIES IN	Equity Securities	286	308
	KIA MOTORS CORP	Equity Securities	59	48
	KIKUCHI CO LTD	Equity Securities	98	99
	KIMBALL ELECTRON	Equity Securities	122	159
	KIMBERLY CLARK CORP	Equity Securities	2,609	2,442
	KINDER MORGAN INC W/I	Equity Securities	484	338
	KINGBOARD CHEM	Equity Securities	10	37
	KINGBOARD LAMINATES HOLDINGS	Equity Securities	528	520
	KINIK COMPANY	Equity Securities	82	85
	KIRIN HOLDINGS CO LTD	Equity Securities	941	1,397
	KIRKLAND'S INC	Equity Securities	104	93
	KITAGAWA IRON WK	Equity Securities	156	172
	KLA TENCOR CORP	Equity Securities	480	769
	KLABIN SA UNIT	Equity Securities	54	56
	KMG CHEMICALS INC	Equity Securities	74	77
	KNIGHT-SWIFT TRA	Equity Securities	49	50
	KOA CORP	Equity Securities	172	241
	KOC HOLDING AS	Equity Securities	46	49
	KOHL'S CORP	Equity Securities	83	70
	KOMATSU LTD	Equity Securities	166	165
	KONINKLIJKE AHOLD DELHAIZE NV	Equity Securities	1,315	1,137
	KONINKLIJKE KPN NV	Equity Securities	1,129	1,154
	KONINKLIJKE PHILIPS NV	Equity Securities	854	1,223
	KOREA ELECTRIC POWER CORP	Equity Securities	56	48
	KOSE CORP	Equity Securities	346	447
	KOWLOON DVLP CO	Equity Securities	60	61
	KOZA ANADOLU METAL	Equity Securities	743	910
	KRAFT HEINZ CO/THE	Equity Securities	417	413
	KROGER CO	Equity Securities	1,685	991
	KRONOS WORLDWIDE INC	Equity Securities	87	281
	KROSAKI HARIMA	Equity Securities	64	115
	KT CORP	Equity Securities	156	160
	KT+G CORP	Equity Securities	699	678
	KUBOTA CORP	Equity Securities	111	127
	KULICKE + SOFFA INDUSTRIES	Equity Securities	425	569
	KURABO INDS	Equity Securities	91	96
	KUREHA CORP	Equity Securities	72	103
	KURIMOTO	Equity Securities	60	64
	KVAERNER ASA	Equity Securities	43	72
	KYOCERA CORP	Equity Securities	1,046	1,265
	KYOKUTO SECURITI	Equity Securities	117	115
	KYOSAN ELECTRIC MFG	Equity Securities	80	73
	KYOWA KIRIN	Equity Securities	581	525
	L BRANDS INC	Equity Securities	2,124	1,045
	L3 TECHNOLOGIES	Equity Securities	98	127
	LA CONSTRUCCION	Equity Securities	293	353
	LABORATORY CRP OF AMER HLDGS	Equity Securities	118	134
	LAFARGEHOLCIM LTD REG	Equity Securities	500	544
	LAKELAND INDUSTRIALS INC	Equity Securities	3	3
	LAM RESEARCH CORP	Equity Securities	1,246	2,019
	LANNER ELECTRONICS INC	Equity Securities	115	124

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	LANTHEUS HOLDING INC	Equity Securities	129	137
	LAO FEN XIANG-B	Equity Securities	478	481
	LARSEN + TOUBRO GDR REG S	Equity Securities	473	512
	LAS VEGAS SANDS CORP	Equity Securities	199	221
	LEAR CORP	Equity Securities	1,070	1,575
	LECTRA	Equity Securities	48	69
	LEE & MAN PAPER	Equity Securities	11	28
	LEE CHANG YUNG	Equity Securities	12	13
	LEGGETT + PLATT INC	Equity Securities	56	55
	LEGRAND SA	Equity Securities	1,060	1,301
	LEIDOS HOLDINGS INC	Equity Securities	69	73
	LENDLEASE GROUP	Equity Securities	438	462
	LENNAR CORP A	Equity Securities	87	93
	LENNOX INTL INC	Equity Securities	58	60
	LEUCADIA NATIONAL CORP	Equity Securities	67	71
	LEVEL 3 COMMUNICATIONS INC	Equity Securities	144	142
	LG CHEM LTD	Equity Securities	219	297
	LG CHEM-PREFER	Equity Securities	18	25
	LG CORP	Equity Securities	87	106
	LG DISPLAY-ADR	Equity Securities	487	541
	LG UPLUS CORP	Equity Securities	451	523
	LG-PHILIPS LCD	Equity Securities	38	39
	LIBERTY BROADBAND CORP	Equity Securities	72	89
	LIBERTY GLOBAL PLC A	Equity Securities	73	63
	LIBERTY GLOBAL PLC SERIES C	Equity Securities	185	165
	LIBERTY INTERACTIVE CORP Q A	Equity Securities	92	89
	LIBERTY MEDIA CORP-LIBERTY SIR	Equity Securities	758	824
	LIEN HWA INDUS	Equity Securities	210	222
	LINCOLN NATIONAL CORP	Equity Securities	869	1,040
	LINDE AG	Equity Securities	577	674
	LIXIL GROUP CORP	Equity Securities	508	607
	LKQ CORP	Equity Securities	86	96
	LLOYDS BANKING GROUP PLC	Equity Securities	1,438	1,249
	LOBLAW COMPANIES LTD	Equity Securities	310	316
	LOCALIZA RENT A CAR	Equity Securities	593	600
	LOCKHEED MARTIN CORP	Equity Securities	1,705	2,258
	LOEWS CORP	Equity Securities	107	119
	LOGITECH INTERNATIONAL REG	Equity Securities	407	691
	LOGMEIN INC	Equity Securities	147	143
	LONDON STOCK EXCHANGE GROUP	Equity Securities	201	267
	LONGFOR PROPERTIES	Equity Securities	34	54
	LONGKING	Equity Securities	14	19
	LOTES	Equity Securities	140	220
	LOTTE CHEMICAL CORP	Equity Securities	625	629
	LOTTE HIMART	Equity Securities	18	17
	LOUISIANA-PACIFIC CORP	Equity Securities	1,095	1,227
	LOWE'S COS INC	Equity Securities	522	593
	LUKOIL PJSC	Equity Securities	946	1,197
	LULULEMON ATHLETICA INC	Equity Securities	55	56
	LUNDIN PETROLEUM AB	Equity Securities	563	791
	LUXOTTICA GROUP SPA	Equity Securities	1,139	1,048
	LVMH MOET HENNESSY	Equity Securities	234	319
	LYONDELLBASELL INDU CL A	Equity Securities	289	298
	M + T BANK CORP	Equity Securities	168	194
	MACA LTD	Equity Securities	71	90
	MACNICA FUJI ELECTRONICS	Equity Securities	143	164
	MACQUARIE GROUP LTD	Equity Securities	897	1,006
	MACQUARIE INFRASTRUCTURE	Equity Securities	53	49
	MACY S INC	Equity Securities	129	58
	MAEDA CORP	Equity Securities	96	122
	MAEDA KOSEN CO L	Equity Securities	86	96
	MAGAZINE LUIZA SA	Equity Securities	129	765
	MAGELLAN FINANCIAL GROUP LTD	Equity Securities	234	255
	MAGNIT PJSC SPON GDR REGS	Equity Securities	524	522
	MAGYAR TELEKOM TELECOMMUNICATI	Equity Securities	333	353
	MAHINDRA + MAHINDRA SPON GDR	Equity Securities	414	404
	MAISONS DU MONDE SA	Equity Securities	150	242
	MALAYSIA AIRPORT HLDGS	Equity Securities	14	20
	MALAYSIAN PACIFIC INDUSTRIES	Equity Securities	226	322
	MALLINCKRODT PLC	Equity Securities	71	34
	MANI INC	Equity Securities	159	134
	MANPOWERGROUP INC	Equity Securities	55	69
	MARATHON OIL CORP	Equity Securities	322	331
	MARATHON PETROLEUM CORP	Equity Securities	235	257
	MARKEL CORP	Equity Securities	115	129
	MARRIOTT INTERNATIONAL CL A	Equity Securities	232	312
	MARSH & MCLENNAN COS INC	Equity Securities	2,340	2,928
	MARTIN MARIETTA MATERIALS	Equity Securities	102	113
	MARUI GROUP CO LTD	Equity Securities	79	82
	MARVELL TECHNOLOGY GROUP LTD	Equity Securities	50	63
	MASCO CORP	Equity Securities	82	108
	MASIMO CORP	Equity Securities	959	1,392

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MASMOVIL IBERCOM	Equity Securities	679	898
	MASTERCARD INC CLASS A	Equity Securities	5,292	6,792
	MATSUMOTOKIYOSHI HOLDINGS CO L	Equity Securities	79	100
	MATSUMURA OIL RE	Equity Securities	120	150
	MATSUYA FOODS CO	Equity Securities	68	68
	MATTEL INC	Equity Securities	744	576
	MAXIM INTEGRATED PRODUCTS	Equity Securities	95	117
	MAXIMUS INC	Equity Securities	701	716
	MAXLINEAR	Equity Securities	37	40
	MAZDA MOTOR	Equity Securities	400	437
	MCBRIDE PLC	Equity Securities	220	260
	MCCARTHY & STONE PLC	Equity Securities	82	64
	MCCORMICK + CO NON VTG SHRS	Equity Securities	86	101
	MCDONALD'S CORP	Equity Securities	1,931	2,196
	MCGRATH RENTCORP	Equity Securities	151	173
	MCKESSON CORP	Equity Securities	2,494	2,171
	MDU RES GROUP INC	Equity Securities	364	358
	MEDIASET ESPANA COMUNICACION	Equity Securities	497	443
	MEDNAX INC	Equity Securities	52	35
	MEDTRONIC PLC	Equity Securities	5,196	5,022
	MELCO RESORTS-ADR	Equity Securities	228	321
	MELROSE INDUSTRIES PLC	Equity Securities	752	887
	MERCADOLIBRE INC	Equity Securities	68	94
	MERCK + CO INC	Equity Securities	2,729	2,866
	MERITOR INC	Equity Securities	168	166
	MERITZ FIRE & MARINE INSURANCE	Equity Securities	401	628
	MERLIN ENTERTAINMENT	Equity Securities	789	745
	MERRY ELECTRONICS	Equity Securities	563	460
	METCASH LTD	Equity Securities	152	224
*	METLIFE INC	Equity Securities	393	413
	METRO INC	Equity Securities	714	731
	METRO PACIFIC INVESTMENTS CO	Equity Securities	30	30
	METTLER TOLEDO INTERNATIONAL	Equity Securities	260	485
	MGM RESORTS INTERNATIONAL	Equity Securities	101	130
	MICHAEL KORS HOLDINGS LTD	Equity Securities	62	67
	MICHAEL PAGE INTERNATIONAL	Equity Securities	112	112
	MICHELIN	Equity Securities	90	104
	MICHELIN-ADR	Equity Securities	40	44
	MICRO FOCUS INTL	Equity Securities	1,249	1,563
	MICROCHIP TECHNOLOGY INC	Equity Securities	129	179
	MICRON TECHNOLOGY INC	Equity Securities	1,315	2,221
	MICROSOFT CORP	Equity Securities	7,388	10,695
	MIDDLEBY CORP	Equity Securities	65	64
	MIMAKI ENGINEERI	Equity Securities	147	177
	MINEBEA CO LTD	Equity Securities	335	331
	MINISTOP CO LTD	Equity Securities	118	105
	MIROKU JYOHO SER	Equity Securities	136	153
	MISC BHD	Equity Securities	26	27
	MISUMI GROUP INC	Equity Securities	237	363
	MITRA ADIPERKASA	Equity Securities	30	31
	MITSUB MATERIALS	Equity Securities	294	349
	MITSUBISHI CHEMICAL	Equity Securities	851	1,245
	MITSUBISHI CORP	Equity Securities	380	395
	MITSUBISHI ELECTRIC CORP	Equity Securities	678	815
	MITSUBISHI ESTATE CO LTD	Equity Securities	485	414
	MITSUBISHI HEAVY INDUSTRIES	Equity Securities	1,318	1,194
	MITSUBISHI LOGISTICS CORP	Equity Securities	212	199
	MITSUBISHI MOTOR	Equity Securities	623	734
	MITSUBISHI UFJ FINANCIAL GRO	Equity Securities	1,797	1,960
	MITSUBOSHI BELTING	Equity Securities	100	120
	MITSUMI FUDOSAN CO LTD	Equity Securities	592	483
	MIURA CO LTD	Equity Securities	150	203
	MIYAJI ENGINEERING	Equity Securities	145	177
	MIZUHO FINANCIAL GROUP INC	Equity Securities	633	560
	MJC PROBE INC	Equity Securities	174	148
	MMC NORILSK NICKEL PJSC	Equity Securities	59	64
	MOBILE TELESYSTEMS-ADR	Equity Securities	160	176
	MODERN TIMES GROUP B SHS	Equity Securities	214	270
	MOHAWK INDUSTRIES INC	Equity Securities	115	135
	MOL HUNGARIAN OIL AND GAS	Equity Securities	395	627
	MOLSON COORS BREWING CO B	Equity Securities	139	133
	MONARCH CASINO & RESORT INC	Equity Securities	318	589
	MONDELEZ INTERNATIONAL INC A	Equity Securities	1,469	1,408
	MONDI LTD	Equity Securities	222	226
	MONDI PLC	Equity Securities	637	656
	MONEYSUPERMARKET.COM	Equity Securities	181	189
	MONSANTO CO	Equity Securities	1,279	1,371
	MONSTER BEVERAGE CORP	Equity Securities	167	192
	MOODY'S CORP	Equity Securities	172	211
	MOOG INC	Equity Securities	242	334
*	MORGAN STANLEY	Equity Securities	3,310	3,607
	MOSAIC CO/THE	Equity Securities	100	62

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MOSENERGO	Equity Securities	80	107
	MOTOR OIL HELLAS CORINTH REFIN	Equity Securities	596	948
	MOTOROLA SOLUTIONS INC	Equity Securities	104	121
	MS+AD INSURANCE GROUP HOLDIN	Equity Securities	1,662	1,661
	MSCI INC	Equity Securities	66	92
	MUENCHENER RUE-R	Equity Securities	619	627
	MURATA MFG CO	Equity Securities	653	617
	MURPHY OIL CORP	Equity Securities	49	38
	MYLAN NV	Equity Securities	193	124
	NABTESCO CORP	Equity Securities	254	356
	NAN YA PLASTICS	Equity Securities	195	190
	NANTEX INDUSTRY CO LTD	Equity Securities	170	171
	NANYA TECH CORP	Equity Securities	436	738
	NASDAQ INC	Equity Securities	61	78
	NASPERS LTD N SHS	Equity Securities	937	1,219
	NATIONAL EXPRESS GROUP PLC	Equity Securities	79	79
	NATIONAL GRID PL	Equity Securities	241	223
	NATIONAL OILWELL VARCO INC	Equity Securities	241	196
	NAVIENT CORP	Equity Securities	44	38
	NEC CORP	Equity Securities	426	415
	NEDBANK GROUP LTD	Equity Securities	61	53
	NEOPOST SA	Equity Securities	215	243
	NEPI ROCKCASTLE	Equity Securities	62	62
	NESTLE SA REG	Equity Securities	2,469	2,651
	NETAPP INC	Equity Securities	1,540	1,907
	NETFLIX INC	Equity Securities	456	680
	NETUREN CO LTD	Equity Securities	101	109
	NEW WORLD DEVELOPMENT	Equity Securities	16	18
	NEW YORK COMMUNITY BANCORP	Equity Securities	68	54
	NEWCREST MINING LTD	Equity Securities	378	467
	NEWELL RUBBERMAID INC	Equity Securities	392	371
	NEWFIELD EXPLORATION CO	Equity Securities	65	51
	NEWMONT MINING CORP	Equity Securities	140	176
	NEWS CORP CLASS A	Equity Securities	44	44
	NEX GROUP PLC	Equity Securities	663	583
	NEXTERA ENERGY INC	Equity Securities	479	597
	NH FOODS LTD	Equity Securities	127	137
	NICHIBAN CO LTD	Equity Securities	59	72
	NIDEC CORP	Equity Securities	574	933
	NIELSEN HOLDINGS PLC	Equity Securities	136	129
	NIFCO INC	Equity Securities	262	299
	NIHON PARKERIZING CO LTD	Equity Securities	347	437
	NIHON TOKUSHU TORYO	Equity Securities	68	79
	NIKE INC CL B	Equity Securities	628	596
	NIKON CORP	Equity Securities	424	477
	NINTENDO CO LTD	Equity Securities	1,351	1,625
	NIPPON CHEM INDUSTRIAL	Equity Securities	140	135
	NIPPON PILLAR PACKING	Equity Securities	214	305
	NIPPON PISTON RING	Equity Securities	84	102
	NIPPON ROAD CO	Equity Securities	99	111
	NIPPON SHOKUBAI	Equity Securities	83	85
	NIPPON SIGNAL CO	Equity Securities	29	35
	NIPPON SUISAN KAISHA LTD	Equity Securities	148	211
	NIPPON TELEGRAPH + TELEPHONE	Equity Securities	3,011	3,408
	NIPPON TELEVISION HOLDINGS INC	Equity Securities	408	413
	NISOURCE INC	Equity Securities	68	72
	NISSAN CHEMICAL INDUSTRIES LTD	Equity Securities	130	141
	NISSAN MOTOR CO LTD	Equity Securities	92	92
	NISSEI PLASTIC	Equity Securities	111	151
	NITORI HOLDINGS CO LTD	Equity Securities	410	672
	NITTO DENKO CORP	Equity Securities	819	875
	NN INC	Equity Securities	33	38
	NOBLE ENERGY INC	Equity Securities	144	115
	NOF CORP	Equity Securities	182	283
	NOMURA CO LTD	Equity Securities	55	73
	NOMURA HOLDINGS INC	Equity Securities	957	962
	NON-STANDARD FINANCE PLC	Equity Securities	96	96
	NORDEA BANK AB	Equity Securities	1,579	1,745
	NORDSTROM INC	Equity Securities	68	52
	NORFOLK SOUTHERN CORP	Equity Securities	256	333
	NORTHERN TRUST CORP	Equity Securities	205	228
	NORTHROP GRUMMAN CORP	Equity Securities	307	418
	NORWEGIAN CRUISE LINE HOLDING	Equity Securities	489	562
	NOVA MEASURING	Equity Securities	150	248
	NOVARTIS AG REG	Equity Securities	2,839	2,819
	NOVARTIS AG SPONSORED ADR	Equity Securities	1,518	1,305
	NOVATEK OAO SPONS GDR REG S	Equity Securities	65	70
	NOVO NORDISK A/S B	Equity Securities	1,426	1,622
	NOVOLIPETSK STEEL	Equity Securities	111	140
	NSSMC	Equity Securities	150	149
	NTT DATA CORP	Equity Securities	753	847
	NTT URBAN DEVELOPMENT CORP	Equity Securities	283	300

