

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                                                              |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Form 5500</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security<br>Administration<br><br>Pension Benefit Guaranty Corporation | <b>Annual Return/Report of Employee Benefit Plan</b><br>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).<br><br><p style="text-align: center;">▶ <b>Complete all entries in accordance with the instructions to the Form 5500.</b></p> | OMB Nos. 1210-0110<br>1210-0089<br><br><div style="text-align: center; font-size: 1.5em; font-weight: bold;">2018</div><br><br><b>This Form is Open to Public Inspection</b> |
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|                                                                                                          |                                                                                                                                                                                                                                                                                                                                            |
|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                            | <b>Annual Report Identification Information</b>                                                                                                                                                                                                                                                                                            |
| For calendar plan year 2018 or fiscal plan year beginning <u>10/01/2018</u> and ending <u>09/30/2019</u> |                                                                                                                                                                                                                                                                                                                                            |
| <b>A</b> This return/report is for:                                                                      | <input type="checkbox"/> a multiemployer plan <input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)<br><input checked="" type="checkbox"/> a single-employer plan <input type="checkbox"/> a DFE (specify) _____ |
| <b>B</b> This return/report is:                                                                          | <input type="checkbox"/> the first return/report <input type="checkbox"/> the final return/report<br><input type="checkbox"/> an amended return/report <input type="checkbox"/> a short plan year return/report (less than 12 months)                                                                                                      |
| <b>C</b> If the plan is a collectively-bargained plan, check here. . . . .                               | <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                   |
| <b>D</b> Check box if filing under:                                                                      | <input checked="" type="checkbox"/> Form 5558 <input type="checkbox"/> automatic extension <input type="checkbox"/> the DFVC program<br><input type="checkbox"/> special extension (enter description)                                                                                                                                     |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|------------------------------------------------------------------|-------------------------------------------------------------|--|
| <b>Part II</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>Basic Plan Information—enter all requested information</b>                                                                                                                                                                                                                                                                               |                                                                     |                                                                  |                                                             |  |
| <b>1a</b> Name of plan<br><u>GENERAL MOTORS SALARIED RETIREMENT PROGRAM</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"><b>1b</b> Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>016</u></td> </tr> <tr> <td colspan="2"><b>1c</b> Effective date of plan<br/><u>08/01/2012</u></td> </tr> </table>                             | <b>1b</b> Three-digit plan number (PN) ▶                            | <u>016</u>                                                       | <b>1c</b> Effective date of plan<br><u>08/01/2012</u>       |  |
| <b>1b</b> Three-digit plan number (PN) ▶                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <u>016</u>                                                                                                                                                                                                                                                                                                                                  |                                                                     |                                                                  |                                                             |  |
| <b>1c</b> Effective date of plan<br><u>08/01/2012</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>GENERAL MOTORS LLC</u><br><br><div style="display: flex; justify-content: space-between;"> <div style="width: 45%;"> <u>300 RENAISSANCE CENTER</u><br/> <u>MC 482-C33-A68</u><br/> <u>DETROIT, MI 48265</u> </div> <div style="width: 45%;"> <u>300 RENAISSANCE CENTER</u><br/> <u>MC 482-C33-A68</u><br/> <u>DETROIT, MI 48265</u> </div> </div> | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td><b>2b</b> Employer Identification Number (EIN)<br/><u>27-0383222</u></td> </tr> <tr> <td><b>2c</b> Plan Sponsor's telephone number<br/><u>800-489-4646</u></td> </tr> <tr> <td><b>2d</b> Business code (see instructions)<br/><u>336100</u></td> </tr> </table> | <b>2b</b> Employer Identification Number (EIN)<br><u>27-0383222</u> | <b>2c</b> Plan Sponsor's telephone number<br><u>800-489-4646</u> | <b>2d</b> Business code (see instructions)<br><u>336100</u> |  |
| <b>2b</b> Employer Identification Number (EIN)<br><u>27-0383222</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2c</b> Plan Sponsor's telephone number<br><u>800-489-4646</u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                                             |                                                                     |                                                                  |                                                             |  |
| <b>2d</b> Business code (see instructions)<br><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.

|                  |                                                   |            |                                                              |
|------------------|---------------------------------------------------|------------|--------------------------------------------------------------|
| <b>SIGN HERE</b> | Filed with authorized/valid electronic signature. | 07/08/2020 | CHRISTINE GONYEA                                             |
|                  | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| <b>SIGN HERE</b> |                                                   |            |                                                              |
|                  | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

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

Form 5500 (2018)  
v. 171027

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                             |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div>                                                                            |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                           |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>5</b> 41272                                                                                                                                                                                                                              |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><br><b>b</b> Retired or separated participants receiving benefits.....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><br><b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <div style="background-color: #cccccc; height: 20px; width: 100%;"></div><br><b>6a(1)</b> 17758<br><b>6a(2)</b> 14696<br><b>6b</b> 8424<br><b>6c</b> 15574<br><b>6d</b> 38694<br><b>6e</b> 647<br><b>6f</b> 39341<br><b>6g</b><br><b>6h</b> |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>7</b>                                                                                                                                                                                                                                    |

**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:

|                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                                      |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input checked="" type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input checked="" type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input checked="" type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1)** ☒ **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)** ☒ 3 **A** (Insurance Information)
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☒ **G** (Financial Transaction Schedules)

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 \_\_\_\_\_

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

|                                                                                            |                                                             |
|--------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019 |                                                             |
| <b>A</b> Name of plan<br>GENERAL MOTORS SALARIED RETIREMENT PROGRAM                        | <b>B</b> Three-digit plan number (PN) ▶ 016                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>GENERAL MOTORS LLC        | <b>D</b> Employer Identification Number (EIN)<br>27-0383222 |

|               |                                                                                                                                                                                                                                                     |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information Concerning Insurance Contract Coverage, Fees, and Commissions</b> 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. |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                |
|--------------------------------|
| <b>1</b> Coverage Information: |
|--------------------------------|

|                                                                                      |
|--------------------------------------------------------------------------------------|
| <b>(a)</b> Name of insurance carrier<br>AETNA INSURANCE COMPANY SEPARATE ACCOUNT 076 |
|--------------------------------------------------------------------------------------|

| <b>(b)</b> EIN | <b>(c)</b> NAIC code | <b>(d)</b> Contract or identification number | <b>(e)</b> Approximate number of persons covered at end of policy or contract year | Policy or contract year |               |
|----------------|----------------------|----------------------------------------------|------------------------------------------------------------------------------------|-------------------------|---------------|
|                |                      |                                              |                                                                                    | <b>(f)</b> From         | <b>(g)</b> To |
| 06-6033492     | 60054                | 014709                                       | 1269                                                                               | 10/01/2018              | 09/30/2019    |

|                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>2</b> 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. |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                             |                                      |
|---------------------------------------------|--------------------------------------|
| <b>(a)</b> Total amount of commissions paid | <b>(b)</b> Total amount of fees paid |
|                                             |                                      |

|                                                                                                              |
|--------------------------------------------------------------------------------------------------------------|
| <b>3</b> Persons receiving commissions and fees. (Complete as many entries as needed to report all persons). |
|--------------------------------------------------------------------------------------------------------------|

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

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b> Organization code |
|------------------------------------------------------|---------------------------------|--------------------|------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                              |
|                                                      |                                 |                    |                              |

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

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b> Organization code |
|------------------------------------------------------|---------------------------------|--------------------|------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                              |
|                                                      |                                 |                    |                              |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

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| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> 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.

|                                                                                                        |          |         |
|--------------------------------------------------------------------------------------------------------|----------|---------|
| <b>4</b> Current value of plan's interest under this contract in the general account at year end ..... | <b>4</b> |         |
| <b>5</b> Current value of plan's interest under this contract in separate accounts at year end .....   | <b>5</b> | 6912257 |

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

|                                                                                                                                                                                                                |           |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--|
| <b>b</b> Premiums paid to carrier.....                                                                                                                                                                         | <b>6b</b> |  |
| <b>c</b> Premiums due but unpaid at the end of the year.....                                                                                                                                                   | <b>6c</b> |  |
| <b>d</b> 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. ....<br>Specify nature of costs ▶ | <b>6d</b> |  |

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

**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:

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

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</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 ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

|                                                                                            |                                                             |
|--------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019 |                                                             |
| <b>A</b> Name of plan<br>GENERAL MOTORS SALARIED RETIREMENT PROGRAM                        | <b>B</b> Three-digit plan number (PN) ▶ 016                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>GENERAL MOTORS LLC        | <b>D</b> Employer Identification Number (EIN)<br>27-0383222 |

|               |                                                                                                                                                                                                                                                     |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information Concerning Insurance Contract Coverage, Fees, and Commissions</b> 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. |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                |
|--------------------------------|
| <b>1</b> Coverage Information: |
|--------------------------------|

|                                                                      |
|----------------------------------------------------------------------|
| <b>(a)</b> Name of insurance carrier<br>PRUDENTIAL 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     |
| 22-1211670 | 68241         | 040179                                | 1269                                                                        | 10/01/2018              | 09/30/2019 |

|                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>2</b> 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. |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                             |                                      |
|---------------------------------------------|--------------------------------------|
| <b>(a)</b> Total amount of commissions paid | <b>(b)</b> Total amount of fees paid |
|                                             |                                      |

|                                                                                                              |
|--------------------------------------------------------------------------------------------------------------|
| <b>3</b> Persons receiving commissions and fees. (Complete as many entries as needed to report all persons). |
|--------------------------------------------------------------------------------------------------------------|

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> 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 |                       |
|                                               |                                 |             |                       |

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> 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>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> 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.

|                                                                                                        |          |         |
|--------------------------------------------------------------------------------------------------------|----------|---------|
| <b>4</b> Current value of plan's interest under this contract in the general account at year end ..... | <b>4</b> |         |
| <b>5</b> Current value of plan's interest under this contract in separate accounts at year end .....   | <b>5</b> | 7592792 |

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

|                                                                                                                                                                                                                |           |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--|
| <b>b</b> Premiums paid to carrier.....                                                                                                                                                                         | <b>6b</b> |  |
| <b>c</b> Premiums due but unpaid at the end of the year.....                                                                                                                                                   | <b>6c</b> |  |
| <b>d</b> 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. ....<br>Specify nature of costs ▶ | <b>6d</b> |  |

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

**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:

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

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</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 ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                           |                                                                                           |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE A</b><br><b>(Form 5500)</b><br>Department of the Treasury<br>Internal Revenue Service<br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | <b>Insurance Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b><br><br>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2). | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

|                                                                                            |                                                             |
|--------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019 |                                                             |
| <b>A</b> Name of plan<br>GENERAL MOTORS SALARIED RETIREMENT PROGRAM                        | <b>B</b> Three-digit plan number (PN) ▶ 016                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>GENERAL MOTORS LLC        | <b>D</b> Employer Identification Number (EIN)<br>27-0383222 |

|               |                                                                                                                                                                                                                                                     |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I</b> | <b>Information Concerning Insurance Contract Coverage, Fees, and Commissions</b> 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. |
|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                |
|--------------------------------|
| <b>1</b> Coverage Information: |
|--------------------------------|

|                                                                             |
|-----------------------------------------------------------------------------|
| <b>(a)</b> Name of insurance carrier<br>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                                 | 1269                                                                        | 10/01/2018              | 09/30/2019 |

|                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>2</b> 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. |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                             |                                      |
|---------------------------------------------|--------------------------------------|
| <b>(a)</b> Total amount of commissions paid | <b>(b)</b> Total amount of fees paid |
|                                             |                                      |

|                                                                                                              |
|--------------------------------------------------------------------------------------------------------------|
| <b>3</b> Persons receiving commissions and fees. (Complete as many entries as needed to report all persons). |
|--------------------------------------------------------------------------------------------------------------|

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> 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 |                       |
|                                               |                                 |             |                       |

|                                                                                                         |
|---------------------------------------------------------------------------------------------------------|
| <b>(a)</b> 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>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> 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.

|                                                                                                        |          |          |
|--------------------------------------------------------------------------------------------------------|----------|----------|
| <b>4</b> Current value of plan's interest under this contract in the general account at year end ..... | <b>4</b> |          |
| <b>5</b> Current value of plan's interest under this contract in separate accounts at year end .....   | <b>5</b> | 13417737 |

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

|                                                                                                                                                                                                                |           |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--|
| <b>b</b> Premiums paid to carrier.....                                                                                                                                                                         | <b>6b</b> |  |
| <b>c</b> Premiums due but unpaid at the end of the year.....                                                                                                                                                   | <b>6c</b> |  |
| <b>d</b> 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. ....<br>Specify nature of costs ▶ | <b>6d</b> |  |

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

**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:

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

**10** Nonexperience-rated contracts:

|                                                                                                                                                                                                                                 |            |  |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|--|
| <b>a</b> Total premiums or subscription charges paid to carrier .....                                                                                                                                                           | <b>10a</b> |  |
| <b>b</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 ..... | <b>10b</b> |  |

Specify nature of costs.

**Part IV Provision of Information**

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

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

|                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                              |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan<br/>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019

▶ **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.

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

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|

|               |                          |
|---------------|--------------------------|
| <b>Part I</b> | <b>Basic Information</b> |
|---------------|--------------------------|

|                                                                                                                                                                                                                 |                            |                           |                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>1</b> Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2018</u>                                                                                                                               |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value.....                                                                                                                                                                                      | <b>2a</b>                  | <u>6201011902</u>         |                          |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b>                  | <u>6359543606</u>         |                          |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | <u>7532</u>                | <u>1767849175</u>         | <u>1767849175</u>        |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | <u>15982</u>               | <u>821300180</u>          | <u>821300180</u>         |
| <b>c</b> For active participants .....                                                                                                                                                                          | <u>17758</u>               | <u>2892539114</u>         | <u>2979964224</u>        |
| <b>d</b> Total .....                                                                                                                                                                                            | <u>41272</u>               | <u>5481688469</u>         | <u>5569113579</u>        |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                  |                           |                          |
| <b>b</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 ..... | <b>4b</b>                  |                           |                          |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b>                   | <u>5.80 %</u>             |                          |
| <b>6</b> Target normal cost .....                                                                                                                                                                               | <b>6</b>                   | <u>23243000</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.

|                                                     |  |                                        |
|-----------------------------------------------------|--|----------------------------------------|
| <b>SIGN HERE</b>                                    |  | <u>05/01/2020</u>                      |
| Signature of actuary                                |  | Date                                   |
| <u>MARY E GIBBON</u>                                |  | <u>20-06921</u>                        |
| Type or print name of actuary                       |  | Most recent enrollment number          |
| <u>WILLIS TOWERS WATSON US LLC</u>                  |  | <u>703-258-8163</u>                    |
| Firm name                                           |  | Telephone number (including area code) |
| <u>800 NORTH GLEBE ROAD<br/>ARLINGTON, VA 22203</u> |  |                                        |
| Address of the firm                                 |  |                                        |

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

**Part II Beginning of Year Carryover and Prefunding Balances**

|                                                                                                                                                                      | (a) Carryover balance | (b) Prefunding balance |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b> Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                             | 1100772855            | 0                      |
| <b>8</b> Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                          | 15794000              | 0                      |
| <b>9</b> Amount remaining (line 7 minus line 8) .....                                                                                                                | 1084978855            | 0                      |
| <b>10</b> Interest on line 9 using prior year's actual return of <u>2.79</u> % .....                                                                                 | 30270910              | 0                      |
| <b>11</b> Prior year's excess contributions to be added to prefunding balance:                                                                                       |                       |                        |
| <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                       | 0                      |
| <b>b(1)</b> 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>6.01</u> % ..... |                       | 0                      |
| <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       |                        |
| <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                       | 0                      |
| <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                       |                        |
| <b>12</b> Other reductions in balances due to elections or deemed elections .....                                                                                    |                       |                        |
| <b>13</b> Balance at beginning of current year (line 9 + line 10 + line 11d - line 12) .....                                                                         | 1115249765            | 0                      |

**Part III Funding Percentages**

|                                                                                                                                                                            |           |         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|---------|
| <b>14</b> Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 94.16%  |
| <b>15</b> Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b> | 114.19% |
| <b>16</b> Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 117.79% |
| <b>17</b> If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b> | %       |

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|--------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
|                          |                                   |                                 |                          |                                   |                                 |
| <b>Totals ▶</b>          |                                   |                                 | <b>18(b)</b>             | 0                                 | <b>18(c)</b> 0                  |

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

|                                                                                                                         |            |   |
|-------------------------------------------------------------------------------------------------------------------------|------------|---|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                    | <b>19a</b> | 0 |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> | 0 |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> | 0 |

**20** Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

| Liquidity shortfall as of end of quarter of this plan year |         |         |         |
|------------------------------------------------------------|---------|---------|---------|
| (1) 1st                                                    | (2) 2nd | (3) 3rd | (4) 4th |
| 0                                                          | 0       | 0       | 0       |

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

|                                                 |                       |                                                |                                                           |                                                     |
|-------------------------------------------------|-----------------------|------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                        |                       |                                                |                                                           |                                                     |
| <b>a</b> Segment rates:                         | 1st segment:<br>3.92% | 2nd segment:<br>5.52%                          | 3rd segment:<br>6.29%                                     | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....    |                       |                                                |                                                           | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age ..... |                       |                                                |                                                           | <b>22</b> 65                                        |
| <b>23</b> Mortality table(s) (see instructions) | Prior regulation:     | <input type="checkbox"/> Prescribed - combined | <input checked="" type="checkbox"/> Prescribed - separate | <input type="checkbox"/> Substitute                 |
|                                                 | Current regulation:   | <input type="checkbox"/> Prescribed - combined | <input type="checkbox"/> Prescribed - separate            | <input type="checkbox"/> Substitute                 |

**Part VI Miscellaneous Items**

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

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 23243000           |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          |                    |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance |                    | Installment   |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                |                     |                    |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       |                     |                    |               |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                         | <b>34</b>           | 23243000           |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 23243000            |                    | 23243000      |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 0                  |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 0                  |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 0                  |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          |                    |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

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

|                                                                                  |                                                                                                                         |
|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:  |                                                                                                                         |
| <b>a</b> Schedule elected .....                                                  | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                               |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made ..... | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        |                                                |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110                              |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>2018</b>                                    |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                        | <b>This Form is Open to Public Inspection.</b> |

|                                                                                            |                                                             |
|--------------------------------------------------------------------------------------------|-------------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019 |                                                             |
| <b>A</b> Name of plan<br>GENERAL MOTORS SALARIED RETIREMENT PROGRAM                        | <b>B</b> Three-digit plan number (PN) ▶ 016                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br>GENERAL MOTORS LLC        | <b>D</b> Employer Identification Number (EIN)<br>27-0383222 |

|               |                                                        |
|---------------|--------------------------------------------------------|
| <b>Part I</b> | <b>Service Provider Information (see instructions)</b> |
|---------------|--------------------------------------------------------|

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

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|-------------------------------------------------------------------------------------------------------------------|

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</b> Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|-------------------------------------------------------------------------------------------------------------------|

|                                                                                                                   |
|-------------------------------------------------------------------------------------------------------------------|
| <b>(b)</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

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

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**(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

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

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**(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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

**Part I Service Provider Information (continued)**

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

| (a) Enter service provider name as it appears on line 2                | (b) Service Codes<br>(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<br>FOR PART I, LINE 3<br>DISCLOSURES, MI 00000 |                                                                                                                                                                    |                                           |

| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(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<br>(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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection.</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019

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

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

|                                                                                                            |                               |                                                                                                                                                         |
|------------------------------------------------------------------------------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL CORE CONSERV INTD BOND</u>                    |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>PRUDENTIAL TRUST COMPANY</u>                          |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>23-6994310-156</u>                                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>2852194</u></span>   |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL U.S. LONG DURATION BOND</u>                   |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>PRUDENTIAL TRUST COMPANY</u>                          |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>23-6994310-159</u>                                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>4740598</u></span>   |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALIC-SEPARATE ACCOUNT 076</u>                            |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076</u> |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>06-6033492-005</u>                                                                      | <b>d</b> Entity code <u>P</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>6912257</u></span>   |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>MARKET ADVANTAGE LTD</u>                                 |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>       |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>98-0655535-001</u>                                                                      | <b>d</b> Entity code <u>E</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>16102037</u></span>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>BRIDGEWATER OPTIMAL PORTFOLIO, LTD.</u>                  |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BRIDGEWATER OPTIMAL PORTFOLIO, LTD.</u>               |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>98-1101915-001</u>                                                                      | <b>d</b> Entity code <u>E</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>73642956</u></span>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>MARKET ADVANTAGE II, LTD.</u>                            |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>       |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>94-3112180-001</u>                                                                      | <b>d</b> Entity code <u>E</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>43386755</u></span>  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>FIRST PLAZA GROUP TRUST</u>                              |                               |                                                                                                                                                         |
| <b>b</b> Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>         |                               |                                                                                                                                                         |
| <b>c</b> EIN-PN <u>25-6295264-001</u>                                                                      | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <span style="float: right;"><u>423571032</u></span> |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **FIRST PLAZA GROUP TRUST II**