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NUANCE COMMUNICATIONS INC	Equity Securities	558	609
	NUCOR CORP	Equity Securities	147	155
	NVIDIA CORP	Equity Securities	730	2,971
	NVR INC	Equity Securities	75	89
	O REILLY AUTOMOTIVE INC	Equity Securities	186	171
	OBAYASHI CORP	Equity Securities	608	816
	OBIC CO LTD	Equity Securities	409	466
	OCCIDENTAL PETROLEUM CORP	Equity Securities	474	430
	OESTERREICHISCHE POST AG	Equity Securities	217	244
	OGE ENERGY CORP	Equity Securities	54	62
	OLYMPUS CORP	Equity Securities	616	602
	OMNICOM GROUP	Equity Securities	157	151
	OMRON CORP	Equity Securities	461	565
	ONEOK INC	Equity Securities	162	183
	ONOKEN CO LTD	Equity Securities	51	52
	ONTEX GROUP NV	Equity Securities	309	300
	ONWARD HOLDINGS CO LTD	Equity Securities	151	167
	OOREDOO QSC	Equity Securities	502	415
	OPTEX CO LTD	Equity Securities	121	116
	OPTIMAL PAYMENTS PLC	Equity Securities	380	616
	OPTOTECH CORP	Equity Securities	99	218
	ORACLE CORP	Equity Securities	5,179	5,497
	ORACLE CORP JPN	Equity Securities	239	298
	ORICA LTD	Equity Securities	559	594
	ORIX CORP	Equity Securities	1,233	1,302
	ORORA LTD	Equity Securities	33	43
	OSAKA ORGANIC	Equity Securities	44	63
	OSHKOSH CORP	Equity Securities	326	404
	OSI SYSTEMS INC	Equity Securities	51	64
	OSK HOLDINGS BHD	Equity Securities	44	44
	OTSUKA CORP	Equity Securities	255	339
	OTSUKA HOLDINGS CO LTD	Equity Securities	166	187
	OUTSOURCING	Equity Securities	274	431
	OVERSEAS SHIPHOLDING GROUP INC	Equity Securities	434	106
	OWENS CORNING	Equity Securities	574	688
	P G + E CORP	Equity Securities	257	303
	PACCAR INC	Equity Securities	192	220
	PACKAGING CORP OF AMERICA	Equity Securities	67	94
	PADDY POWER BETFAIR PLC	Equity Securities	531	534
	PADDY POWER PLC	Equity Securities	259	271
	PALO ALTO NETWORKS INC	Equity Securities	120	115
	PAN JIT INTL INC	Equity Securities	183	236
	PANASONIC CORP	Equity Securities	505	684
	PARKER HANNIFIN CORP	Equity Securities	156	202
	PARSLEY ENERGY INC	Equity Securities	60	51
	PATTERSON COS INC	Equity Securities	31	28
	PAYCHEX INC	Equity Securities	148	168
	PAYPAL HOLDINGS INC	Equity Securities	523	797
	PEABODY ENERGY CORP	Equity Securities	128	125
	PEGASUS COMPANIES INC	Equity Securities	89	-
	PEGATRON CORP	Equity Securities	653	563
	PENTAIR PLC	Equity Securities	97	102
	PEOPLE S UNITED FINANCIAL	Equity Securities	52	54
	PEPSICO INC	Equity Securities	5,628	6,037
	PERKINELMER INC	Equity Securities	399	545
	PERRIGO CO PLC	Equity Securities	149	95
	PETROBRAS SA	Equity Securities	243	244
	PETROFAC LTD	Equity Securities	51	26
	PETRONAS CHEMICALS	Equity Securities	53	57
	PETS AT HOME GROUP PLC	Equity Securities	242	189
	PEYTO EXPLORATION + DEV CORP	Equity Securities	669	514
	PFIZER INC	Equity Securities	2,184	2,336
	PGG WRIGHTSON LTD	Equity Securities	20	26
	PHILIP MORRIS CR	Equity Securities	14	14
	PHILIP MORRIS INTERNATIONAL	Equity Securities	4,679	5,537
	PHILLIPS 66	Equity Securities	315	350
	PHOSAGRO PJSC	Equity Securities	27	27
	PICC GROUP-H	Equity Securities	52	49
	PICC PROPERTY + CASUALTY H	Equity Securities	69	64
	PILGRIM S PRIDE CORP	Equity Securities	239	239
	PING AN INSURANCE GROUP CO H	Equity Securities	509	718
	PINNACLE WEST CAPITAL	Equity Securities	69	82
	PIONEER NATURAL RESOURCES CO	Equity Securities	223	217
	PLAINS GP HOLDINGS-A	Equity Securities	36	26
	PLAYMATES TOY	Equity Securities	266	229
	PLAYTECH PLC	Equity Securities	452	483
	PNC FINANCIAL SERVICES GROUP	Equity Securities	465	570
	POLARIS INDUSTRIES INC	Equity Securities	62	54
	POLETOWIN PITCREW	Equity Securities	155	149
	POLSKI KONCERN NAFTOWY ORLEN	Equity Securities	488	781
	POLYTRONICS TECHNOLOGY CORP	Equity Securities	108	105
	POPULAR INC	Equity Securities	479	438

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PORSCHE AUTO-PRF	Equity Securities	318	317
	PORTLAND GENERAL ELECTRIC CO	Equity Securities	286	278
	POSCO	Equity Securities	1,918	1,919
	POTASH CORP OF SASKATCHEWAN	Equity Securities	563	649
	POWERLONG REAL ESTATE HOLDIN	Equity Securities	113	130
	POWERTECH TECHNOLOGY INC	Equity Securities	13	17
	PPB GROUP BERHAD	Equity Securities	25	26
	PPG INDUSTRIES INC	Equity Securities	238	242
	PPL CORP	Equity Securities	200	228
	PRAIRIESKY ROYAL	Equity Securities	448	470
	PRAXAIR INC	Equity Securities	1,363	1,495
	PRICELINE GROUP INC/THE	Equity Securities	2,332	2,873
	PRINCIPAL FINANCIAL GROUP	Equity Securities	1,246	1,254
	PROCTER + GAMBLE CO/THE	Equity Securities	1,870	2,029
	PROGRESS SOFTWARE CORP	Equity Securities	868	1,092
	PROGRESSIVE CORP	Equity Securities	881	1,024
	PROSIEBENSAT.1 MEDIA SE	Equity Securities	568	434
	PROVIDENT FINANCIAL PLC	Equity Securities	848	234
*	PRUDENTIAL FINANCIAL INC	Equity Securities	2,119	2,498
	PRUDENTIAL PLC	Equity Securities	1,545	1,926
	PRYSMIAN SPA	Equity Securities	263	426
	PTT GLOBAL CHEMICAL PCL	Equity Securities	76	81
	PTT PCL/FOREIGN	Equity Securities	344	414
	PUBLIC SERVICE ENTERPRISE GP	Equity Securities	905	938
	PULTEGROUP INC	Equity Securities	52	68
	PUMA SE	Equity Securities	221	278
	PVH CORP	Equity Securities	79	87
	PYEONG HWA AUTO	Equity Securities	31	21
	PZU	Equity Securities	371	391
	QBE INSURANCE	Equity Securities	725	648
	QIAGEN NV	Equity Securities	417	491
	QINETIQ GROUP PLC	Equity Securities	378	350
	QORVO INC	Equity Securities	81	78
	QUAD GRAPHICS INC	Equity Securities	131	122
	QUALCOMM INC	Equity Securities	1,441	1,164
	QUALICORP SA	Equity Securities	339	705
	QUEBECOR INC CL B	Equity Securities	284	375
	QUEST DIAGNOSTICS INC	Equity Securities	101	112
	QUINTILES TRANSNATIONAL HOLD	Equity Securities	97	117
	RADIANT OPTO-ELE	Equity Securities	13	16
	RAGING RIVER EXPLORATION INC	Equity Securities	402	442
	RALPH LAUREN CORP	Equity Securities	54	43
	RANDSTAD HOLDING NV	Equity Securities	108	111
	RANGE RESOURCES CORP	Equity Securities	70	42
	RATIONAL AG	Equity Securities	516	788
	RAYMOND JAMES FINANCIAL INC	Equity Securities	78	95
	RAYTHEON COMPANY	Equity Securities	337	474
	RCI HOSPITALITY	Equity Securities	138	266
	RECKITT BENCKISER GROUP PLC	Equity Securities	1,815	1,845
	RECRUIT HOLDINGS CO LTD	Equity Securities	450	508
	RED HAT INC	Equity Securities	1,157	1,235
	REGENERON PHARMACEUTICALS	Equity Securities	317	306
	REGIONAL MANAGEMENT CORP	Equity Securities	193	220
	REGIONS FINANCIAL CORP	Equity Securities	128	159
	REINSURANCE GROUP OF AMERICA I	Equity Securities	223	231
	RELIANCE INFRASTRUCTURE GDR	Equity Securities	101	105
	RELX NV	Equity Securities	528	653
	RELX PLC	Equity Securities	831	1,027
	RENAISSANCE	Equity Securities	201	175
	RENAISSANCERE HOLDINGS LTD	Equity Securities	42	48
	RENASAS ELECTRON	Equity Securities	570	667
	REPUBLIC SERVICES INC	Equity Securities	105	136
	RESMED INC	Equity Securities	77	95
	RESONA HOLDINGS INC	Equity Securities	1,116	1,104
	RESTAURANT BRANDS INTERNATIONAL	Equity Securities	285	478
	REX AMERICAN RESOURCES CORP	Equity Securities	316	310
	REZIDOR HOTEL GROUP AB	Equity Securities	196	203
	RICHTER GEDEON N	Equity Securities	39	49
	RIGHTMOVE PLC	Equity Securities	1,527	1,607
	RIKEN KEIKI	Equity Securities	113	116
	RIO TINTO PLC	Equity Securities	430	492
	RITCHIE BROS AUCTIONEERS	Equity Securities	292	360
	RMR GROUP INC	Equity Securities	92	93
	ROBERT HALF INTL INC	Equity Securities	55	56
	ROCHE HOLDING AG GENUSSSCHEIN	Equity Securities	5,220	4,987
	ROCKWELL AUTOMATION INC	Equity Securities	1,206	1,356
	ROCKWELL COLLINS INC	Equity Securities	145	184
	ROGERS COMMUNICATIONS INC B	Equity Securities	289	391
	ROLLINS INC	Equity Securities	37	39
	ROLLS ROYCE HOLDINGS PLC	Equity Securities	984	1,082
	ROPER TECHNOLOGIES INC	Equity Securities	170	215
	ROSNEFT OAO	Equity Securities	16	17

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ROSS STORES INC	Equity Securities	984	1,177
	ROTORK PLC	Equity Securities	61	76
	ROWAN COS PLC	Equity Securities	731	783
	ROYAL BANK OF CANADA W/I	Equity Securities	1,281	1,405
	ROYAL CARIBBEAN CRUISES LTD	Equity Securities	2,251	2,489
	ROYAL DUTCH SHELL PLC A SHS	Equity Securities	3,536	3,660
	ROYAL DUTCH SHELL PLC B SHS	Equity Securities	467	510
	RPX CORP	Equity Securities	607	594
	RUSH ENTERPRISES INC CL A	Equity Securities	733	924
	RWE AG	Equity Securities	779	750
	RWE AG-N VTG PREF	Equity Securities	59	65
	RYANAIR HOLDINGS PLC	Equity Securities	472	864
	RYDER SYSTEM INC	Equity Securities	271	287
	RYMAN HEALTHCARE	Equity Securities	402	419
	RYOHIN KEIKAKU CO LTD	Equity Securities	86	118
	RYOYO ELECTRO	Equity Securities	127	181
	S FOODS INC	Equity Securities	234	311
	S OIL CORP	Equity Securities	58	71
	S&P GLOBAL INC	Equity Securities	1,699	2,057
	SAAB AB-B	Equity Securities	302	359
	SABRE CORP	Equity Securities	635	607
	SAFRAN SA	Equity Securities	552	628
	SAIPEM SPA	Equity Securities	672	504
	SAKAI CHEM INDUSTRY	Equity Securities	81	107
	SAKAI HVY INDUSTRIES	Equity Securities	111	113
	SALESFORCE.COM INC	Equity Securities	457	550
	SALIM IVOMAS PRATAMA	Equity Securities	79	77
	SAMPO OYJ A SHS	Equity Securities	1,820	2,054
	SAMSUNG ELECTR GDR	Equity Securities	1,895	3,384
	SAMSUNG ELECTRONICS CO LTD	Equity Securities	5,275	8,112
	SAMSUNG ELE-PREF	Equity Securities	535	635
	SAN-AI OIL CO	Equity Securities	138	138
	SANDERSON FARMS INC	Equity Securities	1,000	1,066
	SANDVIK AB	Equity Securities	793	1,250
	SANEPAR-PREF	Equity Securities	326	371
	SANOFI	Equity Securities	641	652
	SANSHIN ELEC CO	Equity Securities	36	36
	SANSIRI PCL-FRGN	Equity Securities	16	16
	SANTEN PHARMACEUTICAL	Equity Securities	560	619
	SANTOS LTD	Equity Securities	80	64
	SAO MARTINHO SA	Equity Securities	19	20
	SAP SE	Equity Securities	743	1,000
	SAPPI LTD	Equity Securities	75	85
	SAWAI PHARMACEUTICAL CO LTD	Equity Securities	91	85
	SAXA HOLDINGS	Equity Securities	109	100
	SBERBANK	Equity Securities	144	230
	SCANA CORP	Equity Securities	70	57
	SCHIBSTED ASA B SHS	Equity Securities	429	363
	SCHIBSTED ASA CL A	Equity Securities	430	379
	SCHLUMBERGER LTD	Equity Securities	2,898	2,570
	SCHNEIDER ELECTRIC SE	Equity Securities	1,772	1,993
	SCHNITZER STEEL INDUSTRIES INC	Equity Securities	39	42
	SCHWAB (CHARLES) CORP	Equity Securities	1,212	1,663
	SCRIPPS NETWORKS INTER CL A	Equity Securities	54	64
	SCSK CORP	Equity Securities	94	106
	SDI	Equity Securities	56	114
	SEAGATE TECHNOLOGY	Equity Securities	106	85
	SEALED AIR CORP	Equity Securities	82	72
	SEATTLE GENETICS INC	Equity Securities	219	286
	SECOM CO LTD	Equity Securities	275	291
	SEI INVESTMENTS COMPANY	Equity Securities	1,708	2,038
	SEIKA CORP	Equity Securities	147	261
	SEIKO EPSON-ADR	Equity Securities	140	153
	SEKISUI CHEMICAL CO LTD	Equity Securities	84	106
	SELCUK ECZA DEPOSU TICARET V	Equity Securities	99	102
	SEMAPA	Equity Securities	113	135
	SEMPRA ENERGY	Equity Securities	219	239
	SENKO GROUP HOLDINGS CO LTD	Equity Securities	52	53
	SENSATA TECHNOLOGIES HOLDING	Equity Securities	68	71
	SEOYON E-HWA CO LTD	Equity Securities	54	39
	SERCO GROUP PLC	Equity Securities	472	431
	SERVICENOW INC	Equity Securities	131	174
	SEVEN + I HOLDINGS CO LTD	Equity Securities	1,793	1,644
	SEVERSTAL PJSC	Equity Securities	106	127
	SFA ENGINEERING	Equity Securities	173	188
	SHANDONG WEIGAO GP MEDICAL H	Equity Securities	16	14
	SHANGHAI IND H	Equity Securities	587	584
	SHANGHAI PHARMACEUTICALS H	Equity Securities	26	27
	SHANGHAI ZHENH-B	Equity Securities	185	192
	SHANKS GROUP PLC	Equity Securities	239	253
	SHERWIN WILLIAMS CO/THE	Equity Securities	214	261
	SHIMIZU CORP	Equity Securities	340	401