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

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>26-6389533-001</b> | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>28278395</b> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **WHITE PLAZA GROUP TRUST**

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

|                                       |                               |                                                                                                                      |
|---------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>11-3317084-001</b> | <b>d</b> Entity code <b>C</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>672661186</b> |
|---------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **GMAM GROUP PENSION I**

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

|                                       |                               |                                                                                                                   |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>01-0719298-001</b> | <b>d</b> Entity code <b>M</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>739590</b> |
|---------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------|

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

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

|                                       |                               |                                                                                                                     |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>01-6231432-001</b> | <b>d</b> Entity code <b>M</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>25342183</b> |
|---------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: **GMAM INVESTMENT FUNDS TRUST**

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

|                                       |                               |                                                                                                                    |
|---------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN <b>13-3160892-001</b> | <b>d</b> Entity code <b>M</b> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>1472409</b> |
|---------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

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

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

|                 |                      |                                                                                                     |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |
|-----------------|----------------------|-----------------------------------------------------------------------------------------------------|

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

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

**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
plan sponsor**c** EIN-PN**a** Plan name**b** Name of  
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<br/>(Form 5500)<br/><br/>Department of Treasury<br/>Internal Revenue Service<br/><br/><br/>Department of Labor<br/>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>2018</div> <div>This Form is Open to Public Inspection.</div> |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|

|                                                                                            |  |                                                      |
|--------------------------------------------------------------------------------------------|--|------------------------------------------------------|
| For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019 |  |                                                      |
| A Name of plan<br>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<br>GENERAL MOTORS LLC               |  | D Employer Identification Number (EIN)<br>27-0383222 |

|        |                                                                                                                                                                                                                                                                                                                                                                      |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I | <b>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</b><br>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. |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

| (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 |
|--------------------------|--------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | PACIFIC GAS AND ELECTRIC COMPANY<br>77 BEALE STREET<br>SAN FRANCISCO, CA 94117 | SR. UNSECURED NOTE, 4.30%, DUE MARCH 2045 ISSUER FILED CHAPTER 11 BANKRUPTCY PROTECTION ON JAN. 29, 2019                                                                                                             |

|                             | 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 |
| 500000                      | 0                                     | 0            | 500000                            | 500000         | 10750        |

| (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 |
|--------------------------|--------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | PACIFIC GAS AND ELECTRIC COMPANY<br>77 BEALE STREET<br>SAN FRANCISCO, CA 94117 | SR. UNSECURED NOTE, 4.75%, DUE FEB. 2044<br>ISSUER FILED CHAPTER 11 BANKRUPTCY PROTECTION ON JAN. 29, 2019                                                                                                           |

|                             | 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 |
| 100000                      | 0                                     | 0            | 100000                            | 100000         | 2375         |

| (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 |
|--------------------------|--------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | PACIFIC GAS AND ELECTRIC COMPANY<br>77 BEALE STREET<br>SAN FRANCISCO, CA 94117 | SR. UNSECURED NOTE, 5.125%, DUE NOV. 2043<br>ISSUER FILED CHAPTER 11 BANKRUPTCY PROTECTION ON JAN. 29, 2019                                                                                                          |

|                             | 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 |
| 850000                      | 0                                     | 21781        | 850000                            | 850000         | 0            |

|                                    |                                                                                |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b) Identity and address of obligor</b>                                     | <b>(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</b> |                                          |                      |                     |
| ☐                                  | PACIFIC GAS AND ELECTRIC COMPANY<br>77 BEALE STREET<br>SAN FRANCISCO, CA 94117 | SR. UNSECURED NOTE, 4.65%, DUE AUG. 2028<br>ISSUER FILED CHAPTER 11 BANKRUPTCY PROTECTION ON JAN. 29, 2019                                                                                                                  |                                          |                      |                     |
|                                    |                                                                                | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                                                           | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
| 200000                             | 0                                                                              | 0                                                                                                                                                                                                                           | 200000                                   | 200000               | 9171                |

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b) Identity and address of obligor</b> | <b>(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</b> |                                          |                      |                     |
| ☐                                  |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b) Identity and address of obligor</b> | <b>(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</b> |                                          |                      |                     |
| ☐                                  |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b) Identity and address of obligor</b> | <b>(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</b> |                                          |                      |                     |
| ☐                                  |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |

|                                    |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|--------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b) Identity and address of obligor</b> | <b>(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</b> |                                          |                      |                     |
| ☐                                  |                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|                                    |                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> 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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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) |                  |                       |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |
| (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 |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

|                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                              |                                                                                           |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
| For calendar plan year 2018 or fiscal plan year beginning <b>10/01/2018</b> and ending <b>09/30/2019</b>                                                                                                                                                                 |                                                                                                                                                                                                                                                                              |                                                                                           |
| <b>A</b> Name of plan<br><b>GENERAL MOTORS SALARIED RETIREMENT PROGRAM</b>                                                                                                                                                                                               |                                                                                                                                                                                                                                                                              | <b>B</b> Three-digit plan number (PN) <b>►</b> <b>016</b>                                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>GENERAL MOTORS LLC</b>                                                                                                                                                                               |                                                                                                                                                                                                                                                                              | <b>D</b> Employer Identification Number (EIN)<br><b>27-0383222</b>                        |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement                                                                      |                 | (a) Beginning of Year | (b) End of Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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. |                                                                                                    |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>Assets</b>                                                                                      |                 |                       |                 |
| <b>a</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Total noninterest-bearing cash .....                                                               | <b>1a</b>       | 47643908              | 54599784        |
| <b>b</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Receivables (less allowance for doubtful accounts):                                                |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(1)</b> Employer contributions .....                                                            | <b>1b(1)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(2)</b> Participant contributions .....                                                         | <b>1b(2)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(3)</b> Other .....                                                                             | <b>1b(3)</b>    | 64345850              | 49646456        |
| <b>c</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | General investments:                                                                               |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....   | <b>1c(1)</b>    | 12173662              | 20896336        |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(2)</b> U.S. Government securities .....                                                        | <b>1c(2)</b>    | 1284061156            | 1616626677      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(3)</b> Corporate debt instruments (other than employer securities):                            |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(A)</b> Preferred .....                                                                         | <b>1c(3)(A)</b> | 1054966254            | 1093952747      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(B)</b> All other .....                                                                         | <b>1c(3)(B)</b> | 998064448             | 887429393       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(4)</b> Corporate stocks (other than employer securities):                                      |                 |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(A)</b> Preferred .....                                                                         | <b>1c(4)(A)</b> | 6847644               | 5577929         |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(B)</b> Common .....                                                                            | <b>1c(4)(B)</b> | 1281255825            | 1174400646      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(5)</b> Partnership/joint venture interests .....                                               | <b>1c(5)</b>    | 5240342               | 5238652         |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(6)</b> Real estate (other than employer real property) .....                                   | <b>1c(6)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(7)</b> Loans (other than to participants) .....                                                | <b>1c(7)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(8)</b> Participant loans .....                                                                 | <b>1c(8)</b>    |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(9)</b> Value of interest in common/collective trusts .....                                     | <b>1c(9)</b>    | 1272926260            | 1132103405      |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(10)</b> Value of interest in pooled separate accounts .....                                    | <b>1c(10)</b>   | 8629115               | 6912257         |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(11)</b> Value of interest in master trust investment accounts .....                            | <b>1c(11)</b>   | 42769278              | 27554182        |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(12)</b> Value of interest in 103-12 investment entities .....                                  | <b>1c(12)</b>   | 122712026             | 133131748       |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....        | <b>1c(13)</b>   | 17315713              | 19471708        |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) ..... | <b>1c(14)</b>   |                       |                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>(15)</b> Other .....                                                                            | <b>1c(15)</b>   | 19380827              | 32920146        |

**1d** Employer-related investments:

|                                                                      |              | (a) Beginning of Year | (b) End of Year |
|----------------------------------------------------------------------|--------------|-----------------------|-----------------|
| (1) Employer securities .....                                        | <b>1d(1)</b> | 3492471               | 5244170         |
| (2) Employer real property .....                                     | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....   | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) ..... | <b>1f</b>    | 6241824779            | 6265706236      |

**Liabilities**

|                                                                           |           |          |          |
|---------------------------------------------------------------------------|-----------|----------|----------|
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b> |          |          |
| <b>h</b> Operating payables .....                                         | <b>1h</b> | 27576657 | 44696345 |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b> |          |          |
| <b>j</b> Other liabilities .....                                          | <b>1j</b> |          |          |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b> | 27576657 | 44696345 |

**Net Assets**

|                                                           |           |            |            |
|-----------------------------------------------------------|-----------|------------|------------|
| <b>l</b> Net assets (subtract line 1k from line 1f) ..... | <b>1l</b> | 6214248122 | 6221009891 |
|-----------------------------------------------------------|-----------|------------|------------|

**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 |
|------------------------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>a Contributions:</b>                                                                                    |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> |            |           |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |            |           |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 0         |
| <b>b Earnings on investments:</b>                                                                          |                 |            |           |
| (1) Interest:                                                                                              |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | 6867       |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 39560020   |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 89042042   |           |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |            |           |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 2387693    |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 130996622 |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> | 268797     |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 30582765   |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 869427     |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 31720989  |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 7873922729 |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 7669959131 |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |            | 203963598 |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 396873528  |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            | 396873528 |

|                                                                                                 |        | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|--------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | 2b(6)  |            | 76354729  |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | 2b(7)  |            | 832208    |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | 2b(8)  |            | -7353724  |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | 2b(9)  |            | 10419722  |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            | -497078   |
| c Other income .....                                                                            | 2c     |            | 112398    |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 843422992 |

**Expenses**

|                                                                                      |       |           |           |
|--------------------------------------------------------------------------------------|-------|-----------|-----------|
| e Benefit payment and payments to provide benefits:                                  |       |           |           |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1) | 803726551 |           |
| (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) |           | 803726551 |
| 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) | 1516787   |           |
| (2) Contract administrator fees .....                                                | 2i(2) | 2942839   |           |
| (3) Investment advisory and management fees .....                                    | 2i(3) | 7052165   |           |
| (4) Other .....                                                                      | 2i(4) | 22429361  |           |
| (5) Total administrative expenses. Add lines 2i(1) through (4) .....                 | 2i(5) |           | 33941152  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j    |           | 837667703 |