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SHIN KONG FINANCIAL	Equity Securities	40	40
	SHIN-ETSU CHEMICAL	Equity Securities	1,096	1,358
	SHINHAN FINANCIAL GROUP LTD	Equity Securities	667	745
	SHINHAN FINANCIAL-ADR	Equity Securities	96	89
	SHINKO SHOJI CO	Equity Securities	182	190
	SHINNIHON CORP	Equity Securities	169	139
	SHINYOUNG SECS	Equity Securities	30	31
	SHIONOGI + CO LTD	Equity Securities	429	470
	SHIRE PLC	Equity Securities	726	548
	SHISEIDO CO LTD	Equity Securities	178	260
	SHIZUOKA GAS CO	Equity Securities	114	131
	SHO-BOND HOLDINGS CO LTD	Equity Securities	51	63
	SHOPRITE HOLDINGS LTD	Equity Securities	578	669
	SHOWA DENKO K K	Equity Securities	218	243
	SHOWA SANGYO CO LTD	Equity Securities	237	263
	SIAM CEMENT PCL/THE	Equity Securities	82	87
	SIGMA CO LTD	Equity Securities	82	75
	SIGNATURE BANK	Equity Securities	71	61
	SIGNET JEWELERS LTD	Equity Securities	57	36
	SIGURD MICROELECTRONICS CORP	Equity Securities	234	238
	SIMMTECH CO LTD	Equity Securities	149	164
	SINO LAND CO	Equity Securities	474	492
	SINO-OCEAN GROUP	Equity Securities	294	305
	SINOPEC CORP-H	Equity Securities	2,235	2,304
	SINOTRANS LTD-H	Equity Securities	16	15
	SIRIUS XM HOLDINGS INC	Equity Securities	457	500
	SIRTEC INTL	Equity Securities	191	212
	SISTEMA JSFC REG S SPONS GDR	Equity Securities	116	102
	SITC INTERNATIONAL HOLDINGS CO	Equity Securities	257	367
	SK HOLDINGS CO LTD	Equity Securities	98	125
	SK HYNIX INC	Equity Securities	855	1,455
	SK TELECOM CO LTD	Equity Securities	614	688
	SK-ELEC	Equity Securities	83	82
	SKY PLC	Equity Securities	212	190
	SKYWORKS SOLUTIONS INC	Equity Securities	156	163
	SM INVESTMENTS	Equity Securities	67	68
	SMARTONE TELECOMMUNICATIONS	Equity Securities	68	51
	SMC CORP	Equity Securities	435	564
	SMITH & NEPH-ADR	Equity Securities	245	295
	SMITH (A.O.) CORP	Equity Securities	60	76
	SMITH + NEPHEW PLC	Equity Securities	106	118
	SNAP ON INC	Equity Securities	80	75
	SOC GENERALE-ADR	Equity Securities	80	96
	SOCIETE GENERALE SA	Equity Securities	1,762	1,993
	SODA SANAYII	Equity Securities	265	237
	SOFTBANK GROUP CORP	Equity Securities	1,260	1,574
	SOFT-WORLD INTERNATIONAL CORP	Equity Securities	184	174
	SOHGO SECURITY	Equity Securities	247	275
	SOMPO JAPAN NIPPONKOA HOLDIN	Equity Securities	676	711
	SONOVA HOLDING AG REG	Equity Securities	334	422
	SONY CORP	Equity Securities	1,208	1,622
	SONY CORP SPONSORED ADR	Equity Securities	1,202	1,609
	SONY FINANCIAL HOLDINGS INC	Equity Securities	260	266
	SOUTHERN CO/THE	Equity Securities	395	425
	SOUTHWEST AIRLINES CO	Equity Securities	2,619	3,210
	SOUTHWESTERN ENERGY CO	Equity Securities	252	115
	SPARK NEW ZEALAND LTD	Equity Securities	677	679
	SPECTRIS PLC	Equity Securities	414	434
	SPECTRUM BRANDS	Equity Securities	27	24
	SPIRIT AEROSYSTEMS HOLD CL A	Equity Securities	83	93
	SPLUNK INC	Equity Securities	79	82
	SPRINT CORP	Equity Securities	160	210
	SPX CORP	Equity Securities	200	326
*	SS&C TECHNOLOGIES	Equity Securities	56	60
	SSP GROUP PLC	Equity Securities	505	740
	SSY GROUP LTD	Equity Securities	19	19
	ST JAMES S PLACE PLC	Equity Securities	601	728
	STABILUS SA	Equity Securities	357	584
	STAGECOACH GROUP PLC	Equity Securities	354	190
	STANDARD BANK GROUP LTD	Equity Securities	546	561
	STANDARD CHARTERED PLC	Equity Securities	2,232	2,221
	STANDARD LIFE ABERDEEN	Equity Securities	557	675
	STANFIELD CARRERA CLO	Equity Securities	1,736	-
	STANLEY BLACK + DECKER INC	Equity Securities	163	203
	STANTEC INC	Equity Securities	393	426
	STARBUCKS CORP	Equity Securities	693	679
	START TODAY CO L	Equity Securities	528	605
	STARTEK INC	Equity Securities	134	181
	STATE BANK OF INDI GDR REG S	Equity Securities	285	270
*	STATE STREET CORP	Equity Securities	1,185	1,309
	STATOIL ASA	Equity Securities	749	794
	STEEL DYNAMICS INC	Equity Securities	73	72

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	STEINHOFF INTERNATIONAL HOLDIN	Equity Securities	245	217
	STELLA INTERNATIONAL	Equity Securities	152	144
	STEPAN CO	Equity Securities	42	42
	STERICYCLE INC	Equity Securities	72	53
	STMICROELECTR-NY	Equity Securities	522	748
	STRYKER CORP	Equity Securities	338	416
	SUMITOMO CHEMICAL CO LTD	Equity Securities	618	743
	SUMITOMO CORP	Equity Securities	708	762
	SUMITOMO DAINIPPON PHARMA CO	Equity Securities	148	147
	SUMITOMO ELECTRIC INDUSTRIES	Equity Securities	178	193
	SUMITOMO MITSUI FINANCIAL GR	Equity Securities	2,703	2,494
	SUMITOMO MITSUI TRUST HOLDIN	Equity Securities	315	325
	SUN ART RETAIL GROUP LTD	Equity Securities	17	23
	SUN LIFE FINANCIAL INC	Equity Securities	400	465
	SUNCOR ENERGY INC	Equity Securities	833	1,007
	SUNDRUG CO LTD	Equity Securities	177	207
	SUNNY OPTICAL	Equity Securities	135	175
	SUNPLUS TECH CO	Equity Securities	78	81
	SUNREX TECH	Equity Securities	78	83
	SUNTORY BEVERAGE & FOOD LTD	Equity Securities	91	93
	SUNTRUST BANKS INC	Equity Securities	212	255
	SUN-WA TECHNOS	Equity Securities	83	110
	SURAMERICANA	Equity Securities	44	46
	SURAMERICANA-PRF	Equity Securities	21	22
	SURGUTNEFTGAS PREFERENCE	Equity Securities	23	18
	SURUGA BANK LTD	Equity Securities	1,132	1,222
	SUZUKI MOTOR CORP	Equity Securities	517	960
	SVB FINANCIAL GROUP	Equity Securities	78	85
	SVENSKA HANDELSBANKEN A SHS	Equity Securities	972	1,010
	SWEDBANK AB A SHARES	Equity Securities	667	731
	SWEDISH MATCH AB	Equity Securities	177	202
	SWISS RE AG	Equity Securities	729	702
	SYMANTEC CORP	Equity Securities	135	176
	SYMRISE AG	Equity Securities	273	325
	SYNCHRONY FINANCIAL W/I	Equity Securities	211	218
	SYNCMOLD	Equity Securities	260	296
	SYNOPSIS INC	Equity Securities	1,012	1,087
	SYSCO CORP	Equity Securities	1,017	1,055
	T HASEGAWA CO	Equity Securities	122	115
	T MOBILE US INC	Equity Securities	479	509
	T ROWE PRICE GROUP INC	Equity Securities	646	773
	TABREED	Equity Securities	54	54
	TAINAN BUSINESS	Equity Securities	92	100
	TAISEI CORP	Equity Securities	544	577
	TAIWAN CEMENT	Equity Securities	55	52
	TAIWAN COOP FNCL	Equity Securities	57	58
	TAIWAN FU HSING INDUSTRIAL CO	Equity Securities	128	124
	TAIWAN SAKURA CORP	Equity Securities	102	128
	TAIWAN SEMICONDUCTOR MANUFAC	Equity Securities	2,004	2,755
	TAIWAN SEMICONDUCTOR SP ADR	Equity Securities	805	1,435
	TAKEDA PHARMACEUTICAL	Equity Securities	359	353
	TALANX AG	Equity Securities	715	792
	TARGA RESOURCES	Equity Securities	92	88
	TARGET CORP	Equity Securities	344	273
	TATA MOTORS LTD SPON ADR	Equity Securities	712	744
	TATA STEEL LTD GDR REG S	Equity Securities	207	367
	TATNEFT CLS	Equity Securities	240	276
	TAYCA CORP	Equity Securities	79	88
	TAYLOR MORRISON HOME CORP	Equity Securities	980	953
	TD AMERITRADE HOLDING CORP	Equity Securities	92	112
	TDK CORP	Equity Securities	629	645
	TE CONNECTIVITY LTD	Equity Securities	214	256
	TECHNIPFMC PLC	Equity Securities	217	187
	TECHNOPRO HOLDINGS	Equity Securities	49	66
	TECHTRONIC INDUSTRIES CO LTD	Equity Securities	572	876
	TECNICAS REUNIDAS SA	Equity Securities	70	66
	TEKFEN	Equity Securities	471	572
	TELECOM ITALIA SPA	Equity Securities	528	523
	TELEFLEX INC	Equity Securities	65	94
	TELEFONICA	Equity Securities	1,056	1,021
	TELEFONICA DEUTSCHLAND HOLDI	Equity Securities	515	524
	TELEKOMUNIKASI INDONESIA PER	Equity Securities	166	171
	TELENET GRP HLDG	Equity Securities	75	78
	TELEPERFORMANCE	Equity Securities	259	340
	TELEVISION BROADCASTS LTD	Equity Securities	420	335
	TELKOM SA SOC LTD	Equity Securities	21	19
	TELUS CORP	Equity Securities	199	208
	TEMENOS GROU-REG	Equity Securities	343	442
	TEMP HOLDINGS CO LTD	Equity Securities	1,031	1,159
	TENAGA NASIONAL BHD	Equity Securities	184	189
	TENCENT HOLDINGS LTD	Equity Securities	2,123	3,758
	TERADYNE INC	Equity Securities	123	212

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TESARO INC	Equity Securities	46	42
	TESCO PLC	Equity Securities	296	253
	TESLA MOTORS INC	Equity Securities	518	748
	TEXAS INSTRUMENTS INC	Equity Securities	2,796	4,154
	TEXTRON INC	Equity Securities	144	164
	T-GAIA CORP	Equity Securities	220	221
	THAI OIL PCL	Equity Securities	495	584
	THAI VEGETABLE OIL PCL FOR	Equity Securities	85	76
	THALES SA	Equity Securities	271	372
	THERMO FISHER SCIENTIFIC INC	Equity Securities	1,328	1,783
	THIRD POINT REINSURANCE LTD	Equity Securities	837	909
	THOMAS COOK GROUP PLC	Equity Securities	552	633
	THOMSON REUTERS	Equity Securities	393	394
	TIFFANY + CO	Equity Securities	96	99
	TIM PARTICIPACOES SA	Equity Securities	87	137
	TIME WARNER INC	Equity Securities	626	691
	TJX COMPANIES INC	Equity Securities	1,542	1,597
	TOAGOSEI CO LTD	Equity Securities	270	335
	TOHOKU ELECTRIC POWER CO INC	Equity Securities	732	694
	TOKAI RUBBER IND	Equity Securities	65	61
	TOKIO MARINE HOLDINGS INC	Equity Securities	1,518	1,506
	TOKYO ELECTR-ADR	Equity Securities	114	119
	TOKYO ELECTRIC P	Equity Securities	354	344
	TOKYO ELECTRON LTD	Equity Securities	538	906
	TOKYO GAS CO LTD	Equity Securities	96	103
	TOLL BROTHERS INC	Equity Securities	48	56
	TONGAAT HULETT	Equity Securities	223	225
	TORAY INDUSTRIES	Equity Securities	1,281	1,445
	TORCHMARK CORP	Equity Securities	65	78
	TORONTO DOMINION BANK	Equity Securities	577	753
	TOSHIBA PLANT SY	Equity Securities	202	225
	TOSHIBA TEC CORP	Equity Securities	449	468
	TOTAL SA	Equity Securities	1,638	1,714
	TOTAL SYSTEM SERVICES INC	Equity Securities	72	94
	TOTO LTD	Equity Securities	364	400
	TOYO SEIKAN GROUP HOLDINGS L	Equity Securities	500	487
	TOYO SUISEN KAISHA LTD	Equity Securities	214	217
	TOYOTA MOTOR CORP	Equity Securities	746	709
	TPK	Equity Securities	20	19
	TRACTOR SUPPLY COMPANY	Equity Securities	87	72
	TRAD CHI MED	Equity Securities	552	521
	TRAKYA CAM SANAYII AS	Equity Securities	78	104
	TRANSCANADA CORP	Equity Securities	360	380
	TRANSDIGM GROUP INC	Equity Securities	114	117
	TRANSM ALIAN-UNI	Equity Securities	551	551
	TRANSOCEAN LTD	Equity Securities	1,063	1,142
	TRAVELERS COS INC/THE	Equity Securities	270	297
	TREND MICRO INC	Equity Securities	266	340
	TRIBUNE MEDIA CO A	Equity Securities	573	413
	TRIMBLE NAVIGATION LTD	Equity Securities	802	1,209
	TRIPADVISOR INC	Equity Securities	65	42
	TRIPOD TECHNOLOGY CORP	Equity Securities	338	582
	TRUSTCO BANK CORP NY	Equity Securities	120	150
	TSURUHA HOLDINGS INC	Equity Securities	1,170	1,505
	TUI AG DI	Equity Securities	660	740
	TUNG HO STEEL ENTERPRISE CORP	Equity Securities	246	325
	TURKIYE IS BANKASI	Equity Securities	610	604
	TV AZTECA-CPO	Equity Securities	22	21
	TWENTY FIRST CENTURY FOX B	Equity Securities	114	98
	TWENTY FIRST CENTURY FOX A	Equity Securities	277	241
	TWITTER INC	Equity Securities	130	90
	TYSON FOODS INC CL A	Equity Securities	1,441	1,722
	TZXP	Equity Securities	14	17
	UBS GROUP AG REG	Equity Securities	736	694
	UCHIDA YOKO CO LTD	Equity Securities	60	105
	UDG HEALTHCARE PLC	Equity Securities	619	845
	UGI CORP	Equity Securities	428	417
	ULTA SALON COSMETICS + FRAGR	Equity Securities	107	116
	UMICORE SA	Equity Securities	419	485
	UNDER ARMOUR INC	Equity Securities	48	24
	UNDER ARMOUR INC CLASS A	Equity Securities	53	26
	UNICAJA BANCO SA	Equity Securities	251	299
	UNICREDIT SPA	Equity Securities	1,622	1,790
	UNID CO LTD	Equity Securities	31	35
	UNILEVER NV CVA	Equity Securities	2,461	3,252
	UNILEVER PLC	Equity Securities	1,702	2,121
	UNION PACIFIC CORP	Equity Securities	3,226	3,675
	UNIPOL GRUPPO SP	Equity Securities	362	406
	UNI-PRESIDENT ENTERPRISES CORP	Equity Securities	305	337
	UNISEM M BHD	Equity Securities	19	18
	UNITED COMMITY FI	Equity Securities	49	54
	UNITED CONTINENTAL HOLDINGS	Equity Securities	1,208	1,083