**Net Income and Reconciliation**

|                                                          |       |  |         |
|----------------------------------------------------------|-------|--|---------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 5755289 |
| l Transfers of assets:                                   |       |  |         |
| (1) To this plan .....                                   | 2l(1) |  | 1006480 |
| (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: ERNST & YOUNG LLP

(2) EIN: 34-6565596

**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   |    | 1650000 |

|                                                                                                                                                                                                                               |           | Yes | No | Amount    |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----|----|-----------|
| <b>c</b> 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.) .....                                          | <b>4c</b> |     | X  |           |
| <b>d</b> 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.).....                                | <b>4d</b> |     | X  |           |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                      | <b>4e</b> | X   |    | 150000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                       | <b>4f</b> |     | X  |           |
| <b>g</b> 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?.....                                                     | <b>4g</b> | X   |    | 864376957 |
| <b>h</b> 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?.....                                           | <b>4h</b> |     | X  |           |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                | <b>4i</b> | X   |    |           |
| <b>j</b> 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.) ..... | <b>4j</b> | X   |    |           |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                           | <b>4k</b> |     | X  |           |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?.....                                                                                                                                             | <b>4l</b> |     | X  |           |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                  | <b>4m</b> |     |    |           |
| <b>n</b> 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. ....                                      | <b>4n</b> |     |    |           |

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

**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 4210268. (See instructions.)

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                             |                                                                                            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| <b>SCHEDULE R</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Retirement Plan Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|

For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019

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

|               |                      |
|---------------|----------------------|
| <b>Part I</b> | <b>Distributions</b> |
|---------------|----------------------|

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

|                                                                                                                                                                                                                                                                    |          |             |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|-------------|
| <b>1</b> Total value of distributions paid in property other than in cash or the forms of property specified in the instructions .....                                                                                                                             | <b>1</b> |             |
| <b>2</b> 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):<br><br>EIN(s): <u>04-3275867</u> |          |             |
| Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.                                                                                                                                                                                                   |          |             |
| <b>3</b> Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....                                                                                                                                   | <b>3</b> | <u>1638</u> |

|                |                                                                                                                                                                               |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part II</b> | <b>Funding Information</b> (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.) |
|----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                             |                              |                                        |                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|-----------------------------------------|
| <b>4</b> Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....                                                                                                                                                                                                                                        | <input type="checkbox"/> Yes | <input checked="" type="checkbox"/> No | <input type="checkbox"/> N/A            |
| If the plan is a defined benefit plan, go to line 8.                                                                                                                                                                                                                                                                                                        |                              |                                        |                                         |
| <b>5</b> 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 _____<br>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule. |                              |                                        |                                         |
| <b>6 a</b> Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....                                                                                                                                                                                                              | <b>6a</b>                    |                                        |                                         |
| <b>b</b> Enter the amount contributed by the employer to the plan for this plan year .....                                                                                                                                                                                                                                                                  | <b>6b</b>                    |                                        |                                         |
| <b>c</b> 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) .....                                                                                                                                                                                                            | <b>6c</b>                    |                                        |                                         |
| If you completed line 6c, skip lines 8 and 9.                                                                                                                                                                                                                                                                                                               |                              |                                        |                                         |
| <b>7</b> Will the minimum funding amount reported on line 6c be met by the funding deadline? .....                                                                                                                                                                                                                                                          | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input type="checkbox"/> N/A            |
| <b>8</b> 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? .....                                                                                 | <input type="checkbox"/> Yes | <input type="checkbox"/> No            | <input checked="" type="checkbox"/> N/A |

|                 |                   |
|-----------------|-------------------|
| <b>Part III</b> | <b>Amendments</b> |
|-----------------|-------------------|

|                                                                                                                                                                                                                            |                                   |                                   |                               |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|
| <b>9</b> 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..... | <input type="checkbox"/> Increase | <input type="checkbox"/> Decrease | <input type="checkbox"/> Both | <input checked="" type="checkbox"/> No |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|-----------------------------------|-------------------------------|----------------------------------------|

|                |                                                                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part IV</b> | <b>ESOPs</b> (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. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                              |                              |                             |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------------------|
| <b>10</b> Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....                                                      | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>11 a</b> Does the ESOP hold any preferred stock? .....                                                                                                                                    | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>b</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.) ..... | <input type="checkbox"/> Yes | <input type="checkbox"/> No |
| <b>12</b> Does the ESOP hold any stock that is not readily tradable on an established securities market? .....                                                                               | <input type="checkbox"/> Yes | <input type="checkbox"/> No |

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

Schedule R (Form 5500) 2018  
v. 171027

**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 .....

**b** The plan year immediately preceding the current plan year .....

**c** The second preceding plan year .....

**14a****14b****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 .....

**b** The corresponding number for the second preceding plan year .....

**15a****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 .....

**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 .....

**16a****16b**

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

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

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

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

- a** Enter the percentage of plan assets held as:

Stock: 23.0% Investment-Grade Debt: 53.0% High-Yield Debt: 0.0% Real Estate: 5.0% Other: 19.0%

- 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):



**GENERAL MOTORS**  
**SALARIED RETIREMENT PROGRAM**

Employer ID: 27-0383222

Plan Number: 016

Financial Statements as of September 30, 2019 and 2018 and for the  
Year Ended September 30, 2019

Supplemental Schedules as of and for the Year Ended September 30, 2019 and  
Report of Independent Auditors

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

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## Report of Independent Auditors

### Plan Administrator and Participants General Motors Salaried Retirement Program

We have audited the accompanying financial statements of the General Motors Salaried Retirement Program, which comprise the statements of net assets available for benefits and the statements of accumulated plan benefits as of September 30, 2019 and 2018, and the related statement of changes in net assets available for benefits and statement of changes in accumulated plan benefits for the year ended September 30, 2019, 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 conformity with U.S. generally accepted accounting principles; this includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free of material misstatement, whether due to fraud or error.

### Auditor's 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. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of 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 entity'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 entity'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 at September 30, 2019 and 2018, and the changes in its financial status for the year ended September 30, 2019, in conformity with U.S. generally accepted accounting principles.

## Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of assets (held at year end) and loans or fixed income obligations in default or classified as uncollectible as of September 30, 2019, and reportable transactions for the year then ended are presented for purposes 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 information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements as a whole.

*Ernst & Young LLP*

June 23, 2020

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF SEPTEMBER 30, 2019 AND 2018 (in thousands)

|                                                 | <u>2019</u>                | <u>2018</u>                |
|-------------------------------------------------|----------------------------|----------------------------|
| <b>Assets</b>                                   |                            |                            |
| Cash                                            | \$ 54,564                  | \$ 47,637                  |
| Investments at estimated fair value:            |                            |                            |
| Interests in Investment Trusts                  | 1,124,510                  | 1,265,125                  |
| Interests in Master Trusts                      |                            |                            |
| GMAM I                                          | 740                        | 878                        |
| GMAM III                                        | 25,341                     | 40,450                     |
| GIFT                                            | 1,473                      | 1,441                      |
| Directly held investments:                      |                            |                            |
| Equity securities                               | 1,155,274                  | 1,272,966                  |
| Debt securities                                 | 3,628,953                  | 3,361,010                  |
| Investment funds (measured at NAV)              | 137,164                    | 126,714                    |
| Other investments, net                          | 72,378                     | 46,482                     |
| Net assets held in 401(h) account               | 13,691                     | 13,236                     |
| Receivables:                                    |                            |                            |
| Due from brokers for securities sold            | 14,525                     | 24,391                     |
| Accrued investment income and other             | 34,070                     | 38,623                     |
| Total assets                                    | <u>6,262,683</u>           | <u>6,238,953</u>           |
| <b>Liabilities</b>                              |                            |                            |
| Payable to brokers for securities purchased     | 36,169                     | 19,146                     |
| Accrued administrative expenses and other       | 5,504                      | 5,559                      |
| Amount related to obligations of 401(h) account | 13,691                     | 13,236                     |
| Total liabilities                               | <u>55,364</u>              | <u>37,941</u>              |
| <b>Net assets available for benefits</b>        | <u><u>\$ 6,207,319</u></u> | <u><u>\$ 6,201,012</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, 2019**  
(in thousands)

**Additions**

Investment income (loss):

|                                                          |                |
|----------------------------------------------------------|----------------|
| Net investment income from Investment Trusts             | \$ 75,214      |
| Net investment income (loss) from Master Trusts          |                |
| GMAM I                                                   | (87)           |
| GMAM III                                                 | (7,299)        |
| GIFT                                                     | 32             |
| Net realized and unrealized gain from direct investments | 612,974        |
| Interest and dividend income                             | 161,924        |
| Other income, net                                        | 112            |
| Total additions                                          | <u>842,870</u> |

**Deductions**

|                               |                |
|-------------------------------|----------------|
| Benefits paid to participants | 803,630        |
| Administrative expenses       | 33,939         |
| Total deductions              | <u>837,569</u> |

**Transfers in**

1,006

**Net increase**

6,307

**Net assets available for benefits**

|                   |                           |
|-------------------|---------------------------|
| Beginning of year | <u>6,201,012</u>          |
| End of year       | <u><u>\$6,207,319</u></u> |

See notes to financial statements.

## GENERAL MOTORS SALARIED RETIREMENT PROGRAM

### STATEMENTS OF ACCUMULATED PLAN BENEFITS AS OF SEPTEMBER 30, 2019 AND 2018 (in thousands)

|                                                             | <u>2019</u>                | <u>2018</u>                |
|-------------------------------------------------------------|----------------------------|----------------------------|
| <b>Actuarial present value of accumulated Plan benefits</b> |                            |                            |
| Vested benefits:                                            |                            |                            |
| Participants currently receiving payments                   | \$ 3,129,170               | \$ 2,183,778               |
| Non-retired participants                                    | 3,534,662                  | 3,860,720                  |
| Terminated vested and transferred participants              | <u>1,328,429</u>           | <u>1,080,198</u>           |
| Total vested benefits                                       | 7,992,261                  | 7,124,696                  |
| Nonvested benefits                                          | <u>134,643</u>             | <u>136,394</u>             |
| Total                                                       | <u><u>\$ 8,126,904</u></u> | <u><u>\$ 7,261,090</u></u> |

### STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS FOR THE YEAR ENDED SEPTEMBER 30, 2019 (in thousands)

|                                                                                | <u>2019</u>                |
|--------------------------------------------------------------------------------|----------------------------|
| <b>Actuarial present value of accumulated Plan benefits, beginning of year</b> | <u>\$ 7,261,090</u>        |
| Increase (decrease) during the year attributable to:                           |                            |
| Benefits accumulated                                                           | 807                        |
| Interest                                                                       | 301,808                    |
| Benefits paid                                                                  | (803,630)                  |
| Voluntary & involuntary separation programs                                    | 115,307                    |
| Changes in actuarial assumptions                                               | 1,233,314                  |
| Experience loss                                                                | <u>18,208</u>              |
| Net increase                                                                   | <u>865,814</u>             |
| <b>Actuarial present value of accumulated Plan benefits, end of year</b>       | <u><u>\$ 8,126,904</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)

As an alternative to an annuitized form of payment, 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 \$106 million at September 30, 2019. Interest was credited to accumulated employee contributions at 3.25%.