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	UNITED INDUSTRIAL CORP LTD	Equity Securities	17	17
	UNITED OVERSEAS BANK LTD	Equity Securities	459	473
	UNITED PARCEL SERVICE CL B	Equity Securities	962	1,104
	UNITED RENTALS INC	Equity Securities	70	101
	UNITED TECHNOLOGIES CORP	Equity Securities	1,873	1,909
	UNITED THERAPEUTICS CORP	Equity Securities	59	46
	UNITEDHEALTH GROUP INC	Equity Securities	5,609	6,237
	UNIVERSAL DISPLAY CORP	Equity Securities	169	464
	UNIVERSAL HEALTH SERVICES B	Equity Securities	961	851
	UNIVERSAL MEDICAL	Equity Securities	150	151
	UNUM GROUP	Equity Securities	82	102
	US BANCORP	Equity Securities	908	1,042
	USHIO INC	Equity Securities	58	59
	USS CO LTD	Equity Securities	249	309
	VAIL RESORTS	Equity Securities	75	79
	VALE SA	Equity Securities	430	450
	VALE SA-PF A	Equity Securities	1,084	1,265
	VALE SA-SP ADR	Equity Securities	1,171	1,140
	VALE SA-SP P ADR	Equity Securities	904	996
	VALEO SA	Equity Securities	640	774
	VALERO ENERGY CORP	Equity Securities	1,167	1,494
	VALIDUS HOLDINGS LTD	Equity Securities	1,106	1,211
	VALLOUREC SA	Equity Securities	91	71
	VALUETRONICS	Equity Securities	78	116
	VANTIV INC CL A	Equity Securities	74	98
	VARIAN MEDICAL SYSTEMS INC	Equity Securities	67	81
	VECTRUS INC	Equity Securities	265	274
	VEDANTA LTD ADR	Equity Securities	385	711
	VEEVA SYSTEMS-A	Equity Securities	59	52
	VERINT SYSTEMS INC	Equity Securities	925	979
	VERISIGN INC	Equity Securities	514	606
	VERISK ANALYTICS INC	Equity Securities	107	114
	VERIZON COMMUNICATIONS INC	Equity Securities	2,894	2,934
	VERTEX PHARMACEUTICALS INC	Equity Securities	261	329
	VESTA SAB DE CV	Equity Securities	147	138
	VESTAS WIND SYSTEMS A/S	Equity Securities	1,205	1,695
	VF CORP	Equity Securities	191	188
	VIA VAREJO SA	Equity Securities	589	644
	VIACOM INC CLASS B	Equity Securities	146	87
	VICAT	Equity Securities	128	149
	VICTORIA P-B SHS	Equity Securities	28	28
	VIENNA INSURANCE	Equity Securities	74	88
	VINCI SA	Equity Securities	1,328	1,551
	VIRBAC SA	Equity Securities	26	23
	VISA INC CLASS A SHARES	Equity Securities	1,982	2,774
	VISCOFAN SA	Equity Securities	466	499
	VIVENDI	Equity Securities	615	651
	VIVOTEK INC	Equity Securities	150	195
	VMWARE INC CLASS A	Equity Securities	345	449
	VODAFONE GROUP PLC	Equity Securities	621	575
	VOLKSWAGEN AG PREF	Equity Securities	1,187	1,207
	VONOVIA SE	Equity Securities	379	369
	VOYA FINANCIAL INC	Equity Securities	72	66
	VP BANK AG	Equity Securities	2	2
	VTECH HOLDINGS LTD	Equity Securities	183	227
	VULCAN MATERIALS CO	Equity Securities	126	137
	WABCO HOLDINGS INC	Equity Securities	54	66
	WABTEC CORP	Equity Securities	65	57
	WAL MART STORES INC	Equity Securities	971	1,034
	WALGREENS BOOTS ALLIANCE INC	Equity Securities	1,926	1,775
	WALMART DE MEXICO SAB DE CV	Equity Securities	754	754
	WALSIN LIHWA CORP	Equity Securities	181	271
	WALT DISNEY CO/THE	Equity Securities	2,840	2,578
	WARTSILA OYJ ABP	Equity Securities	582	736
	WASTE CONNECTIONS INC	Equity Securities	118	160
	WASTE MANAGEMENT INC	Equity Securities	236	301
	WATAMI CO LTD	Equity Securities	164	178
	WATERLAND FINANCIAL	Equity Securities	56	56
	WATERS CORP	Equity Securities	200	269
	WEATHERFORD INTERNATIONAL PL	Equity Securities	60	37
	WEC ENERGY GROUP INC	Equity Securities	146	172
	WEIBO CORP-ADR	Equity Securities	24	49
	WEICHAJ POWER CO LTD	Equity Securities	25	35
	WELCIA HOLDINGS CO LTD	Equity Securities	234	331
	WELL SHIN TECHNOLOGY CO LTD	Equity Securities	315	340
	WELLCARE HEALTH PLANS INC	Equity Securities	438	601
	WELLS FARGO + CO	Equity Securities	3,747	3,779
	WENDEL	Equity Securities	358	389
	WEST JAPAN RAILWAY CO	Equity Securities	1,137	1,230
	WESTAR ENERGY INC	Equity Securities	68	61
	WESTERN DIGITAL CORP	Equity Securities	257	382
	WESTERN UNION CO	Equity Securities	85	80

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	WESTMORELAND COAL CO	Equity Securities	246	58
	WESTROCK CO	Equity Securities	863	860
	WH GROUP LTD	Equity Securities	983	1,120
	WH SMITH PLC	Equity Securities	489	605
	WHEATON PRECIOUS	Equity Securities	272	215
	WHIRLPOOL CORP	Equity Securities	110	119
	WHITING PETROLEUM CORP	Equity Securities	849	466
	WIENERBERGER AG	Equity Securities	294	399
	WILLIAM DEMANT HOLDING A/S	Equity Securities	515	765
	WILLIAMS COS INC	Equity Securities	287	215
	WILLIS TOWERS WATSON PLC	Equity Securities	147	173
	WILSON BAYLY HOLMES-OVCON LTD	Equity Securities	414	404
	WIN SEMICONDUCTORS	Equity Securities	32	32
	WINBOND ELECTRONICS	Equity Securities	26	37
	WIPRO LTD ADR	Equity Securities	647	654
	WIRECARD AG	Equity Securities	321	581
	WIZ SOLUCOES E CORRETAGEM	Equity Securities	230	275
	WOLSELEY PLC	Equity Securities	1,018	1,219
	WOLTERS KLUWER	Equity Securities	459	548
	WOOD GROUP (JOHN)	Equity Securities	362	339
	WOOLWORTHS GROUP	Equity Securities	294	292
	WOORI BANK	Equity Securities	633	649
	WORKDAY INC CLASS A	Equity Securities	102	120
	WORKPOINT ENTERTAINMENT-F	Equity Securities	455	452
	WORLDPAY GRP	Equity Securities	314	423
	WOWPRIME	Equity Securities	102	90
	WPP PLC	Equity Securities	1,038	892
	WPP PLC-ADR	Equity Securities	432	370
	WR BERKLEY CORP	Equity Securities	50	56
	WR GRACE & CO	Equity Securities	40	43
	WW GRAINGER INC	Equity Securities	105	87
	WYNDHAM WORLDWIDE CORP	Equity Securities	77	96
	WYNN RESORTS LTD	Equity Securities	79	105
	XCEL ENERGY INC	Equity Securities	171	208
	XEBIO CO LTD	Equity Securities	80	80
	XEROX CORP	Equity Securities	185	195
	XILINX INC	Equity Securities	112	153
	XINGDA INTL	Equity Securities	137	104
	XINYUAN REAL-ADR	Equity Securities	163	191
	XL GROUP LTD	Equity Securities	987	904
	XO GROUP INC	Equity Securities	191	236
	XYLEM INC	Equity Securities	74	98
	YAGEO CORP	Equity Securities	94	218
	YAMADA DENKI CO LTD	Equity Securities	352	385
	YAMATO HOLDINGS CO LTD	Equity Securities	350	357
	YANZHOU COAL-H	Equity Securities	600	595
	YARA INTERNATIONAL ASA	Equity Securities	510	482
	YINTECH INVE-ADR	Equity Securities	469	307
	YUANTA FINANCIAL	Equity Securities	614	625
	YUANTA FUTURES CO LTD	Equity Securities	38	41
	YUM BRANDS INC	Equity Securities	723	811
	YUM CHINA HO	Equity Securities	562	727
	YY INC-ADR	Equity Securities	395	712
	ZARDOYA OTIS	Equity Securities	68	69
	ZAYO GROUP HOLDINGS	Equity Securities	54	54
	ZHONGSHENG GROUP	Equity Securities	20	19
	ZILLOW GROUP INC C	Equity Securities	31	36
	ZIMMER BIOMET HOLDINGS INC	Equity Securities	273	287
	ZIONS BANCORP	Equity Securities	73	83
	ZIX CORP	Equity Securities	220	206
	ZODIAC AEROSPACE	Equity Securities	450	575
	ZOETIS INC	Equity Securities	226	272
	ZPG PLC	Equity Securities	223	247
	ZUKEN INC	Equity Securities	88	91
	ZUMTOBEL GROUP AG	Equity Securities	353	256
	ZURICH INSURANCE GROUP AG	Equity Securities	1,304	1,381
	Total equity securities		960,455	1,094,703
Debt securities				
	21ST CENTURY FOX AMERICA	Debt Securities	9,332	9,430
	3M COMPANY	Debt Securities	3,721	3,609
	ABBOTT LABORATORIES	Debt Securities	8,548	8,852
	ABBVIE INC	Debt Securities	9,904	10,375
	ACE CAPITAL TRUST II	Debt Securities	2,232	2,220
	ACE INA HOLDINGS	Debt Securities	1,123	1,123
	ACTAVIS FUNDING SCS	Debt Securities	10,601	11,105
	ACTIVISION BLIZZARD INC	Debt Securities	197	202
	ADT CORP	Debt Securities	1,654	1,867
	AEP TEXAS	Debt Securities	662	665
	AEP TRANSMISSION	Debt Securities	1,362	1,362
	AERCAP IRELAND	Debt Securities	1,293	1,290
*	AETNA INC	Debt Securities	12,572	13,605

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AFLAC INC	Debt Securities	364	376
	AGL CAPITAL CORP	Debt Securities	1,677	1,717
	AGRIUM INC	Debt Securities	517	533
	AID ISRAEL	Debt Securities	2,014	1,967
	AIR CANADA 2013 1A PTT	Debt Securities	256	266
	AIR CANADA 2015 1A PTT	Debt Securities	306	312
	AIR LEASE CORP	Debt Securities	1,226	1,228
	AIR LIQUIDE FINANCE	Debt Securities	484	462
	AIRBUS SE	Debt Securities	2,867	2,932
	ALABAMA POWER CO	Debt Securities	10,950	10,887
	ALAMEDA CNTY CA JT PWRS AUTH L	Debt Securities	1,296	1,434
	ALLSTATE CORP	Debt Securities	5,567	5,722
	ALLY FINANCIAL INC	Debt Securities	604	645
	ALTICE US FIN I	Debt Securities	247	264
	ALTRIA GROUP INC	Debt Securities	12,490	12,450
	AMAZON.COM INC	Debt Securities	10,236	10,385
	AMER AIRLINE 16-2 AA PTT	Debt Securities	2,070	2,070
	AMER AIRLN 13 1 A PASS T	Debt Securities	660	672
	AMER AIRLN 15 1 A PTT	Debt Securities	2,214	2,277
	AMER FINL GROUP	Debt Securities	298	310
	AMEREN ILLINOIS CO	Debt Securities	1,477	1,553
	AMERICA MOVIL SAB DE CV	Debt Securities	4,682	4,758
	AMERICAN EXPRESS CO	Debt Securities	4,758	4,869
	AMERICAN INTL GROUP	Debt Securities	12,810	13,435
	AMERICAN PRESIDENTS CO L	Debt Securities	152	329
	AMERICAN TOWER CORP	Debt Securities	5,616	5,665
	AMERICAN TRANSMISSION SY	Debt Securities	732	790
	AMERICAN WATER	Debt Securities	2,896	2,894
	AMERICAN WATER CAPITAL C	Debt Securities	1,210	1,321
	AMERISOURCEBERGEN CORP	Debt Securities	264	277
	AMGEN INC	Debt Securities	11,866	12,396
	ANADARKO PETROLEUM CORP	Debt Securities	12,934	13,090
	ANHEUSER BUSCH INBEV FIN	Debt Securities	1,789	1,965
	ANHEUSER BUSCH INBEV WOR	Debt Securities	5,322	5,255
	ANHEUSER-BUSCH INBEV FIN	Debt Securities	18,058	19,285
	ANIXTER INC	Debt Securities	261	272
	ANTHEM INC	Debt Securities	5,014	5,248
	AON CORP	Debt Securities	738	752
	AON PLC	Debt Securities	2,187	2,221
	APACHE CORP	Debt Securities	5,502	5,334
	APPALACHIAN POWER CO	Debt Securities	1,532	1,594
	APPLE INC	Debt Securities	26,044	27,670
	APPLIED MATERIALS INC	Debt Securities	2,474	2,558
	ARCH CAPITAL FINANCE	Debt Securities	1,700	1,894
	ARIZONA PUBLIC SERVICE	Debt Securities	3,200	3,290
	ASCENSION HEALTH	Debt Securities	3,020	3,161
	ASHLAND INC	Debt Securities	149	167
	ASTRAZENECA PLC	Debt Securities	7,281	7,448
	AT&T INC	Debt Securities	29,933	29,401
	AT+T CORP	Debt Securities	1,131	1,119
	AT+T MOBILITY LLC	Debt Securities	1,110	1,078
	ATMOS ENERGY	Debt Securities	1,581	1,586
	ATMOS ENERGY CORP	Debt Securities	1,098	1,153
	AVALONBAY COMMUNITIES INC	Debt Securities	300	304
	BAE SYSTEMS HOLDINGS INC	Debt Securities	312	305
	BALTIMORE GAS + ELECTRIC	Debt Securities	1,382	1,370
	BANCO GENERAL	Debt Securities	198	199
	BANK OF AMERICA CORP	Debt Securities	38,816	41,867
	BANK OF AMERICA NA	Debt Securities	973	1,038
*	BARCLAYS PLC	Debt Securities	12,215	12,554
	BARRICK GOLD CORP	Debt Securities	442	515
	BARRICK NA FINANCE LLC	Debt Securities	2,199	2,415
	BARRICK PD AU FIN PTY LT	Debt Securities	890	905
	BAT CAPITAL CORP	Debt Securities	11,198	11,433
	BAXALTA INC	Debt Securities	1,366	1,348
	BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	366	385
	BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	1,705	1,894
	BB&T CORPORATION	Debt Securities	2,625	2,642
	BBVA BANCOMER SA TEXAS	Debt Securities	1,877	1,823
	BED BATH + BEYOND INC	Debt Securities	613	602
	BERKSHIRE HATHAWAY ENER	Debt Securities	5,243	5,371
	BERKSHIRE HATHAWAY FIN	Debt Securities	5,970	6,335
	BERKSHIRE HATHAWAY INC	Debt Securities	1,053	1,134
	BHP BILLITON FIN USA LTD	Debt Securities	3,818	4,317
	BIOGEN INC	Debt Securities	378	411
	BLACKSTONE HOLDINGS FINA	Debt Securities	1,191	1,232
	BMW US CAPITAL LLC	Debt Securities	470	460
	BOEING CO	Debt Securities	4,954	4,923
	BORGWARNER INC	Debt Securities	800	791
	BOSTON GAS COMPANY	Debt Securities	1,842	1,955
	BP CAPITAL MARKETS PLC	Debt Securities	1,755	1,776
	BRIGHTHOUSE FINANCIAL INC	Debt Securities	1,647	1,631