#### *Voluntary and Involuntary Separation Programs and GM Company Transformation Initiatives*

In late October 2018, GM Company offered a voluntary severance program to approximately 16,000 of its salaried employees in the U.S. that accumulated 12 or more years of service. Salaried employees had until November 19, 2018 to express their interest to participate in the program. A total of 1,900 employees accepted the offer to either voluntarily retire or terminate employment in exchange for salary continuation payments and certain other benefits pursuant to the terms of GM’s severance plans. Retirements and terminations under the voluntary severance program were substantially completed by late February 2019.

GM Company announced in November 2018 plans to accelerate measures to improve overall business performance which included the reorganization of global product development staffs, the realignment of manufacturing capacity in response to market-related volume declines in passenger cars and a reduction of the salaried workforce. This transformation initiative resulted in product being unallocated and the cessation of production at three U.S. manufacturing facilities that was completed by September 30, 2019. A fourth manufacturing that was originally targeted for closure in early 2020 will remain open for vehicle production. Approximately 500 U.S. salaried employees were affected by this undertaking and were either reassigned to other production facilities, retired or terminated.

## GENERAL MOTORS SALARIED RETIREMENT PROGRAM

### NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

#### **Note 1. Description of the Plan (continued)**

The Company involuntarily terminated approximately 3,000 U.S. salaried employees during the first quarter of 2019. Dismissed employees were provided salary continuation payments and certain other benefits pursuant to the terms of GM's severance plans.

Retiring U.S. salaried employees who were entitled to a defined pension benefit could elect to receive a lump-sum distribution of their entire pension benefit from the Plan in either of the forms described in Note 1. Plan Description. An aggregate of \$482.5 million of lump-sum payments were distributed from the Plan during the year ended September 30, 2019.

The effect of the initiatives described above increased accumulated Plan benefits by approximately \$115 million at September 30, 2019.

#### **Note 2. Significant Accounting Policies**

##### *Basis of Accounting*

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

##### *Use of Estimates*

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

##### *Contributions*

GM contributions are made periodically and are within the limits established by ERISA. Contributions made up to 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 are not reflected in these financial statements.

## GENERAL MOTORS SALARIED RETIREMENT PROGRAM

### NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

#### **Note 2. Significant Accounting Policies (continued)**

##### *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 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.

The Plan's actuarial present value of accumulated benefits and contributions are determined based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term 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”), as amended, 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 and discounts for lack of liquidity. 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 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 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.

The Plan early adopted the provisions of ASU 2017-06 effective October 1, 2018 which only affected presentation and disclosures in the financial statements.

#### *New Accounting Standards Not Yet Adopted*

The FASB issued Accounting Standards Update ("ASU") 2018-13, *Fair Value Measurement (Topic 820), Disclosure Framework – Changes to the Disclosure Requirements for Fair Value Measurement* ("ASU 2018-13") in August 2018. This new guidance removes, modifies and adds specific reporting requirements pertinent to fair value measurements and principally affects transfers between hierarchy levels, investment redemption restrictions and certain other Level 3 fair value measurement disclosure matters (including providing a narrative description of measurement uncertainty). ASU 2018-13 is effective for fiscal years beginning after December 15, 2019 and must be applied either retrospectively or prospectively depending upon the specific change denoted in the guidance. Early adoption is permitted, and the effect thereof is being evaluated.

In July 2018, the FASB issued ASU 2018-09, *Codification Improvements* ("ASU 2018-09"), which among other things, amends an illustrative example of a fair value hierarchy disclosure to indicate that a specific investment type should not always be considered eligible to use the NAV per share practical expedient in determining fair value. ASU 2018-09 further clarifies that a plan should evaluate whether a readily determinable fair value exists for its investments or whether such investments qualify for NAV per share practical expedient in accordance with ASC 820. Adoption of the ASU 2018-09 is to be applied prospectively, affects fair value disclosures, but does not change the fair value measurement of investments. ASU 2018-09 is effective for fiscal years beginning after December 15, 2019. Early adoption is permitted, and the effect thereof 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, 2019 and 2018 (in thousands):

| 2019                                           |                     |                     |                  |                     |
|------------------------------------------------|---------------------|---------------------|------------------|---------------------|
|                                                | Level 1             | Level 2             | Level 3          | Total               |
| <b>Investments measured at fair value</b>      |                     |                     |                  |                     |
| Equity securities                              | \$ 1,150,228        | \$ 4,997            | \$ 49            | \$ 1,155,274        |
| Debt securities                                |                     |                     |                  |                     |
| Government and agency                          | -                   | 1,628,718           | -                | 1,628,718           |
| Corporate debt and other                       | -                   | 2,000,235           | -                | 2,000,235           |
| Other investments, net                         | 24,259              | 18,988              | 29,131           | 72,378              |
| <b>Net investments subject to leveling</b>     | <u>\$ 1,174,487</u> | <u>\$ 3,652,938</u> | <u>\$ 29,180</u> | <u>4,856,605</u>    |
| <b>Investments measured at net asset value</b> |                     |                     |                  |                     |
| Investment funds                               |                     |                     |                  | 137,164             |
| <b>Net investments</b>                         |                     |                     |                  | <u>\$ 4,993,769</u> |

| 2018                                           |                     |                     |                  |                     |
|------------------------------------------------|---------------------|---------------------|------------------|---------------------|
|                                                | Level 1             | Level 2             | Level 3          | Total               |
| <b>Investments measured at fair value</b>      |                     |                     |                  |                     |
| Equity securities                              | \$ 1,268,806        | \$ 3,705            | \$ 455           | \$ 1,272,966        |
| Debt securities                                |                     |                     |                  |                     |
| Government and agency                          | -                   | 1,304,899           | -                | 1,304,899           |
| Corporate debt and other                       | -                   | 2,056,111           | -                | 2,056,111           |
| Other investments, net                         | 3,451               | 11,627              | 31,404           | 46,482              |
| <b>Net investments subject to leveling</b>     | <u>\$ 1,272,257</u> | <u>\$ 3,376,342</u> | <u>\$ 31,859</u> | <u>4,680,458</u>    |
| <b>Investments measured at net asset value</b> |                     |                     |                  |                     |
| Investment funds                               |                     |                     |                  | 126,714             |
| <b>Net investments</b>                         |                     |                     |                  | <u>\$ 4,807,172</u> |

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2019 and 2018.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2019.

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 at September 30, 2019 were as follows (in thousands):

|                                            | 2019            |                   |                     |                     |
|--------------------------------------------|-----------------|-------------------|---------------------|---------------------|
|                                            | GMAM I          | GMAM III          | GIFT                | Combined            |
| <b>Assets</b>                              |                 |                   |                     |                     |
| Cash                                       | \$ 3            | \$ 898            | \$ 10,912           | \$ 11,813           |
| Investments at fair value                  |                 |                   |                     |                     |
| Equity securities                          | 1,257           | 676,271           | 1,714,903           | 2,392,431           |
| Investment funds                           | -               | 71,631            | -                   | 71,631              |
| Other investments, net                     | -               | 20,649            | 50,729              | 71,378              |
| Total investments                          | 1,257           | 768,551           | 1,765,632           | 2,535,440           |
| Receivables                                |                 |                   |                     |                     |
| Due from brokers for securities sold       | 193             | 6,954             | 1,339               | 8,486               |
| Accrued investment income and other        | 564             | 2,156             | 10,589              | 13,309              |
| Total receivables                          | 757             | 9,110             | 11,928              | 21,795              |
| Total assets                               | 2,017           | 778,559           | 1,788,472           | 2,569,048           |
| <b>Liabilities</b>                         |                 |                   |                     |                     |
| Payable for securities purchased and other | -               | 6,548             | 3,341               | 9,889               |
| <b>Total net assets</b>                    | <b>\$ 2,017</b> | <b>\$ 772,011</b> | <b>\$ 1,785,131</b> | <b>\$ 2,559,159</b> |

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

### Note 4. Investment in Master Trusts (continued)

The net assets of the Master Trusts at September 30, 2018 were as follows (in thousands):

|                                            | 2018            |                   |                     |                     |
|--------------------------------------------|-----------------|-------------------|---------------------|---------------------|
|                                            | GMAM I          | GMAM III          | GIFT                | Combined            |
| <b>Assets</b>                              |                 |                   |                     |                     |
| Cash                                       | \$ 97           | \$ 1,657          | \$ 12,337           | \$ 14,091           |
| Investments at fair value                  |                 |                   |                     |                     |
| Equity securities                          | 1,666           | 756,751           | 1,946,205           | 2,704,622           |
| Investment funds                           | -               | 115,217           | 294                 | 115,511             |
| Other investments, net                     | -               | 18,303            | 48,014              | 66,317              |
| Total investments                          | 1,666           | 890,271           | 1,994,513           | 2,886,450           |
| Receivables                                |                 |                   |                     |                     |
| Due from brokers for securities sold       | 193             | 9,834             | 11,730              | 21,757              |
| Accrued investment income and other        | 588             | 2,142             | 10,900              | 13,630              |
| Total receivables                          | 781             | 11,976            | 22,630              | 35,387              |
| Total assets                               | 2,544           | 903,904           | 2,029,480           | 2,935,928           |
| <b>Liabilities</b>                         |                 |                   |                     |                     |
| Payable for securities purchased and other | -               | 10,987            | 14,225              | 25,212              |
| <b>Total net assets</b>                    | <b>\$ 2,544</b> | <b>\$ 892,917</b> | <b>\$ 2,015,255</b> | <b>\$ 2,910,716</b> |

The net investment income attributable to the Master Trusts for the year ended September 30, 2019 was as follows (in thousands):

|                                                 | GMAM I          | GMAM III           | GIFT               |
|-------------------------------------------------|-----------------|--------------------|--------------------|
| <b>Investment income (loss)</b>                 |                 |                    |                    |
| Net realized and unrealized loss on investments | \$ (328)        | \$ (54,313)        | \$ (94,367)        |
| Interest and dividend income                    | 5               | 25,809             | 57,732             |
| Other income (loss), net                        | 1               | 44                 | (555)              |
| <b>Net investment loss</b>                      | <b>\$ (322)</b> | <b>\$ (28,460)</b> | <b>\$ (37,190)</b> |

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

### Note 4. Investment in Master Trusts (continued)

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, 2019 and 2018 (in thousands):

| 2019                                    |                     |                  |                 |                     |
|-----------------------------------------|---------------------|------------------|-----------------|---------------------|
|                                         | Level 1             | Level 2          | Level 3         | Total               |
| Investments measured at fair value      |                     |                  |                 |                     |
| Equity securities                       | \$ 2,379,185        | \$ 11,919        | \$ 1,327        | \$ 2,392,431        |
| Other investments, net                  | 41,055              | 30,323           | -               | 71,378              |
| Net investments subject to leveling     | <u>\$ 2,420,240</u> | <u>\$ 42,242</u> | <u>\$ 1,327</u> | 2,463,809           |
| Investments measured at net asset value |                     |                  |                 |                     |
| Investment funds                        |                     |                  |                 | 71,631              |
| Net investments                         |                     |                  |                 | <u>\$ 2,535,440</u> |

| 2018                                    |                     |                  |                 |                     |
|-----------------------------------------|---------------------|------------------|-----------------|---------------------|
|                                         | Level 1             | Level 2          | Level 3         | Total               |
| Investments measured at fair value      |                     |                  |                 |                     |
| Equity securities                       | \$ 2,690,583        | \$ 9,169         | \$ 4,870        | \$ 2,704,622        |
| Other investments, net                  | 32,843              | 33,474           | -               | 66,317              |
| Net investments subject to leveling     | <u>\$ 2,723,426</u> | <u>\$ 42,643</u> | <u>\$ 4,870</u> | 2,770,939           |
| Investments measured at net asset value |                     |                  |                 |                     |
| Investment funds                        |                     |                  |                 | 115,511             |
| Net investments                         |                     |                  |                 | <u>\$ 2,886,450</u> |

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2019 and 2018.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2019.

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 4. Investment in Master Trusts (continued)

The Plan's divided interest of the net assets of each of the Master Trusts at September 30, 2019 was as follows (in thousands):

|                                            | 2019          |                  |                 |                  |
|--------------------------------------------|---------------|------------------|-----------------|------------------|
|                                            | GMAM I        | GMAM III         | GIFT            | Combined         |
| <b>Assets</b>                              |               |                  |                 |                  |
| Cash                                       | \$ 207        | \$ -             | \$ 20           | \$ 227           |
| Investments at fair value                  |               |                  |                 |                  |
| Equity securities                          | 324           | 31               | -               | 355              |
| Investment funds                           | -             | 24,636           | -               | 24,636           |
| Other investments, net                     | -             | 700              | 1,507           | 2,207            |
| Total investments                          | 324           | 25,367           | 1,507           | 27,198           |
| Receivables                                |               |                  |                 |                  |
| Due from brokers for securities sold       | 50            | -                | -               | 50               |
| Accrued investment income and other        | 159           | 2                | 5               | 166              |
| Total receivables                          | 209           | 2                | 5               | 216              |
| Total assets                               | 740           | 25,369           | 1,532           | 27,641           |
| <b>Liabilities</b>                         |               |                  |                 |                  |
| Payable for securities purchased and other | -             | 28               | 59              | 87               |
| <b>Total net assets</b>                    | <b>\$ 740</b> | <b>\$ 25,341</b> | <b>\$ 1,473</b> | <b>\$ 27,554</b> |

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

### Note 4. Investment in Master Trusts (continued)

The Plan's divided interest of the net assets of each of the Master Trusts at September 30, 2018 was as follows (in thousands):

|                                            | 2018          |                  |                 |                  |
|--------------------------------------------|---------------|------------------|-----------------|------------------|
|                                            | GMAM I        | GMAM III         | GIFT            | Combined         |
| <b>Assets</b>                              |               |                  |                 |                  |
| Cash                                       | \$ 233        | \$ -             | \$ 21           | \$ 254           |
| Investments at fair value                  |               |                  |                 |                  |
| Equity securities                          | 429           | 188              | -               | 617              |
| Investment funds                           | -             | 39,603           | 1               | 39,604           |
| Other investments, net                     | -             | 659              | 1,416           | 2,075            |
| Total investments                          | 429           | 40,450           | 1,417           | 42,296           |
| Receivables                                |               |                  |                 |                  |
| Due from brokers for securities sold       | 50            | -                | -               | 50               |
| Accrued investment income and other        | 166           | 1                | 6               | 173              |
| Total receivables                          | 216           | 1                | 6               | 223              |
| Total assets                               | 878           | 40,451           | 1,444           | 42,773           |
| <b>Liabilities</b>                         |               |                  |                 |                  |
| Payable for securities purchased and other | -             | 1                | 3               | 4                |
| <b>Total net assets</b>                    | <u>\$ 878</u> | <u>\$ 40,450</u> | <u>\$ 1,441</u> | <u>\$ 42,769</u> |

# 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, 2019 and 2018 is presented in the following table (in thousands):

| <b>Trusts</b>                                          | <b>2019</b>         | <b>2018</b>         |
|--------------------------------------------------------|---------------------|---------------------|
| First Plaza Group Trust                                | \$ 423,571          | \$ 570,751          |
| First Plaza Group Trust II                             | 28,278              | 42,578              |
| White Plaza Group Trust                                | 672,661             | 651,796             |
| <b>Total beneficial interests in Investment Trusts</b> | <b>\$ 1,124,510</b> | <b>\$ 1,265,125</b> |

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, 2019 and 2018 (in thousands):

|                                                          | <b>2019</b>          | <b>2018</b>          |
|----------------------------------------------------------|----------------------|----------------------|
| Plan                                                     | \$ 1,124,510         | \$ 1,265,125         |
| Hourly Plan                                              | 10,495,030           | 10,842,569           |
| Total net assets of the Investment Trusts                | 11,619,540           | 12,107,694           |
| Less:                                                    |                      |                      |
| Cash                                                     | 84,385               | 31,929               |
| Net non-security assets                                  | 96,876               | 285,757              |
| <b>Fair value of net investments subject to leveling</b> | <b>\$ 11,438,279</b> | <b>\$ 11,790,008</b> |

The combined Investment Trusts' net investment income aggregated \$612.7 million for the year ended September 30, 2019 and principally consisted of \$141.5 million of interest and dividend income and \$471.2 million of net realized and unrealized gains. The Plan's share of the combined Investment Trusts' net investment income totaled \$75.2 million.

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

### Note 5. Investment Trusts (continued)

The following tables present by level within the fair value hierarchy the underlying net investments of the Investment Trusts on an aggregate basis by major category as of September 30, 2019 and 2018 (in thousands):

| 2019                                           |                 |             |                   |                      |
|------------------------------------------------|-----------------|-------------|-------------------|----------------------|
|                                                | Level 1         | Level 2     | Level 3           | Total                |
| <b>Investments measured at fair value</b>      |                 |             |                   |                      |
| Private equity and debt investments            | \$ -            | \$ -        | \$ 237,492        | \$ 237,492           |
| Other investments, net                         | 8,438           | 2           | 923               | 9,363                |
| <b>Net investments subject to leveling</b>     | <u>\$ 8,438</u> | <u>\$ 2</u> | <u>\$ 238,415</u> | 246,855              |
| <b>Investments measured at net asset value</b> |                 |             |                   |                      |
| Investment funds                               |                 |             |                   | 5,165,461            |
| Private equity and debt investments            |                 |             |                   | 2,720,479            |
| Real estate and other alternative investments  |                 |             |                   | 3,305,484            |
| <b>Net investments</b>                         |                 |             |                   | <u>\$ 11,438,279</u> |

| 2018                                           |             |             |                   |                      |
|------------------------------------------------|-------------|-------------|-------------------|----------------------|
|                                                | Level 1     | Level 2     | Level 3           | Total                |
| <b>Investments measured at fair value</b>      |             |             |                   |                      |
| Private equity and debt investments            | \$ -        | \$ -        | \$ 228,095        | \$ 228,095           |
| Other investments, net                         | -           | 5           | 1,200             | 1,205                |
| <b>Net investments subject to leveling</b>     | <u>\$ -</u> | <u>\$ 5</u> | <u>\$ 229,295</u> | 229,300              |
| <b>Investments measured at net asset value</b> |             |             |                   |                      |
| Investment funds                               |             |             |                   | 5,032,900            |
| Private equity and debt investments            |             |             |                   | 3,198,531            |
| Real estate and other alternative investments  |             |             |                   | 3,329,277            |
| <b>Net investments</b>                         |             |             |                   | <u>\$ 11,790,008</u> |

Transfers between Level 1, Level 2 and Level 3 were not significant during the years ended September 30, 2019 and 2018.

The activity attributable to Level 3 investments was not material during the year ended September 30, 2019.

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 specific 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 specific 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, 2019 and 2018 was not significant and detailed disclosures have been excluded. The Investment Trusts did not hold any derivative financial instruments at September 30, 2019 and 2018.

The notional amount of the derivative financial instruments held by the Plan aggregated approximately \$720.8 million and \$582.5 million at September 30, 2019 and 2018, respectively, 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.

#### **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

## GENERAL MOTORS SALARIED RETIREMENT PROGRAM

### NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

managers. Distributions from such investment funds will be received as the underlying investments are liquidated.

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

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.

*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) 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)

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, 2019 and 2018 (dollars in thousands).

| Description                           | 2019              |                      |                       |           |               |
|---------------------------------------|-------------------|----------------------|-----------------------|-----------|---------------|
|                                       | Fair Value        | Unfunded Commitments | Redemption Attributes |           |               |
|                                       |                   |                      | Redeemable *          | Frequency | Notice Period |
| Global macro funds                    | \$ 73,643         | \$ -                 | 100%                  | Quarterly | 90 Days       |
| Multi-strategy funds                  | 59,618            | -                    | 100%                  | Monthly   | 3 Days        |
| Other investment funds <sup>(a)</sup> | 3,903             | -                    | 0%                    | N/A       | N/A           |
| <b>Total</b>                          | <b>\$ 137,164</b> | <b>\$ -</b>          |                       |           |               |

| Description                           | 2018              |                      |                       |           |               |
|---------------------------------------|-------------------|----------------------|-----------------------|-----------|---------------|
|                                       | Fair Value        | Unfunded Commitments | Redemption Attributes |           |               |
|                                       |                   |                      | Redeemable *          | Frequency | Notice Period |
| Global macro funds                    | \$ 71,821         | \$ -                 | 100%                  | Quarterly | 90 Days       |
| Multi-strategy funds                  | 51,013            | -                    | 100%                  | Monthly   | 3 Days        |
| Other investment funds <sup>(a)</sup> | 3,880             | -                    | 3%                    | Daily     | None          |
| <b>Total</b>                          | <b>\$ 126,714</b> | <b>\$ -</b>          |                       |           |               |

\* 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 nonredeemable investment funds in this category were in the process of liquidation.