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BRISTOL MYERS SQUIBB CO	Debt Securities	1,682	1,841
	BROADCOM CRP / FIN	Debt Securities	8,822	9,115
	BUCKEYE PARTNERS LP	Debt Securities	1,479	1,491
	BUNGE LTD FIN CP	Debt Securities	1,406	1,408
	BURLINGTON NORTHERN SANTA FE	Debt Securities	14,186	14,996
	CALIFORNIA ST	Debt Securities	3,319	3,384
	CAMPBELL SOUP CO	Debt Securities	383	356
	CANADIAN NATL RAILWAY	Debt Securities	2,219	2,394
	CANADIAN NATL RESOURCES	Debt Securities	2,861	3,063
	CANADIAN PACIFIC RR CO	Debt Securities	2,005	1,977
	CAPITAL ONE FINANCIAL CO	Debt Securities	4,432	4,502
	CARDINAL HEALTH INC	Debt Securities	600	624
	CARGILL INC	Debt Securities	281	319
	CARLYLE HOLDINGS II FIN	Debt Securities	2,117	2,403
	CATERPILLAR INC	Debt Securities	3,088	3,137
	CATHOLIC HEALTH INITIATI	Debt Securities	3,358	3,233
	CBOE HOLDINGS	Debt Securities	509	522
	CBS CORP	Debt Securities	440	425
	CELGENE CORP	Debt Securities	1,630	1,683
	CENOVUS ENERGY INC	Debt Securities	2,857	2,895
	CENTERPOINT ENER HOUSTON	Debt Securities	1,855	2,079
	CENTERPOINT ENERGY INC	Debt Securities	919	936
	CENTERPOINT ENERGY RESOU	Debt Securities	190	204
	CF INDUSTRIES INC	Debt Securities	1,688	1,654
	CHARTER COMM OPT	Debt Securities	29,100	28,752
	CHENIERE CORP CH	Debt Securities	1,300	1,362
	CHENIERE CORPUS CHRISTI HOLDINGS	Debt Securities	709	798
	CHICAGO IL TRANSIT AUTH SALES	Debt Securities	415	470
	CHICAGO-B-REF-TXBL	Debt Securities	449	535
	CHILDREN S HOSPITAL MEDI	Debt Securities	765	814
	CHUBB CORP	Debt Securities	4,779	4,990
	CHUBB INA HOLDINGS INC	Debt Securities	3,877	4,215
	CHURCH & DWIGHT	Debt Securities	2,547	2,531
	CIGNA CORP	Debt Securities	3,383	3,373
	CIMAREX ENERGY CO	Debt Securities	299	305
	CINCINNATI FINL CORP	Debt Securities	508	498
	CINTAS CORP NO.2	Debt Securities	1,066	1,118
	CISCO SYSTEMS INC	Debt Securities	5,021	5,197
*	CITIGROUP INC	Debt Securities	29,251	29,911
	CLECO CORP	Debt Securities	107	107
	CLEVELAND CLINIC FOUND	Debt Securities	1,078	1,187
	CME GROUP INC	Debt Securities	1,459	1,763
	CMS ENERGY CORP	Debt Securities	1,375	1,396
	CNOOC CURTIS FUNDING NO.	Debt Securities	900	971
	CNOOC FINANCE 2012 LTD	Debt Securities	1,028	1,046
	COCA COLA FEMSA SAB CV	Debt Securities	984	1,064
	CODELCO INC	Debt Securities	1,277	1,344
	COLGATE PALMOLIVE CO	Debt Securities	1,082	1,079
	COM BK AUSTRALIA	Debt Securities	2,007	2,024
	COMCAST CORP	Debt Securities	23,433	24,389
	COMMONWEALTH EDISON CO	Debt Securities	10,218	10,838
	CONCHO RES/MIDLA	Debt Securities	1,485	1,492
	CONNECTICUT LIGHT & POWER	Debt Securities	1,765	1,903
	CONOCOPHILLIPS	Debt Securities	4,896	5,030
	CONOCOPHILLIPS CANADA	Debt Securities	510	499
	CONOCOPHILLIPS COMPANY	Debt Securities	3,189	3,751
	CONSOLIDATED EDISON CO	Debt Securities	20,937	21,367
	CONSTELLATION BRANDS INC	Debt Securities	2,865	2,949
	CONSUMERS ENERGY CO	Debt Securities	1,008	1,057
	CONTL AIRLINES 2012 2 A	Debt Securities	1,738	1,723
	COOPERATIEVE RABOBANK UA	Debt Securities	339	345
	COSTCO COMPANIES	Debt Securities	2,099	2,119
	COX COMMUNICATIONS INC	Debt Securities	4,140	4,246
	CRED SUIS GP FUN LTD	Debt Securities	553	559
*	CREDIT SUISSE	Debt Securities	2,990	3,079
*	CREDIT SUISSE GROUP FUNDING	Debt Securities	3,791	3,891
*	CREDIT SUISSE NEW YORK	Debt Securities	547	571
	CROWN CASTLE TOWERS LLC	Debt Securities	5,354	5,536
	CSX CORP	Debt Securities	3,887	3,942
	CVS HEALTH CORP	Debt Securities	8,502	8,388
	CVS PASS THROUGH TRUST	Debt Securities	691	654
	DAIMLER FINANCE	Debt Securities	3,174	3,208
	DAIMLER FINANCE NA LLC	Debt Securities	728	741
	DBJPM 2017-C6 A3	Debt Securities	515	510
	DC WTR/SWR	Debt Securities	149	154
	DEERE + COMPANY	Debt Securities	240	242
	DELHAIZE GROUP SA	Debt Securities	278	287
	DELMARVA PWR + LIGHT CO	Debt Securities	1,229	1,263
*	DEUTSCHE BANK AG	Debt Securities	1,200	1,257
	DEUTSCHE TELEKOM INT FIN	Debt Securities	1,911	1,880
	DEVON ENERGY CORPORATION	Debt Securities	1,499	1,711
	DEVON FINANCING CORP LLC	Debt Securities	2,748	3,030

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DIAGEO CAPITAL PLC	Debt Securities	468	509
	DIAGEO INVESTMENT CORP	Debt Securities	1,572	1,582
	DIAMOND 1 FIN/DIAMOND 2	Debt Securities	5,274	6,049
	DIGITAL REALTY TRUST LP	Debt Securities	700	759
	DIGNITY HEALTH	Debt Securities	1,330	1,305
	DISCOVERY COMMUNICATIONS	Debt Securities	852	864
	DISCOVERY COMMUNICATIONS	Debt Securities	3,939	4,003
	DOMINION GAS HLDGS LLC	Debt Securities	916	941
	DOMINION RESOURCES INC	Debt Securities	4,543	4,498
	DORIC NIMROD 2013 1 CL A	Debt Securities	364	357
	DOW CHEMICAL CO/THE	Debt Securities	2,171	2,187
	DP WORLD LTD	Debt Securities	1,140	1,234
	DR PEPPER SNAPPLE GROUP INC	Debt Securities	2,644	2,666
	DTE ELECTRIC CO	Debt Securities	6,042	6,494
	DUKE ENERGY CAROLINAS	Debt Securities	7,429	7,703
	DUKE ENERGY CORP	Debt Securities	2,091	2,110
	DUKE ENERGY FL PROJ FIN	Debt Securities	4,540	4,239
	DUKE ENERGY FLORIDA LLC	Debt Securities	1,266	1,310
	DUKE ENERGY INDIANA INC	Debt Securities	2,899	3,152
	DUKE ENERGY PROGRESS INC	Debt Securities	8,955	9,362
	DUKE UNIVERSITY HEALTH	Debt Securities	3,236	3,305
	EASTMAN CHEMICAL CO	Debt Securities	549	584
	EATON CORP	Debt Securities	485	473
	EBAY INC	Debt Securities	1,988	1,878
	EL INVESTMENT CO LLC	Debt Securities	2,500	2,608
	EL PASO NATURAL GAS	Debt Securities	2,008	1,806
	ELECTRICITE DE FRANCE SA	Debt Securities	3,020	3,275
	ELI LILLY & CO	Debt Securities	1,159	1,189
	EMERA US FINANCE	Debt Securities	4,625	4,846
	ENABLE MIDSTREAM	Debt Securities	887	898
	ENBRIDGE INC	Debt Securities	4,699	4,909
	ENCANA CORP	Debt Securities	1,328	1,354
	ENDO DAC/ENDO FI	Debt Securities	1,227	1,257
	ENEL FINANCE INTL NV	Debt Securities	297	301
	ENERGY TRANSFER PARTNERS	Debt Securities	14,200	15,097
	ENLINK MIDSTREAM PARTNER	Debt Securities	899	942
	ENTERGY GULF STATES LA	Debt Securities	480	467
	ENTERGY MISSISSIPPI INC	Debt Securities	474	483
	ENTERPRISE PRODUCTS OPERATING	Debt Securities	14,248	14,430
	EOG RESOURCES INC	Debt Securities	2,967	3,031
	EPR PROPERTIES	Debt Securities	197	207
	EQT MIDSTREAM PT	Debt Securities	595	601
	ERAC USA FINANCE LLC	Debt Securities	2,870	2,900
	ERP OPERATING LP	Debt Securities	3,576	3,664
	ESSEX PORTFOLIO LP	Debt Securities	400	404
	EXELON CORP	Debt Securities	4,934	4,855
	EXELON GENERATION CO LLC	Debt Securities	164	178
	EXPRESS SCRIPTS HOLDING	Debt Securities	314	317
	EXXON MOBIL CORPORATION	Debt Securities	3,129	3,125
	FANNIE MAE	Debt Securities	12,843	12,834
	FANNIE MAE NOTES	Debt Securities	34,760	34,760
	FARMERS EXCHANGE CAP III	Debt Securities	2,447	2,559
	FED HOME LN DISCOUNT NT DISCOUNT NOTE	Debt Securities	111,481	111,481
	FEDERAL EXPRESS	Debt Securities	715	800
	FEDERAL FARM CREDIT BANK BONDS	Debt Securities	22,549	22,549
	FEDERAL HOME LOAN BANK	Debt Securities	224	237
	FEDERAL HOME LOAN BANK BONDS	Debt Securities	74,415	74,415
	FEDERAL REALTY INVESTMENT	Debt Securities	1,404	1,464
	FEDEX CORP	Debt Securities	9,262	9,483
	FEMSA	Debt Securities	1,271	1,249
	FHLB DISCOUNT NT	Debt Securities	999	999
	FIDELITY NATIONAL INFORM	Debt Securities	2,459	2,487
	FIRST REP BANK	Debt Securities	733	768
	FIRSTENERGY CORP	Debt Securities	4,583	4,871
	FIRSTENERGY TRANSMISSION	Debt Securities	1,383	1,423
	FLORIDA POWER + LIGHT CO	Debt Securities	13,577	13,816
	FN AN2589	Debt Securities	116	115
	FN AN5650	Debt Securities	124	121
	FN AN6029	Debt Securities	31	31
	FN AN6046	Debt Securities	46	46
	FN AN6048	Debt Securities	71	70
	FN AN6293	Debt Securities	1,156	1,157
	FN AN6500	Debt Securities	45	45
	FN AN6626	Debt Securities	112	111
	FN AN6725	Debt Securities	212	211
	FNMA POOL AN6583	Debt Securities	35	34
	FNMA POOL AN6615	Debt Securities	176	175
	FNMA POOL AN7188	Debt Securities	258	258
	FNR 2017-56 BY	Debt Securities	528	525
	FORD MOTOR CO	Debt Securities	9,594	9,721
	FORTIS INC	Debt Securities	1,498	1,448
	FREDDIE MAC NOTES	Debt Securities	3,476	3,476

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GE CAPITAL INTL FUNDING	Debt Securities	19,494	20,217
	GENERAL ELEC CAP CORP	Debt Securities	1,981	2,119
	GENERAL ELECTRIC CO	Debt Securities	1,698	1,838
*	GENERAL MOTORS CO	Debt Securities	3,617	3,715
	GEORGE WASHINGTON UNIVERSITY	Debt Securities	2,226	2,554
	GEORGIA PACIFIC LLC	Debt Securities	824	788
	GEORGIA POWER COMPANY	Debt Securities	7,187	7,213
	GILEAD SCIENCES INC	Debt Securities	20,187	21,344
	GLAXOSMITHKLINE CAP INC	Debt Securities	3,518	3,511
	GLITNIR BANKI HF	Debt Securities	890	-
	GMAC LLC	Debt Securities	237	258
	GNR 2017-104 LT	Debt Securities	446	443
	GNR 2017-121 YZ	Debt Securities	590	585
	GNR 2017-134 ZK	Debt Securities	177	174
	GNR 2017-56 AZ	Debt Securities	398	400
	GOLDCORP INC	Debt Securities	336	354
*	GOLDMAN SACHS CAPITAL I	Debt Securities	1,410	1,484
*	GOLDMAN SACHS GROUP INC	Debt Securities	20,192	21,542
	GOODMAN US	Debt Securities	897	903
	GOVERNMENT NATIONAL MORTGAGE A	Debt Securities	985	980
	GREAT-WEST LIFEC	Debt Securities	992	1,027
	GRUPO TELEVISIA SAB	Debt Securities	773	764
	GUARDIAN LIFE INSURANCE	Debt Securities	451	486
	HAIGHTS CROSS OPERATING	Debt Securities	10,400	114
	HALLIBURTON CO	Debt Securities	5,992	6,221
	HARRIS CORPORATION	Debt Securities	457	458
	HARTFORD FINANCIAL SVCS GRP	Debt Securities	1,126	1,105
	HCA INC	Debt Securities	1,200	1,244
	HESS CORP	Debt Securities	8,906	9,165
	HISTORIC TW INC	Debt Securities	433	422
	HOME DEPOT INC	Debt Securities	18,829	19,403
	HP ENTERPRISE	Debt Securities	730	779
	HSBC BANK USA NA	Debt Securities	2,698	2,912
	HSBC HOLDINGS PLC	Debt Securities	17,394	18,273
	HUMANA INC	Debt Securities	844	864
	IBM CORP	Debt Securities	1,784	1,801
	INDIANA MICHIGAN POWER	Debt Securities	1,139	1,140
	ING GROEP NV	Debt Securities	724	755
	INTEL CORP	Debt Securities	10,359	11,137
	INTER AMERICAN DEVEL BK	Debt Securities	213	258
	INTERCONTINENTAL EXCHANGE	Debt Securities	312	322
	INTERNATIONAL PAPER CO	Debt Securities	8,107	8,299
	INTERNATIONAL TRANSMISSION	Debt Securities	739	813
	INTESA SANPAOLO SPA	Debt Securities	700	712
	INTL GAME TECH	Debt Securities	269	281
	INTL PAPER CO	Debt Securities	4,527	4,561
	JBS USA LLC/JBS	Debt Securities	258	249
	JM SMUCKER CO/THE	Debt Securities	74	78
	JOHN SEVIER COMB CYCLE	Debt Securities	1,801	1,766
	JOHNSON (S.C.) + SON INC	Debt Securities	1,899	1,949
	JOHNSON + JOHNSON	Debt Securities	14,440	15,202
	JOHNSON CONTROLS	Debt Securities	2,147	2,216
*	JPM CHASE CAPITAL XXIII	Debt Securities	2,394	2,744
*	JPMCC 2016-JP4 A3	Debt Securities	1,010	1,025
*	JPMORGAN CHASE & CO	Debt Securities	35,910	37,160
	KAISER FOUNDATION HOSPITALS	Debt Securities	1,528	1,644
	KANSAS CITY SOUTHERN	Debt Securities	979	992
	KAUPTHING BANK	Debt Securities	777	-
	KELLOGG CO	Debt Securities	100	104
	KENTUCKY UTILITIES CO	Debt Securities	583	598
	KIMCO REALTY	Debt Securities	2,941	2,821
	KINDER MORGAN ENER PART	Debt Securities	11,540	11,886
	KINDER MORGAN INC/DELAWARE	Debt Securities	9,065	9,761
	KKR GROUP FINANCE CO III	Debt Securities	380	433
	KRAFT FOODS GROUP INC	Debt Securities	4,689	4,485
	KRAFT HEINZ FOODS CO	Debt Securities	11,080	11,094
	KROGER CO	Debt Securities	2,728	2,625
	L A WTR/PWR-C-BABS	Debt Securities	152	161
	LABORATORY CORP OF AMERICA	Debt Securities	346	361
	LBI MEDIA INC	Debt Securities	65	32
	LEAR CORP	Debt Securities	1,158	1,161
	LEHMAN BROTHERS HOLDINGS	Debt Securities	-	5
	LEHMAN TREASURY BV	Debt Securities	276	-
	LIBERTY MUTUAL GROUP INC	Debt Securities	806	874
	LIMITED BRANDS	Debt Securities	439	440
	LINCOLN NATIONAL CORP	Debt Securities	869	869
	LOCKHEED MARTIN CORP	Debt Securities	14,613	14,682
	LOUISVILLE GAS + ELEC	Debt Securities	3,190	3,438
	LOWE'S COS INC	Debt Securities	18,039	18,458
	LYB INTL FINANCE BV	Debt Securities	1,057	1,114
	LYONDELLBASELL IND NV	Debt Securities	457	515
	MACYS RETAIL HLDGS INC	Debt Securities	2,657	2,617

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MAGELLAN MIDSTREAM	Debt Securities	450	474
	MANULIFE FINANCIAL CORP	Debt Securities	1,096	1,335
	MARATHON OIL CORP	Debt Securities	4,567	4,717
	MARATHON PETROLEUM CORP	Debt Securities	4,297	4,886
	MARSH & MCLENNAN COS INC	Debt Securities	4,398	4,576
	MASCO CORP	Debt Securities	107	107
	MASS INSTITUTE OF TECH	Debt Securities	6,092	6,516
	MASS MUTUAL LIFE INS CO	Debt Securities	1,993	2,082
	MASSACHUSETTS ELECTRIC	Debt Securities	1,565	1,571
	MASTERCARD INC	Debt Securities	939	971
	MATTEL INC	Debt Securities	642	638
	MAYO CLINIC	Debt Securities	311	376
	MCDONALD'S CORP	Debt Securities	6,773	6,668
	MCKESSON CORP	Debt Securities	432	411
	MEAD JOHNSON NUTRITION	Debt Securities	145	165
	MEDTRONIC INC	Debt Securities	22,602	24,071
	MELCO RESORTS	Debt Securities	1,500	1,508
	MEMORIAL SLOAN KETTERING	Debt Securities	2,618	2,777
	MERCK + CO INC	Debt Securities	5,962	6,276
	MERCK SHARP + DOHME CORP	Debt Securities	463	479
	MERITAGE HOMES	Debt Securities	273	286
*	MET LIFE GLOBAL FUNDING	Debt Securities	978	969
	MET TRANSPRTN AUTH NY DEDICATE	Debt Securities	926	918
	METHANEX CORP	Debt Securities	1,347	1,464
*	METLIFE CAPITAL TRUST IV	Debt Securities	386	402
*	METLIFE INC	Debt Securities	15,014	15,699
	MEXICO CITY ARPT	Debt Securities	691	693
	MICROSOFT CORP	Debt Securities	25,803	27,768
	MIDAMERICAN ENERGY CO	Debt Securities	6,076	6,522
	MISSOURI ST HLTH & EDUCTNL FAC	Debt Securities	760	758
	MO HEALTH & EDUCATION FACILITIES-A	Debt Securities	581	571
	MOLSON COORS BREWING CO	Debt Securities	1,016	1,003
	MONONGAHELA POWER CO	Debt Securities	1,353	1,369
	MONSANTO CO	Debt Securities	4,513	4,905
	MOODY'S CORP	Debt Securities	199	199
*	MORGAN STANLEY	Debt Securities	27,686	28,380
	MOTIVA ENTERPRISES LLC	Debt Securities	1,962	1,906
	MOTOROLA SOLUTIONS INC	Debt Securities	164	176
	MPLX LP	Debt Securities	1,166	1,209
	MUNI ELEC AUTH OF GEORGIA	Debt Securities	1,910	2,049
	MUTUAL OF OMAHA INS CO	Debt Securities	4,300	4,359
	MYLAN INC	Debt Securities	509	475
	MYLAN NV	Debt Securities	824	872
	N TX TOLLWAY AUTH REVENUE	Debt Securities	975	1,038
	NASDAQ INC	Debt Securities	1,345	1,338
	NATIONAL RURAL UTIL COOP	Debt Securities	414	425
	NATIONWIDE BLDG SOCIETY	Debt Securities	249	249
	NATIONWIDE MUTUAL INSURA	Debt Securities	4,215	4,697
	NAVIENT CORP	Debt Securities	1,413	1,428
	NBCUNIVERSAL MEDIA LLC	Debt Securities	350	371
	NEVADA POWER CO	Debt Securities	1,054	1,086
	NEW CINGULAR WIRELESS SV	Debt Securities	2,011	1,979
	NEW JERSEY ST TURNPIKE AUTH	Debt Securities	2,194	2,201
	NEW YORK LIFE INSURANCE	Debt Securities	1,014	1,029
	NEW YORK ST DORM AUTH ST PERSO	Debt Securities	218	227
	NEWCREST FINANCE PTY LTD	Debt Securities	627	641
	NEWELL BRANDS INC	Debt Securities	5,072	5,056
	NEWMONT MINING CORP	Debt Securities	1,345	1,420
	NIKE INC	Debt Securities	3,237	3,227
	NIPPON LIFE INSURANCE	Debt Securities	700	750
	NISOURCE FINANCE CORP	Debt Securities	5,035	5,048
	NOBLE ENERGY INC	Debt Securities	4,392	4,534
	NOBLE HOLDING INTL LTD	Debt Securities	101	66
	NORDSTROM INC	Debt Securities	2,756	2,744
	NORFOLK SOUTHERN CORP	Debt Securities	3,851	3,784
	NORTHERN NATURAL GAS CO	Debt Securities	905	948
	NORTHERN STATES PWR MINN	Debt Securities	6,175	6,423
	NORTHROP GRUMMAN CORP	Debt Securities	295	292
	NORTHWELL HEALTH	Debt Securities	335	337
	NORTHWESTERN MUTUAL LIFE	Debt Securities	3,418	3,500
	NORTHWESTERN UNIVERSITY	Debt Securities	1,624	1,787
	NOVANT HEALTH INC	Debt Securities	204	211
	NOVARTIS CAPITAL CORP	Debt Securities	3,394	3,625
	NSTAR ELECTRIC CO	Debt Securities	99	111
	NVIDIA CORP	Debt Securities	2,254	2,238
	NY & PRESBYTERIAN HOSPITAL	Debt Securities	1,465	1,499
	NYU HOSPITALS CENTER	Debt Securities	1,355	1,576
	OCCIDENTAL PETROLEUM CORP	Debt Securities	2,539	2,723
	ODBRCHT OFFSHRE DRLL FIN	Debt Securities	453	210
	OGLETHORPE POWER CORP	Debt Securities	629	649
	OHIO EDISON CO	Debt Securities	732	744
	OHIO POWER COMPANY	Debt Securities	447	456

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	OHIO ST UNIVERSITY-TXBL-A	Debt Securities	527	564
	OMAN INTRNL BOND	Debt Securities	1,502	1,531
	OMEGA HLTHCARE INVESTORS	Debt Securities	1,405	1,443
	ONCOR ELECTRIC DELIVERY	Debt Securities	5,091	5,022
	ONE GAS INC	Debt Securities	2,353	2,601
	ONEOK INC	Debt Securities	721	719
	ONEOK PARTNERS LP	Debt Securities	2,814	2,854
	ORACLE CORP	Debt Securities	23,073	24,204
	O'REILLY AUTOMOTIVE	Debt Securities	1,093	1,094
	OWENS CORNING	Debt Securities	205	225
	PACIFIC GAS & ELECTRIC CO	Debt Securities	21,257	22,049
	PACIFIC LIFE INSURANCE	Debt Securities	4,134	4,599
	PACIFICORP	Debt Securities	7,963	8,163
	PANCANADIAN PETL	Debt Securities	117	123
	PECO ENERGY CO	Debt Securities	1,844	1,968
	PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	838	881
	PEPSICO INC	Debt Securities	10,767	10,946
	PERRIGO FINANCE UNLIMITD	Debt Securities	1,106	1,162
	PETRO CANADA	Debt Securities	2,618	2,680
	PETROBRAS GLOBAL FINANCE BV	Debt Securities	2,101	2,133
	PETROLEOS MEXICANOS CO	Debt Securities	3,328	3,489
	PFIZER INC	Debt Securities	15,251	15,283
	PHILIP MORRIS INTERNATIONAL INC	Debt Securities	16,319	17,143
	PHILLIPS 66	Debt Securities	1,096	1,130
	PIEDMONT NATURAL GAS CO	Debt Securities	1,678	1,650
	PIONEER NATURAL RESOURCE	Debt Securities	1,318	1,279
	PITNEY BOWES INC	Debt Securities	200	200
	PLAINS ALL AMER PIPELINE	Debt Securities	5,151	4,946
	POLAND GOVERNMENT BOND	Debt Securities	888	911
	PORT AUTH OF NEW YORK NEW JE	Debt Securities	1,670	1,840
	POTOMAC ELECTRIC POWER	Debt Securities	1,174	1,225
	PPL CAPITAL FUNDING INC	Debt Securities	1,681	1,702
	PPL ELECTRIC UTILITIES	Debt Securities	2,593	2,615
	PRES + FELLOWS OF HARVARD	Debt Securities	1,950	2,122
	PRIDE INTERNATIONAL INC	Debt Securities	181	106
	PRINCETON UNIVERSITY	Debt Securities	422	427
	PRINCIPAL FINANCIAL	Debt Securities	717	763
	PROCTER + GAMBLE CO/THE	Debt Securities	100	108
	PROGRESS ENERGY INC	Debt Securities	3,529	3,494
	PROGRESSIVE CORP	Debt Securities	4,274	4,410
	PROV ST JOSEPH HLTH OBL	Debt Securities	241	231
*	PRUDENTIAL FINANCIAL INC	Debt Securities	7,435	7,684
	PUB SVC ELEC + GAS	Debt Securities	1,971	2,145
	PUBLIC SERVICE	Debt Securities	464	473
	PUBLIC SERVICE COLORADO	Debt Securities	4,385	4,330
	PUBLIC SERVICE EL + GAS	Debt Securities	1,655	1,635
	PUGET SOUND ENERGY INC	Debt Securities	4,808	4,803
	QUALCOMM INC	Debt Securities	6,415	6,900
	QUEST DIAGNOSTICS INC	Debt Securities	246	263
	RABOBANK	Debt Securities	420	478
	RABOBANK NEDERLAND	Debt Securities	7,859	8,613
	RAYMOND JAMES FINANCIAL INC	Debt Securities	1,599	1,721
	RAYTHEON COMPANY	Debt Securities	2,164	2,312
	REALTY INCOME CORP	Debt Securities	197	190
	RECKITT BEN TSY	Debt Securities	5,465	5,418
	REGENCY CENTERS	Debt Securities	1,030	1,026
	REGENCY ENERGY PARTNERS	Debt Securities	889	972
	REGIONS FINANCIAL CORP	Debt Securities	119	122
	REPUBLIC OF SOUTH AFRICA	Debt Securities	1,044	1,114
	REYNOLDS AMERICAN INC	Debt Securities	8,698	9,254
	RICE UNIVERSITY	Debt Securities	1,780	1,839
	RIO TINTO FIN USA LTD	Debt Securities	4,110	4,492
	RIO TINTO FIN USA PLC	Debt Securities	942	1,058
	ROCHE HOLDINGS INC	Debt Securities	974	1,014
	ROCKWELL COLLINS	Debt Securities	2,046	2,057
	ROYAL BK SCOTLND GRP PLC	Debt Securities	1,000	1,023
	RWJ BARNABAS	Debt Securities	465	463
	SABINE PASS LIQUEFACTION	Debt Securities	2,852	2,988
	SABRA HEALTH CARE	Debt Securities	258	257
	SANTANDER HOLDINGS USA	Debt Securities	725	736
	SANTANDER UK GROUP HLDGS	Debt Securities	294	301
	SANTANDER UK PLC	Debt Securities	5,345	5,513
	SAUDI ELEC GLOBAL SUKUK	Debt Securities	400	435
	SAUDI ELECTRICITY GLOBAL	Debt Securities	2,100	2,071
	SAUDI INT BOND	Debt Securities	7,318	7,405
	SCHLUMBERGER HLDGS CORP	Debt Securities	2,723	2,858
	SEMPRA ENERGY	Debt Securities	1,985	1,959
	SFAVE 2015-5AVE A2B	Debt Securities	553	565
	SHELL INTERNATIONAL FIN	Debt Securities	8,470	8,735
	SHERWIN-WILLIAMS	Debt Securities	5,000	5,068
	SHIRE ACQ INV IRELAND DA	Debt Securities	5,508	5,506
	SIEMENS FINANCIERINGSMAT	Debt Securities	3,046	3,245

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SIMON PROPERTY GROUP LP	Debt Securities	1,399	1,355
	SINOPEC GRP OVERSEA 2012	Debt Securities	1,024	1,049
	SINOPEC GRP OVERSEA 2014	Debt Securities	349	376
	SKY PLC	Debt Securities	1,368	1,359
	SOUTH CAROLINA ELEC+GAS	Debt Securities	8,134	8,687
	SOUTHERN BAPTIST HOSPITAL	Debt Securities	880	976
	SOUTHERN CAL EDISON	Debt Securities	17,822	18,466
	SOUTHERN CALIF GAS CO	Debt Securities	3,504	3,659
	SOUTHERN CO	Debt Securities	6,517	6,611
	SOUTHERN COPPER CORP	Debt Securities	2,444	2,640
	SOUTHERN POWER CO	Debt Securities	1,560	1,611
	SOUTHWESTERN ENERGY CO	Debt Securities	100	102
	SPECTRA ENERGY PARTNERS	Debt Securities	1,000	1,042
	SPECTRA PARTNERS	Debt Securities	434	432
	SPIRIT REALTY LP	Debt Securities	99	100
	SPRINT SPECTRUM	Debt Securities	575	584
	STATE OF QATAR	Debt Securities	859	817
*	STATE STREET CORP	Debt Securities	523	534
	STATOIL ASA	Debt Securities	515	537
	STRYKER CORP	Debt Securities	838	861
	SUNCOR ENERGY INC	Debt Securities	577	600
	SUNOCO LOGISTICS PARTNER	Debt Securities	5,502	5,807
	SUZANO AUSTRIA	Debt Securities	488	546
	SWISS RE SOLUTIONS	Debt Securities	510	511
	SWISS RE TREASURY (US)	Debt Securities	375	384
	SYSCO CORPORATION	Debt Securities	2,090	2,053
	TAMPA ELECTRIC CO	Debt Securities	949	992
	TARGET CORP	Debt Securities	6,356	6,293
	TEACHERS INSURANCE & ANNUITY	Debt Securities	3,974	4,167
	TECH DATA CORP	Debt Securities	100	103
	TELECOM ITALIA CAPITAL	Debt Securities	137	145
	TELEFONICA EMISIONES SAU	Debt Securities	6,360	6,564
	TELUS CORP	Debt Securities	1,009	1,032
	TENET HEALTHCARE	Debt Securities	200	198
	TESCO PROPERTY FIN 1	Debt Securities	1,558	1,895
	TESCO PROPERTY FIN 5	Debt Securities	243	291
	THERMO FISHER SCIENTIFIC	Debt Securities	1,388	1,409
	TIME WARNER CABLE INC	Debt Securities	7,421	7,543
	TIME WARNER INC	Debt Securities	6,280	6,010
	TOLL BROS FINANCE CORP	Debt Securities	528	551
	TRANS CANADA PIPELINES	Debt Securities	6,659	6,748
	TRANSCANADA TRUST	Debt Securities	1,123	1,188
	TRANSCONT GAS PIPE LINE	Debt Securities	565	588
	TRAVELERS COS INC	Debt Securities	10,771	11,387
	TREASURY BILL	Debt Securities	32,543	32,544
	TREASURY BILL	Debt Securities	19,668	19,668
	TRUST F/1401	Debt Securities	591	662
	TSY INFL IX N/B	Debt Securities	7,774	7,466
	TUFTS UNIVERSITY	Debt Securities	281	278
	TYSON FOODS INC	Debt Securities	994	1,070
	UBS GROUP FUNDING	Debt Securities	8,766	8,899
	UNION ELECTRIC CO	Debt Securities	2,814	2,901
	UNION PACIFIC CORP	Debt Securities	12,567	13,035
	UNITED AIR 2014 1 A PTT	Debt Securities	457	469
	UNITED PARCEL SERVICE	Debt Securities	2,725	2,780
	UNITED TECHNOLOGIES CORP	Debt Securities	16,912	16,642
	UNITEDHEALTH GROUP INC	Debt Securities	23,052	24,424
	UNITYMEDIA	Debt Securities	657	733
	UNIV OF CALIFORNIA CA REVENUES	Debt Securities	735	765
	UNIV OF NOTRE DAME	Debt Securities	987	979
	UNIV OF VA-C-TXBL	Debt Securities	300	301
	UNIVERSITY OF PENNSYLVANIA	Debt Securities	493	550
	UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	550	575
	US BANCORP	Debt Securities	1,014	1,010
	US TREASURY FRN	Debt Securities	1,376	1,376
	US TREASURY N/B	Debt Securities	1,224,144	1,224,533
	US TREASURY N/B	Debt Securities	39,050	39,050
	US TREASURY STRIPS	Debt Securities	11,713	12,766
	VALE	Debt Securities	1,744	1,936
	VALE OVERSEAS LIMITED	Debt Securities	6,502	6,947
	VALEANT PHARMACEUTICALS	Debt Securities	1,641	1,703
	VALERO ENERGY CORP	Debt Securities	1,503	1,694
	VALERO ENERGY PA	Debt Securities	688	707
	VENTAS REALTY LP	Debt Securities	856	831
	VERIZON COMMUNICATIONS	Debt Securities	35,132	35,253
	VIACOM INC	Debt Securities	8,180	8,182
	VIRGINIA ELECTRIC & POWER	Debt Securities	19,643	20,166
	VISA INC	Debt Securities	13,775	14,550
	VODAFONE GROUP PLC	Debt Securities	956	1,003
	WACHOVIA CORP	Debt Securities	173	177
	WAL MART STORES INC	Debt Securities	9,150	9,428
	WALGREENS BOOTS ALLIANCE	Debt Securities	1,839	1,880