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, 2019 and 2018 (dollars in thousands).

| Description                         | 2019              |                      |                       |                                    |               |
|-------------------------------------|-------------------|----------------------|-----------------------|------------------------------------|---------------|
|                                     | Fair Value        | Unfunded Commitments | Redemption Attributes |                                    |               |
|                                     |                   |                      | Redeemable *          | Frequency                          | Notice Period |
| <b>Master Trusts</b>                |                   |                      |                       |                                    |               |
| Multi-strategy funds <sup>(a)</sup> | \$ 71,631         | \$ -                 | 0%                    | N/A                                | N/A           |
| <b>Investment Trusts</b>            |                   |                      |                       |                                    |               |
| Funds of hedge funds <sup>(b)</sup> | \$ 39,204         | \$ 6,115             | 98%                   | Semi-Annually                      | 95 Days       |
| Fixed income funds <sup>(c)</sup>   | 27,473            | 1,861                | 95%                   | Quarterly, Semi-Annually, Annually | 60 - 180 Days |
| Equity funds <sup>(d)</sup>         | 43,429            | -                    | 99%                   | Monthly, Quarterly, Semi-Annually  | 30 - 180 Days |
| Multi-strategy funds <sup>(e)</sup> | 110,823           | -                    | 99%                   | Monthly, Quarterly, Semi-Annually  | 4 - 65 Days   |
| Other investment funds              | 82,922            | -                    | 100%                  | Monthly, Quarterly                 | 5 - 90 Days   |
| <b>Total</b>                        | <b>\$ 303,851</b> | <b>\$ 7,976</b>      |                       |                                    |               |

# 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 | 2018                  |                                    |               |
|-------------------------------------|-------------------|----------------------|-----------------------|------------------------------------|---------------|
|                                     |                   |                      | Redemption Attributes |                                    |               |
|                                     |                   |                      | Redeemable *          | Frequency                          | Notice Period |
| <b>Master Trusts</b>                |                   |                      |                       |                                    |               |
| Multi-strategy funds <sup>(a)</sup> | \$ 115,146        | \$ -                 | 0%                    | N/A                                | N/A           |
| Other investment funds              | 365               | -                    | 100%                  | Daily                              | None          |
| <b>Total</b>                        | <b>\$ 115,511</b> | <b>\$ -</b>          |                       |                                    |               |
| <b>Investment Trusts</b>            |                   |                      |                       |                                    |               |
| Funds of hedge funds <sup>(b)</sup> | \$ 55,807         | \$ 7,908             | 98%                   | Semi-Annually                      | 95 Days       |
| Fixed income funds <sup>(c)</sup>   | 28,838            | 2,250                | 90%                   | Quarterly, Semi-Annually, Annually | 60 - 180 Days |
| Equity funds <sup>(d)</sup>         | 45,147            | -                    | 99%                   | Monthly, Quarterly, Semi-Annually  | 30 - 180 Days |
| Multi-strategy funds <sup>(e)</sup> | 71,043            | -                    | 98%                   | Monthly, Quarterly, Semi-Annually  | 4 - 65 Days   |
| Other investment funds              | 76,601            | -                    | 100%                  | Daily, Monthly, Quarterly          | 0 - 90 Days   |
| <b>Total</b>                        | <b>\$ 277,436</b> | <b>\$ 10,158</b>     |                       |                                    |               |

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

(a) All investment funds in this category were in the process of liquidation.

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

(c) Approximately 45% (52% at September 30, 2018) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1 to 5 years.

Approximately 56% (80% at September 30, 2018) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(d) Approximately 10% of the fair value of the investment funds in this category were subject to an initial lock-up period of 1 year.

Approximately 87% (85% at September 30, 2018) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(e) Approximately 77% (84% at September 30, 2018) of the fair value of the nonredeemable investment funds in this category were in liquidation.

### 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.

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

#### *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.

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, 2019 and 2018 (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, 2019 and 2018.

| Description                                   | 2019              |                      |                              |                  |                     |
|-----------------------------------------------|-------------------|----------------------|------------------------------|------------------|---------------------|
|                                               | Fair Value        | Unfunded Commitments | Estimated Liquidation Period |                  |                     |
|                                               |                   |                      | Five Years or Less           | Six to Ten Years | More Than Ten Years |
| <b>Investment Trusts</b>                      |                   |                      |                              |                  |                     |
| Private equity and debt investments           | \$ 508,328        | \$ 76,994            | 47%                          | 53%              | 0%                  |
| Real estate and other alternative investments | 279,940           | 129,823              | 35%                          | 31%              | 34%                 |
| <b>Total</b>                                  | <u>\$ 788,268</u> | <u>\$ 206,817</u>    |                              |                  |                     |

| Description                                   | 2018              |                      |                              |                  |                     |
|-----------------------------------------------|-------------------|----------------------|------------------------------|------------------|---------------------|
|                                               | Fair Value        | Unfunded Commitments | Estimated Liquidation Period |                  |                     |
|                                               |                   |                      | Five Years or Less           | Six to Ten Years | More Than Ten Years |
| <b>Investment Trusts</b>                      |                   |                      |                              |                  |                     |
| Private equity and debt investments           | \$ 656,888        | \$ 88,975            | 47%                          | 53%              | 0%                  |
| Real estate and other alternative investments | 278,920           | 148,780              | 30%                          | 36%              | 34%                 |
| <b>Total</b>                                  | <u>\$ 935,808</u> | <u>\$ 237,755</u>    |                              |                  |                     |

### Note 9. 401(h) Account

The aggregate fair value of the net assets of the Plan's 401(h) account at September 30, 2019 and 2018 was \$13.7 and \$13.2 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.

## **GENERAL MOTORS SALARIED RETIREMENT PROGRAM**

### **NOTES TO FINANCIAL STATEMENTS – (CONTINUED)**

#### **Note 10. Termination Priorities (continued)**

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

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

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

#### **Note 11. Federal Income Tax Status and Regulatory Matters**

The Plan was established on August 1, 2012. The Plan received a favorable determination letter from the Internal Revenue Service (“IRS”) dated May 6, 2014, stating that the Plan and related trusts were designed in accordance with the applicable provisions of the IRC and therefore, the associated trusts are exempt from taxation. The Plan was amended subsequent to receiving the IRS determination letter and is required to operate in conformity with the IRC to maintain its qualified status. Plan management believes the Plan, as amended, is being operated in compliance with the applicable provisions of the IRC and the 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, 2019, 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. The audit was concluded, and the IRS issued their closing letter dated December 9, 2019 accepting the Plan’s return as filed.

In October 2018, the U.S. Department of Labor initiated an audit of the Plan for the period commencing January 1, 2015 to the present. The audit is currently ongoing.

#### **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.

## GENERAL MOTORS SALARIED RETIREMENT PROGRAM

### NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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

The following significant actuarial assumptions were used in the valuations for the years ended September 30, 2019 and 2018:

- The interest rate used to discount accumulated plan benefits was 3.30% and 4.40% at September 30, 2019 and 2018, respectively.
- The mortality of retired and non-retired participants was estimated using the RP-2014 White Collar Annuitant Male and Female Mortality tables and projected from base year 2006 with MP-2016 using a 0.75% ultimate rate. Adjustment factors of 0.863 and 0.923 were applied to the RP-2014 White Collar Annuitant Male and Female Mortality tables, respectively. 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 (2.57% for July 2019 vs. 3.01% for July 2018). 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% 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 for males and two years for females.
- For non-disability retirements, it was presumed that 50% of retirees would choose a lump sum payment and the remaining 50% would elect the annuity form of payment for retirement.

The increase of \$1.2 billion in the accumulated plan benefits obligation due to changes in actuarial assumptions was principally attributable to the decrease in the discount rate from 4.40% to 3.30%.

#### **Note 13. Employer Contributions**

For the year ended September 30, 2019, the Company met the minimum funding requirements under ERISA and no contributions were due.

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

### Note 14. Related-Party and Party-In-Interest 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. These transactions also qualify as party-in-interest transactions and are exempt from the prohibited transaction rules pursuant to ERISA.

### 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, 2019 and 2018 (in thousands).

|                                                                       | <u>2019</u>                | <u>2018</u>                |
|-----------------------------------------------------------------------|----------------------------|----------------------------|
| <b>Net assets available for benefits per the financial statements</b> | \$ 6,207,319               | \$ 6,201,012               |
| Add:                                                                  |                            |                            |
| Net assets held in 401(h) account                                     | <u>13,691</u>              | <u>13,236</u>              |
| <b>Net assets available for benefits per the Form 5500</b>            | <u><u>\$ 6,221,010</u></u> | <u><u>\$ 6,214,248</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, 2019 (in thousands):

|                               | <u>Amounts per<br/>Financial<br/>Statements</u> | <u>401(h)<br/>Account<br/>Activity</u> | <u>Amounts<br/>per<br/>Form 5500</u> |
|-------------------------------|-------------------------------------------------|----------------------------------------|--------------------------------------|
| Net investment income         | \$ 842,870                                      | \$ 553                                 | \$ 843,423                           |
| Benefits paid to participants | 803,630                                         | 97                                     | 803,727                              |
| Administrative expenses       | 33,939                                          | 2                                      | 33,941                               |

### Note 16. Subsequent Events

Subsequent events have been evaluated through June 23, 2020 which is the date these financial statements were available to be issued.

#### COVID-19

The occurrence in early 2020 of the worldwide pandemic related to the COVID-19 outbreak has caused significant disruption to businesses resulting in a global economic slowdown with governments around the world taking actions to curtail the spread of the disease. International equity, fixed income, currency and commodity markets have experienced significant uncertainty and volatility. The duration and magnitude of the impact of the COVID-19 outbreak on the global economy and the financial effects on the Plan and the sponsor are currently unknown. Ramifications to the Plan could include decreased investment portfolio fair values, adverse investment performance, limitations on the ability to raise liquidity and unfavorable changes in funded status, among other consequences.