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	WALT DISNEY COMPANY/THE	Debt Securities	2,321	2,217
	WASHINGTON GAS LIGHT CO	Debt Securities	897	896
	WASHINGTON PG LP	Debt Securities	788	815
	WEA FINANCE LLC	Debt Securities	199	206
	WELLS FARGO & COMPANY	Debt Securities	17,946	19,210
	WELLS FARGO BANK NA	Debt Securities	4,586	4,663
	WELLS FARGO CAPITAL X	Debt Securities	3,593	3,769
	WELLS FARGO CO	Debt Securities	8,857	9,113
	WESLEYAN UNIVERSITY	Debt Securities	740	768
	WESTAR ENERGY INC	Debt Securities	3,765	3,982
	WESTLAKE CHEMICAL	Debt Securities	2,263	2,393
	WEYERHAEUSER CO	Debt Securities	9,859	10,543
	WILLIAMS PARTNERS	Debt Securities	8,500	9,485
	WILLIAMS PARTNERS/ACMP	Debt Securities	624	628
	WISCONSIN ELECTRIC POWER	Debt Securities	1,749	1,836
	WISCONSIN POWER + LIGHT	Debt Securities	2,355	2,380
	WISCONSIN PUBLIC SERVICE	Debt Securities	570	654
	WW GRAINGER INC	Debt Securities	4,672	4,778
	WYETH LLC	Debt Securities	1,789	1,931
	WYNN LAS VEGAS LLC/CORP	Debt Securities	1,575	1,654
	XCEL ENERGY INC	Debt Securities	1,775	1,679
	XLIT LTD	Debt Securities	99	105
	XSTRATA FIN CAN	Debt Securities	1,065	1,110
	ZF NA CAPITAL	Debt Securities	410	421
	ZOETIS INC	Debt Securities	199	199
		Total debt securities	3,679,946	3,739,693
Investment funds				
	ALTA INC	Investment Funds	377	556
	BRIDGEWATER OPTIMAL PORT LTD	Investment Funds	100,290	101,339
	GMO BENCHMARK FREE FUND	Investment Funds	29,324	31,690
	ISHARES MSCI EAFE ETF	Investment Funds	695	825
	ISHARES MSCI EMERGING MARKETS	Investment Funds	708	721
	ISHARES MSCI INDIA ETF	Investment Funds	650	706
	LISPENARD STREET CREDIT FUND	Investment Funds	60	97
	LISPENARD STREET FUND	Investment Funds	143	256
	MARKET ADVANTAGE LTD CL D	Investment Funds	35,000	39,714
	MULTI STRATEGY FUND E	Investment Funds	7,413	7,803
	REDBOURN PARTNERS LTD	Investment Funds	8,120	9,661
	SPDR S+P 500 ETF TRUST	Investment Funds	200	201
		Total investment funds	182,980	193,569
Private equity and debt investments				
	CLEV CMN NEW	Private equity and debt investments	5,410	267
	HAIGHTS CROSS COMM	Private equity and debt investments	56	-
	NEWARK EXP LIT	Private equity and debt investments	-	26
	NEWARK IND ESC	Private equity and debt investments	-	128
	RITA	Private equity and debt investments	-	14
	SPECTRUM	Private equity and debt investments	-	945
		Total private equity and debt investments	5,466	1,380
Real estate and other alternative investments				
	ABACUS PROPERTY	Real estate and other alternative investments	196	256
	ADVANCE RESI INV	Real estate and other alternative investments	196	184
	AGNC INVESTMENT	Real estate and other alternative investments	68	75
	ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	86	94
	AMERICAN TOWER CORP	Real estate and other alternative investments	491	588
	ANNALY CAPITAL MANAGEMENT INC	Real estate and other alternative investments	99	114
	ANWORTH MORTGAGE	Real estate and other alternative investments	64	74
	ARROWHEAD PROP	Real estate and other alternative investments	16	15
	AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	206	216
	BOSTON PROPERTIES INC	Real estate and other alternative investments	163	164
	BRIXMOR PROPERTY GROUP INC	Real estate and other alternative investments	170	163
	CAMDEN PROPERTY TRUST	Real estate and other alternative investments	67	76
	CANADIAN APARTMENT PROPERTIES	Real estate and other alternative investments	337	380
	CHAMPION REIT	Real estate and other alternative investments	187	200
	CHIMERA INVESTMENT CORP	Real estate and other alternative investments	367	418
	COLONY NORTHST-A	Real estate and other alternative investments	67	58
	CONCENTRADORA FI	Real estate and other alternative investments	15	15
	CROWN CASTLE INTL CORP	Real estate and other alternative investments	317	352
	CYRUSONE INC	Real estate and other alternative investments	63	65
	DELTA PROPERTY F	Real estate and other alternative investments	16	16
	DIGITAL REALTY TRUST INC	Real estate and other alternative investments	173	211
	DUKE REALTY CORP	Real estate and other alternative investments	73	89
	EMPIRE STATE REALTY TRUST INC	Real estate and other alternative investments	116	115
	EQUINIX INC	Real estate and other alternative investments	1,780	1,843
	EQUITY RESIDENTIAL	Real estate and other alternative investments	213	210
	ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	130	144
	EXTRA SPACE STORAGE INC	Real estate and other alternative investments	79	87
	FEDERAL REALTY INVS TRUST	Real estate and other alternative investments	82	78
	FIBRA HOTELERA	Real estate and other alternative investments	30	30
	GECINA SA	Real estate and other alternative investments	571	577

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GGP INC	Real estate and other alternative investments	130	112
	HCP INC	Real estate and other alternative investments	133	113
	HOST HOTELS + RESORTS INC	Real estate and other alternative investments	122	119
	IRON MOUNTAIN INC	Real estate and other alternative investments	74	85
	KIMCO REALTY CORP	Real estate and other alternative investments	83	72
	LIBERTY PROPERTY TRUST	Real estate and other alternative investments	47	52
	MACERICH CO/THE	Real estate and other alternative investments	72	58
	MACQUARIE MEXICO REAL ESTATE	Real estate and other alternative investments	16	18
	MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	94	105
	MIRVAC GROUP	Real estate and other alternative investments	568	647
	NATIONAL RETAIL	Real estate and other alternative investments	53	53
	NATIONAL STORAGE	Real estate and other alternative investments	385	398
	PROLOGIS INC	Real estate and other alternative investments	223	295
	PUBLIC STORAGE	Real estate and other alternative investments	271	294
	REALTY INCOME CORP	Real estate and other alternative investments	124	136
	REBOSIS PROPERTY	Real estate and other alternative investments	148	141
	REGENCY CENTERS CORP	Real estate and other alternative investments	84	82
	SBA COMM CORP	Real estate and other alternative investments	124	151
	SIMON PROPERTY GROUP INC	Real estate and other alternative investments	2,970	2,628
	SL GREEN REALTY CORP	Real estate and other alternative investments	96	92
	TANGER FACTORY OUTLET CENTERS INC	Real estate and other alternative investments	516	503
	TAUBMAN CENTERS INC	Real estate and other alternative investments	922	760
	UDR INC	Real estate and other alternative investments	80	88
	UNITE GROUP PLC	Real estate and other alternative investments	335	343
	VENTAS INC	Real estate and other alternative investments	183	200
	VEREIT INC	Real estate and other alternative investments	72	70
	VORNADO REALTY TRUST	Real estate and other alternative investments	508	520
	VUKILE PROPERTY	Real estate and other alternative investments	18	19
	WELLTOWER INC	Real estate and other alternative investments	212	224
	WEYERHAEUSER CO	Real estate and other alternative investments	201	225
	Total real estate and other alternative investments		15,302	15,510
Group annuity contracts				
*	AETNA J14709	Group annuity contracts	8,124	9,063
*	METLIFE 135	Group annuity contracts	6,946	7,595
*	METLIFE 632	Group annuity contracts	8,425	10,194
*	PRUPAR GA 40179	Group annuity contracts	6,956	8,339
	Total group annuity contracts		30,451	35,191
Derivatives				
	317U010N0 IRO USD 5Y P	Derivatives	(61)	(16)
	317U011N9 IRO USD 30Y P	Derivatives	61	24
	317U016K0 IRO USD 5Y P	Derivatives	(130)	(10)
	317U017K9 IRO USD 30Y P	Derivatives	129	18
	317U131L8 IRO USD 30Y P	Derivatives	320	141
	317U132L7 IRO USD 5Y P	Derivatives	(323)	(119)
	317U275N0 IRO USD 10Y P	Derivatives	(103)	(29)
	317U276N9 IRO USD 30Y P	Derivatives	97	26
	317U724M9 IRO USD 5Y P	Derivatives	(47)	(10)
	317U725M8 IRO USD 30Y P	Derivatives	46	15
	317U882N5 IRO USD 5Y P	Derivatives	(25)	(25)
	317U883N4 IRO USD 30Y P	Derivatives	25	23
	317U957M7 IRO USD 5Y P	Derivatives	(11)	-
	317U958M6 IRO GBP 5Y P	Derivatives	10	4
	90DAY EUR FUTR DEC19	Derivatives	-	73
	90DAY EUR FUTR SEP19	Derivatives	-	32
	BWU00C8G8 IRS USD P F 2.25000 RV 03MLIBOR	Derivatives	(328)	(299)
	BWU00IN03 IRS USD P F 1.25000 R V 03MLIBOR	Derivatives	(12)	2
	EMIN RUSSELL 2000 DEC17	Derivatives	-	904
	EURO STOXX 50 DEC17	Derivatives	-	560
	EURO-BUND FUTURE DEC17	Derivatives	-	17
	Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	(6)
	Forward Foreign Currency Contracts - USD/EUR	Derivatives	-	3
	Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	(86)
	Forward Foreign Currency Contracts - USD/JPY	Derivatives	-	3
	Forward Foreign Currency Contracts - USD/PLN	Derivatives	-	14
	Forward Foreign Currency Contracts - USD/ZAR	Derivatives	-	37
	FTSE 100 IDX FUT DEC17	Derivatives	-	(101)
	HANG SENG IDX FUT OCT17	Derivatives	-	7
	IMM EUR FUT OPT C	Derivatives	(15)	(3)
	IMM EUR FUT OPT P	Derivatives	14	8
	LONG GILT FUTURE DEC17	Derivatives	-	67
	MSCI EMGMKT DEC17	Derivatives	-	(307)
	S+P/TSX 60 IX FUT DEC17	Derivatives	-	251
	S+P500 EMINI FUT DEC17	Derivatives	-	967
	SPI 200 FUTURES DEC17	Derivatives	-	(14)
	SWAPTION 99O290805 P	Derivatives	(7,675)	(6,873)
	SWPC0BXI8 CDS USD P V 01MEVENT 2 CMBX R F 3.000 1 CMBX	Derivatives	(115)	(152)
	SWPC0CID2 CDS USD P V 01MEVENT 2 CMBX R F .5000 CMBX	Derivatives	(228)	(9)
	SWPC0CLY4 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(38)	(1)
	SWPC0DQ92 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(69)	7
	SWPC0DU30 CDS USD P V 03MEVENT 2 CCP R F 1.000 CCP	Derivatives	36	91

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SWU00B8J4 IRS MXN P V 01MTIIE R F 6.750	Derivatives	(9)	(1)
	SWU00I4L8 IRS MXN P V 01MTIIE R F 5.740	Derivatives	(2)	(429)
	SWU00JHT5 IRS MXN P V 01MTIIE R F 5.9250	Derivatives	-	(17)
	SWU00JHU2 IRS MXN P V 01MTIIE R F 5.9350	Derivatives	-	(16)
	TOPIX INDX FUTR DEC17	Derivatives	-	1,029
	US 10YR FUT OPTN C	Derivatives	(6)	(1)
	US 10YR FUT OPTN P	Derivatives	(4)	(18)
	US 10YR NOTE (CBT) DEC17	Derivatives	-	743
	US 5YR NOTE (CBT) DEC17	Derivatives	-	(16)
	US LONG BOND(CBT) DEC17	Derivatives	-	(564)
	US ULTRA BOND CBT DEC17	Derivatives	-	(5,261)
	BWU00KWQ1 IRS GBP P F 1.75000 CCP R V 06MLIBOR CCP	Derivatives	(16)	(7)
	BWU00KXL1 IRS JPY P F .45000 CCP R V 06MLIBOR CCP	Derivatives	(31)	(83)
	SWU00L6D7 IRS MXN P V 01MTIIE CCP R F 7.730 CCP	Derivatives	16	48
	SWPC0F988 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	125	131
	SWPC0FAP8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	18	39
	BWU00LBN9 IRS JPY P F .41500 CCP R V 06MLIBOR CCP	Derivatives	-	(3)
	SWPC0EAY2 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	30	33
	SWPC0F525 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(9)	(3)
	SWPC0FDO8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(1)	-
	BWU00MID2 IRS GBP P F 1.00000 CCP R V 06MLIBOR CCP	Derivatives	(3)	3
	BWU00JR72 IRS USD P F 1.25000 CCP R V 03MLIBOR CCP	Derivatives	36	28
	SWPC0E924 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	283	317
	SWU00K9E4 IRS MXN P V 01MTIIE CCP R F 7.380 CCP	Derivatives	(2)	2
	SWU00L506 IRS MXN P V 01MTIIE R F 7.740 CCP	Derivatives	(1)	22
	SWU00L6S4 IRS BRL P V 01MCETIP BZDIOVRA CCP CME R F 10.3 ZCS	Derivatives	17	61
	SWU00LAP5 IRS USD P V 03MLIBOR CCP R F 2.40 CCP	Derivatives	3	14
	SWU00LDR8 IRS MXN P V 01MTIIE CCP R F 7.317 CCP	Derivatives	1	8
	SWPC0FGK3 CDS USD P V 03MEVENT R F 1.000	Derivatives	(212)	(119)
	SWU00LIK8 IRS BRL P V 01MCETIP BZDIOVRA CCP CME R F 9.973 ZCS	Derivatives	-	64
	SWU00LLV0 IRS BRL P V 01MCETIP BZDIOVRA CCP CME R F 10.02 ZCS	Derivatives	-	36
	SWPC0FUF8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(131)	(131)
	BWU00MIE0 IRS GBP P F 1.50000 CCP R V 06MLIBOR CCP	Derivatives	(202)	(5)
	BWU00MIB6 IRS EUR P F 1.00000 CCP R V 06MERIB CCP	Derivatives	(8)	(6)
	SWU00MN12 IRS MXN P V 01MTIIE CCP R F 7.38 CCP	Derivatives	3	-
	SWPC0GA27 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	45	48
	SWPC0GA50 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	6	6
		Total derivatives	(8,496)	(8,814)
		Total directly held investments	\$ 4,870,663	\$ 5,075,791

* Denotes parties-in-interest

General Motors Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 016
Plan Year: 10/01/2016 – 09/30/2017

Schedule of Reportable Transactions

The Schedule of Reportable Transactions 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</small> <small>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 <u>General Motors Salaried Retirement Program</u>	B Three-digit plan number (PN) ►	<u>016</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>General Motors LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>	

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:			
a Market value.....	2a	<u>6,716,135,612</u>	
b Actuarial value.....	2b	<u>6,520,693,247</u>	
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.....	<u>6,332</u>	<u>1,360,853,950</u>	<u>1,360,853,950</u>
b For terminated vested participants.....	<u>17,579</u>	<u>752,840,370</u>	<u>752,840,370</u>
c For active participants.....	<u>20,295</u>	<u>3,032,147,905</u>	<u>3,160,297,353</u>
d Total.....	<u>44,206</u>	<u>5,145,842,225</u>	<u>5,273,991,673</u>
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		<u>6.21%</u>
6 Target normal cost.....	6		<u>7,112,000</u>

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;"> Signature of actuary </div> <div style="text-align: center;"> <u>Mary E Gibbon</u> Type or print name of actuary </div> <div style="text-align: center;"> <u>Towers Watson Delaware Inc</u> Firm name </div> <div style="text-align: center;"> <u>800 North Glebe Road</u> <u>Arlington VA 22203</u> Address of the firm </div>	<div style="text-align: center;"> <u>June 7, 2018</u> Date </div> <div style="text-align: center;"> <u>1706921</u> Most recent enrollment number </div> <div style="text-align: center;"> <u>703-258-8163</u> Telephone number (including area code) </div>
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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).....	920,059,275	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	920,059,275	0
10 Interest on line 9 using prior year's actual return of <u>12.35%</u>	113,627,320	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		273,570
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>6.41%</u>		17,536
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.....		291,106
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).....	1,033,686,595	0

Part III Funding Percentages

14 Funding target attainment percentage	14	104.03%
15 Adjusted funding target attainment percentage.....	15	123.63%
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	123.20%
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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	

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 65
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	7,112,000	
b Excess assets, if applicable, but not greater than line 31a	31b	7,112,000	
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	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....			0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37		
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 / 016
Plan Name	General Motors Salaried Retirement Program
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 contribution and dates paid shown in line 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

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

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

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

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

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

Change in assumptions and methods since prior valuation:

The annual plan related expenses were changed from \$11,468,000 for 2015 to \$7,112,000 for 2016.

Schedule SB, Line 26 - Schedule of Active Participant Data
General Motors Salaried Retirement Program
EIN/PN: 27-0383222/016
Data is as of 10/1/2016

Attained Age	Completed Years of Credited Service																					
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over		Total	
	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued	No.	Avg. Accrued
Under 25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 to 29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30 to 34	66	-	76	-	-	-	1	-	-	-	-	-	-	-	-	-	-	-	-	-	143	-
35 to 39	83	-	319	-	129	\$ 4,708	423	\$ 11,196	9	-	-	-	-	-	-	-	-	-	-	-	963	\$ 11,116
40 to 44	81	-	264	-	123	\$ 12,367	1,033	\$ 12,534	515	\$ 17,023	23	\$ 18,704	5	-	-	-	-	-	-	-	2,044	\$ 14,038
45 to 49	85	-	265	-	122	\$ 12,649	1,046	\$ 13,994	912	\$ 19,041	707	\$ 26,548	77	\$ 28,885	2	-	1	-	-	-	3,217	\$ 19,234
50 to 54	72	-	202	-	104	\$ 16,033	811	\$ 15,363	837	\$ 21,123	943	\$ 28,050	1,251	\$ 35,568	78	\$ 37,314	7	-	2	-	4,307	\$ 26,418
55 to 59	35	-	108	-	61	\$ 14,536	459	\$ 15,751	511	\$ 22,287	617	\$ 27,953	1,380	\$ 36,015	1,089	\$ 42,582	202	\$ 37,845	16	-	4,478	\$ 32,607
60 to 64	14	-	49	-	41	\$ 13,072	194	\$ 15,437	217	\$ 22,055	199	\$ 27,243	374	\$ 35,640	545	\$ 42,567	477	\$ 46,490	84	\$ 34,004	2,194	\$ 35,674
65 & Over	4	-	13	-	7	-	52	\$ 17,960	36	\$ 21,428	33	\$ 27,059	61	\$ 36,548	58	\$ 41,461	61	\$ 46,399	87	\$ 44,465	412	\$ 35,780
Total	440	-	1,296	-	587	\$ 13,285	4,019	\$ 13,923	3,037	\$ 20,043	2,522	\$ 27,443	3,148	\$ 35,577	1,772	\$ 42,274	748	\$ 43,715	189	\$ 35,954	17,758	\$ 26,624

Average Age: 53.3

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

This age/service chart count includes all participants and shows only the average accrued benefit. The average cash balance benefit is shown in the following chart. This chart does not include transfers that are included in the count on line 3(c).

Schedule SB, Line 26 - Schedule of Active Participant Data
General Motors Salaried Retirement Program
EIN/PN: 27-0383222/016
Data is as of 10/1/2016

Attained Age	Completed Years of Credited Service																					
	Under 1		1 to 4		5 to 9		10 to 14		15 to 19		20 to 24		25 to 29		30 to 34		35 to 39		40 & Over		Total	
	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.	No.	Avg.
	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal	Cash Bal
Under 25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
25 to 29	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
30 to 34	66	\$ 1,636	76	\$ 6,114	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	142	\$ 4,033
35 to 39	83	\$ 1,593	319	\$ 11,380	122	\$ 20,050	3	-	-	-	-	-	-	-	-	-	-	-	-	-	527	\$ 11,861
40 to 44	81	\$ 2,360	264	\$ 15,361	97	\$ 27,885	3	-	-	-	-	-	-	-	-	-	-	-	-	-	445	\$ 15,742
45 to 49	85	\$ 2,701	265	\$ 18,488	88	\$ 39,088	-	-	1	-	-	-	-	-	-	-	-	-	-	-	439	\$ 19,519
50 to 54	72	\$ 4,288	202	\$ 23,501	79	\$ 52,318	1	-	-	-	-	-	-	-	-	-	-	-	-	-	354	\$ 26,014
55 to 59	35	\$ 4,672	108	\$ 24,993	45	\$ 63,689	-	-	-	-	-	-	-	-	-	-	-	-	-	-	188	\$ 30,472
60 to 64	14	-	49	\$ 32,283	32	\$ 73,246	-	-	-	-	-	-	-	-	-	-	-	-	-	-	95	\$ 42,400
65 to 69	4	-	11	-	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	19	-
70 & Over	-	-	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	2	-
Total	440	2,575	1,296	\$ 17,035	467	\$ 38,402	7	\$ -	1	\$ -	-	\$ -	-	\$ -	-	\$ -	-	\$ -	-	\$ -	2,211	\$ 18,708

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

Part V – Statement of Actuarial Assumptions and Methods

Economic Assumptions

Interest rate basis:

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

- Applicable month

June 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	4.39%	6.23%

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

Year Ending
9/30/2017: 6.92%

Year Ending
09/30/2016: 6.73%

Annual rates of increase

Future increases in Maximum
Benefits and Plan Compensation Limits:

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

Demographic Assumptions

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

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

Mortality

Funding Target, Target Normal Cost and Premium Funding Target The Internal Revenue Code prescribed static mortality tables for 2016 with separate mortality table for annuitants/non-annuitants are used for healthy males and healthy females; the disabled life mortality tables as defined under Revenue ruling 96-7 are used for disabled males and females.

Lump Sum Mortality Lump sums are calculated using the 2016 PPA unisex (i.e., with static adjustment) mortality tables.

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

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

Disability

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

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

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

Retirement

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

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

Interest Credits for Account Balance Benefits

The greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (2.23% for July 2016).

Form of payment

Retirement Eligible: It is assumed that 50% will elect an immediate annuity and 50% will elect an immediate lump sum.

Deferred Vested: It is assumed that 25% elect the deferred annuity form of payment at age 65 and 75% elect to take a lump sum commencing 10 years following the date of termination. Individuals beyond 10 years from their date of termination are assumed to elect a deferred annuity.

Form of Annuity: It is assumed that 80% of male employees and 40% of female employees retain the automatic survivor benefit election. All other participants are assumed to elect a SLA.

Account Balance Participants: It is assumed 100% of account balance participants elect to take the lump sum form of payment.

Level Benefit: For eligible participants who retired prior to 1/1/2009 and are currently not yet 65, 100% of those with a J&S form of payment and 15% of those with a SLA form of payment are assumed to receive a 100% J&S form of payment for the Level Benefits. All other participants who retired prior to 1/1/2009 and are currently not yet 65 are assumed to receive a SLA form of payment for the Level Benefits.

Assumptions used with respect to the survivor options

For purposes of valuing the pre-retirement surviving spouse's benefit other than the \$300 monthly level benefit, it is assumed that 80% of male employees and 40% of female employees would not reject the automatic survivor benefit election.

For purposes of valuing the pre-retirement surviving spouse's benefit for the \$300 monthly level benefit, it is assumed that 15% of single life annuity elections of retirees get J&S level benefit.

Spouse age

Male employees are assumed to have a female spouse three years younger. Female employees are assumed to have a male spouse two years older.

Administrative expenses

The assumed plan-related expenses are \$7,111,000 for the current plan year and \$11,468,000 for the prior plan year.

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Methods

Valuation date	First day of the plan year for the twelve-month period ending September 30, 2017.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	There is no benefit accrual since the plan is frozen, the normal cost is equal to plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets [for determining minimum required contributions]	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 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. Willis Towers Watson has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not.</p> <p>The plan pays small benefits (with a present value up to \$5,000) in a single lump sum payment. Such lump sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.</p>

Assumption Rationale

Discount Rate

The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.

Mortality

Assumptions used for funding purposes are as prescribed by IRC§430(h).

All other assumptions are described in the January 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 annual plan related expenses were changed from \$11,468,000 for 2015 to \$7,112,000 for 2016.

Part V – Summary of Plan Provisions

Plan Provisions

The plan was originally effective August 1, 2012

Plan Year

October 1, 2016 to September 30, 2017

Covered employees

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

Definitions

Credited service

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

100% vesting

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

Plan compensation

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

Statutory limits on benefit

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

Normal retirement date (NRD)

First of month coinciding with or next following the attainment of age 65.

Monthly retirement benefits (other than Account Balance Plan)

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

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

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

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

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

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

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

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

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

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

**Annual retirement benefits for
Account Balance Plan**

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

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

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

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

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

The sample early retirement reduction are shown below

**Early retirement reduction
Factors for non ABP**

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

Eligibility for Benefits

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

Benefits Paid Upon the Following Events

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

Death benefits for participants in active service

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

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

Surviving spouse coverage

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

Other Plan Provisions

Divestitures

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

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

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

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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.

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	
Atlas Venture Advisors, Inc.		25 First St., STE 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 IIa, 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
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Blum Capital Partners, LP (Blum)	94-3205364	
Brevan Howard Asset Management LLP		55 Baker St, Marylebone, London W1U 8EW, UK
Bridgewater Associates, LP		One Glendinning Place, Westport, CT 06880
CapeView Capital LLP		85 Baker Street, London, W1U 8EW, United Kingdom
Capstone Investment Advisors, LLC		7 World Trade Center, 250 Greenwich Street, 30th Floor, New York, NY 10007
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	
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	
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	
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
Goldman Sachs Asset Management, LP	13-3575636	
H/2 SO Manager II LP		680 Washington Blvd, 7th FL, Stamford CT 06901
H/2 SO Manager III LP		680 Washington Blvd, 7th FL, Stamford CT 06901

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 Salaried Retirement Program

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION**1 Information on Persons Receiving Only Eligible Indirect Compensation**(a) Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. [X] Yes [] No**1(b)****Persons Who Provided Disclosures on Eligible Indirect Compensation**

H/2 SO Manager LP		680 Washington Blvd, 7th FL, Stamford CT 06901
Hellman & Friedman LLC	38-3708132	
HGGC, LLC		1950 University Ave., Suite 350, Palo Alto, CA 94303
HIPEP III-Partnership Associates L.L.C.	04-3402910	
Hitchwood Capital 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	
JPMorgan Funds Limited		3 Lochside View, Edinburgh Park, Edinburgh EH12 9DH, Scotland.
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
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	
New Peak Capital Cayman LP		PO Box 715, Grand Cayman, KT1-1107, Cayman Islands
Oak Hill Advisors, L.P.	13-4077194	
Pacific Investment Management Company LLC		650 Newport Center Drive, Newport Beach, CA 92660
Pangea Two Management, LP	27-2707100	
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

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 Salaried Retirement Program

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION**1 Information on Persons Receiving Only Eligible Indirect Compensation**

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

[X] Yes [] No

1(b)**Persons Who Provided Disclosures on Eligible Indirect Compensation**

Pleiad Asia Master Fund	98-1189797	
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 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
The Värde Fund IX G.P., LLC	26-1594071	
The Värde Fund X (GP), L.P.	27-1014484	
TPG Biotechnology Partners, LP	40-0001764	
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	

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									
Performance Equity Management LLC	13-4162590		28			Affiliate	1,521,585		x			
Fidelity Management Trust Co.	04-3022712		15, 64	Recordkeeper	1,483,247	x		x				
State Street Bank and Trust Company	04-1867445		19, 21	Trustee	1,472,211	x		x				
NISA Investment Advisors	48-1140940		28		1,178,024		x					
Towers Watson Delaware Inc.	23-1159360		11	Actuary	991,365		x					
Pacific Investment Management Company, LLC	33-0629048		28		865,172		x					
BlackRock Financial Management, Inc.	13-3806691		28		864,808		x					
Wellington Management Company	04-2683227		28		840,475		x					
Arrowstreet Capital LP	04-3472863		28		576,581		x					
SS&C Private Equity Services		80 Lamberton Road Windsor, CT 06095	15		555,693		x					
Marathon Asset Management	95-4328983		28		387,307		x					
Fidelity Institutional Asset Management Trust Company and FIAM LLC	04-3532603		28	Affiliate of recordkeeper	386,909	x		x				
Blackrock Realty Advisors	94-3262034		28		379,469		x					
Numeric Investors LLC	04-3068821		28		377,678	x		x				
Trilogy Global Advisors, LLC	20-3003629		28		356,600	x		x				
Quantitative Management Associates	22-2540245		28		291,797		x					
Primecap	95-3868081		28		281,786		x					
GM Investment Management Corp	38-2903925		31	Plan Sponsor Subsidiary	249,436		x					
Westbrook Real Estate Fund, VII L.P.	20-5372871		28		227,045		x					
Deloitte Tax LLP	86-1065772		49	Affiliate of auditor	217,398		x					
BlackRock Institutional Trust Company, N.A.	94-3112180		28		205,483		x					
Deloitte	13-3891517		10	External Auditor	178,450		x					
Grantham, Mayo, Van Otterloo & Co. LLC	04-2691242		28		166,876	x		x				
Kirkland & Ellis	36-1326630		29		157,887		x					
BlackRock Capital Management	51-0395386		28		149,501		x					
Energy Trust LLC (UBS)	13-4145449		28		88,529		x					
Westbrook VII 444 Madison Co-Investor, LLC	06-1828197		28		79,897		x					
Westbrook Real Estate Fund, VIII L.P.		13355 Noel Road-LB31, Suite 1380, Dallas, TX 75240	28		71,032		x					
Metlife-NY		PO Box 14710 Lexington KY 40512	13, 23		68,622		x					
SS&C Technologies, Inc.	06-1169696		15		66,907		x					
Prudential Financial	22-1211670		13, 23		66,887		x					
MJR Realty Advisors, LLC	75-2834230		28		62,665		x					
Aetna Life Insurance Company	06-6033492		13, 23		57,101		x					
DS Co-Investors LLC	55-0911808		28		52,583		x					
Skadden, Arps, Slate, Meagher & Flom LLP	13-1777230		29		46,727		x					
Westbrook Realty Management VI, LLC	71-0987207		28		41,192		x					
CIBC Bank USA	36-3722148		27, 34		29,976		x					
Morgan Stanley Real Estate	52-2309805		28		28,978		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 Salaried Retirement Program
C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 016
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)	
Thomson Reuters, LLC	20-4530702		49		28,871		x						
The Burgiss Group	22-3693659		49		27,473		x						
Greenberg Traurig LLP		200 Park Avenue, NY, NY 10166	29		26,346		x						
Martin Currie Inc.		1350 Avenue of the Americas, Suite 3010, NY, 10019	28		24,294		x						
Markit Valuation Limited	25-50001929		49		24,178		x						
CB Richard Ellis	95-2743174		28		17,500		x						
Westbrook Partners Fund V	86-1089101		28		13,345		x						
Clifford Chance US LLP	13-5553664		29		8,776		x						
KPMG Limited		68F,Taipei 101 Tower, No.7, Sec. 5, Xinyi Road, Taipei	17		8,698		x						
DDJ Capital Management, LLC	04-3300754		28		6,585		x						
Lowe, Fell & Skogg, LLC		1099 18th Street, Denver, CO 80202	29		5,931		x						
Mayer Brown JSM	8400005254		29		5,899		x						
Bloomberg L.P.	13-3417984		49		5,139		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	30,535		x	

PART I.3 OTHER INDIRECT COMPENSATION INFORMATION						
3(a)	3(b)	3(c)	3(d)		3(e)	
Service Provider Name (As reported on 2(a))	Service Codes	Enter amount of indirect compensation	Enter name and EIN (address) of source of indirect compensation	EIN (No Soc Sec #)	Address (Report if EIN Unknown or for self-employed persons)	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, Toranomom 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 Salaried Retirement Program

B. Plan Number -- 016

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 #)	Address (Report if EIN Unknown or for self-employed persons)	Nature of Service Code	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 Advisors LLP		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 90405	28	Did not provide responses for indirect compensation.
Tennenbaum Capital Partners, LLC		2951 28th street Suite 1000 Santa Monica, CA 90405	28	Did not provide responses for indirect compensation.
WCAS Management Corporation		320 Park Avenue, Suite 2500, New York, NY 10022	28	Did not provide responses for indirect compensation.

General Motors Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 016
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.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2016 – 09/30/2017

Statement by Enrolled Actuary

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