## **SUPPLEMENTAL SCHEDULES**

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

## SCHEDULE G - FINANCIAL TRANSACTION SCHEDULES

EMPLOYER ID: 27-0383222

### PART I, SCHEDULE OF LOANS OR FIXED INCOME OBLIGATIONS IN DEFAULT OR CLASSIFIED AS UNCOLLECTIBLE

PLAN NUMBER: 016

FOR THE YEAR ENDED SEPTEMBER 30, 2019

(in thousands)

| (a)<br>Party in<br>Interest | (b)<br>Identity and Address of Obligor | (c)<br>Description       | (d)<br>Original<br>Amount of<br>Loan | Amount Received During<br>Reporting Year |                 | (g)<br>Unpaid<br>Balance at End<br>of Year | Amount Overdue   |                 |
|-----------------------------|----------------------------------------|--------------------------|--------------------------------------|------------------------------------------|-----------------|--------------------------------------------|------------------|-----------------|
|                             |                                        |                          |                                      | (e)<br>Principal                         | (f)<br>Interest |                                            | (h)<br>Principal | (i)<br>Interest |
|                             | Pacific Gas and Electric Company *     | Senior unsecured notes:  |                                      |                                          |                 |                                            |                  |                 |
|                             | 77 Beale Street                        | 4.65% due August 2028    | \$ 200                               | \$ -                                     | \$ -            | \$ 200                                     | \$ 200           | \$ 9            |
|                             | San Francisco, CA 94117                | 5.125% due November 2043 | 850                                  | -                                        | 22              | 850                                        | 850              | -               |
|                             |                                        | 4.75% due February 2044  | 100                                  | -                                        | -               | 100                                        | 100              | 2               |
|                             |                                        | 4.30% due March 2045     | 500                                  | -                                        | -               | 500                                        | 500              | 11              |

\* The utility and parent corporation (PG&E Corporation) filed for Chapter 11 bankruptcy protection on January 29, 2019.

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

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

EMPLOYER ID: 27-0383222

(HELD AT END OF YEAR)

PLAN NUMBER: 016

AS OF SEPTEMBER 30, 2019

(in thousands)

| (a) (b) Identity of Issue, Borrower,<br>or Similar Party            |                                                   | (c) Type of Investment  | (d) Cost     | (e) Current<br>Value |
|---------------------------------------------------------------------|---------------------------------------------------|-------------------------|--------------|----------------------|
| * Investment in First Plaza Group Trust (25-6295264)                |                                                   | Common/Collective Trust | \$ 886,592   | \$ 423,571           |
| * Investment in First Plaza Group Trust II (26-6389533)             |                                                   | Common/Collective Trust | 100,472      | 28,278               |
| * Investment in White Plaza Group Trust (11-3317084)                |                                                   | Common/Collective Trust | 677,287      | 672,661              |
| Total Investment Trusts                                             |                                                   |                         | 1,664,351    | 1,124,510            |
| Directly held investments:                                          |                                                   |                         |              |                      |
| Cash equivalents and other short-term<br>investments (see attached) | Cash equivalents and other short-term investments |                         | 20,896       | 20,896               |
| ** Equity securities (see attached)                                 | Equity securities                                 |                         | 1,046,455    | 1,155,274            |
| *** Debt securities (see attached)                                  | Debt securities                                   |                         | 3,307,719    | 3,628,953            |
| Investment funds (see attached)                                     | Investment funds                                  |                         | 127,004      | 142,746              |
| Private equity and debt investments (see attached)                  | Private equity and debt investments               |                         | 5,410        | 1,207                |
| Real estate and other alternative investments (see attached)        | Real estate and other alternative investments     |                         | 22,483       | 25,269               |
| Insurance contracts (see attached)                                  | Insurance contracts                               |                         | 21,385       | 27,923               |
| Derivatives, net (see attached)                                     | Derivatives                                       |                         | 113          | (8,499)              |
| Total directly held investments                                     |                                                   |                         | 4,551,465    | 4,993,769            |
| Total investments                                                   |                                                   |                         | \$ 6,215,816 | \$ 6,118,279         |
| Investment held in 401 (h) account:                                 |                                                   |                         |              |                      |
| Vanguard STAR Fund                                                  |                                                   |                         | \$ 10,334    | \$ 13,677            |

\* Denotes parties-in-interest.

\*\* Includes GM common stock with a cost of \$583 and current value of \$564.

\*\*\* Includes GM senior unsecured notes with a cost of \$4,354 and current value of \$4,680.

### Note:

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

# GENERAL MOTORS SALARIED RETIREMENT PROGRAM

**SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS**  
**FOR THE YEAR ENDED SEPTEMBER 30, 2019**  
**(in thousands, except number of transactions)**

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

| (a) Identity of Party<br>Involved                                                                                                                               | (b) Description of Asset  | Number of<br>Transactions | (c) Purchase<br>Price | (d) Selling<br>Price | (g) Cost of<br>Asset | (h) Current<br>Value of<br>Assets on<br>Transaction | (i) Net Gain<br>(Loss) |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|---------------------------|-----------------------|----------------------|----------------------|-----------------------------------------------------|------------------------|
| <b>Single transactions:</b>                                                                                                                                     |                           |                           |                       |                      |                      |                                                     |                        |
| 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. |                           |                           |                       |                      |                      |                                                     |                        |
| <b>Series of transactions:</b>                                                                                                                                  |                           |                           |                       |                      |                      |                                                     |                        |
| U.S. Government                                                                                                                                                 | US Treasury notes & bonds |                           |                       |                      |                      |                                                     |                        |
|                                                                                                                                                                 | 11/15/2048, 3.375%        | 453                       | 187,306               | -                    | -                    | 187,306                                             | -                      |
|                                                                                                                                                                 |                           | 304                       | -                     | 144,176              | 141,651              | 144,176                                             | 2,525                  |

## 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, 2019  
(in thousands)

| (a)                                                      | (b) Identity of Issue, Borrow, or Similar Party | (c) Type of Investment                                         | (d) Cost      | (e) Current Value |
|----------------------------------------------------------|-------------------------------------------------|----------------------------------------------------------------|---------------|-------------------|
| <b>Cash equivalents and other short-term investments</b> |                                                 |                                                                |               |                   |
|                                                          | BNP PARIBAS SA Time Deposit                     | Cash equivalents and other short-term investments              | 10,945        | 10,945            |
|                                                          | NATIXIS Time Deposit                            | Cash equivalents and other short-term investments              | 9,951         | 9,951             |
|                                                          |                                                 | <b>Total cash equivalents and other short-term investments</b> | <b>20,896</b> | <b>20,896</b>     |
| <b>Equity securities</b>                                 |                                                 |                                                                |               |                   |
|                                                          | 1-800-FLOWERS                                   | Equity Securities                                              | 145           | 123               |
|                                                          | 360 SECURITY TECHNOLOGY                         | Equity Securities                                              | 48            | 53                |
|                                                          | 3I GROUP PLC                                    | Equity Securities                                              | 772           | 1,123             |
|                                                          | 3M CO                                           | Equity Securities                                              | 1,379         | 1,118             |
|                                                          | 51 CREDIT CARD                                  | Equity Securities                                              | 70            | 38                |
|                                                          | 77 BANK LTD                                     | Equity Securities                                              | 55            | 50                |
|                                                          | A&D CO LTD                                      | Equity Securities                                              | 142           | 144               |
|                                                          | AAK AB                                          | Equity Securities                                              | 115           | 119               |
|                                                          | ABBOTT LABORATORIES                             | Equity Securities                                              | 1,578         | 2,615             |
|                                                          | ABBVIE INC                                      | Equity Securities                                              | 4,624         | 3,726             |
|                                                          | ABC-MART INC                                    | Equity Securities                                              | 89            | 89                |
|                                                          | ABIOMED INC                                     | Equity Securities                                              | 186           | 88                |
|                                                          | ACCELERON PHARMA INC                            | Equity Securities                                              | 161           | 146               |
|                                                          | ACCENT GROUP LTD                                | Equity Securities                                              | 68            | 67                |
|                                                          | ACCENTURE PLC CL A                              | Equity Securities                                              | 1,012         | 1,460             |
|                                                          | ACCTON TECHNOLOGY                               | Equity Securities                                              | 24            | 37                |
|                                                          | ACERINOX SA                                     | Equity Securities                                              | 294           | 187               |
|                                                          | ACTIVISION BLIZZARD INC                         | Equity Securities                                              | 760           | 1,108             |
|                                                          | ACUITY BRANDS INC                               | Equity Securities                                              | 87            | 63                |
|                                                          | ADAPTIVE BIOTECHNOLOGIES                        | Equity Securities                                              | 70            | 108               |
|                                                          | ADDTECH AB-B                                    | Equity Securities                                              | 291           | 282               |
|                                                          | ADDUS HOMECARE CORP                             | Equity Securities                                              | 620           | 698               |
|                                                          | ADECCO SA REG                                   | Equity Securities                                              | 1,005         | 806               |
|                                                          | ADEVINTA ASA                                    | Equity Securities                                              | 332           | 398               |
|                                                          | ADEVINTA ASA-A                                  | Equity Securities                                              | 183           | 209               |
|                                                          | ADIDAS AG                                       | Equity Securities                                              | 2,752         | 3,539             |
|                                                          | ADMIRAL GROUP PLC                               | Equity Securities                                              | 500           | 547               |
|                                                          | ADOBE SYSTEMS INC                               | Equity Securities                                              | 2,847         | 7,779             |
|                                                          | ADTALEM GLOBAL EDUCATION INC                    | Equity Securities                                              | 252           | 194               |
|                                                          | ADTRAN INC                                      | Equity Securities                                              | 131           | 105               |
|                                                          | ADVANCE AUTO PARTS INC                          | Equity Securities                                              | 108           | 142               |
|                                                          | ADVANCED DISPOSAL SERVICES INC                  | Equity Securities                                              | 418           | 508               |
|                                                          | ADVANCED INFO SVC-F                             | Equity Securities                                              | 680           | 674               |
|                                                          | ADVANCED MICRO DEVICES INC                      | Equity Securities                                              | 182           | 358               |
|                                                          | ADVANCED PROCESS                                | Equity Securities                                              | 335           | 330               |
|                                                          | ADVANTECH CO LTD                                | Equity Securities                                              | 43            | 44                |
|                                                          | ADVANTEST CORP                                  | Equity Securities                                              | 489           | 548               |
|                                                          | AECI LTD                                        | Equity Securities                                              | 18            | 17                |
|                                                          | AECOM                                           | Equity Securities                                              | 1,178         | 1,379             |
|                                                          | AEGON NV                                        | Equity Securities                                              | 886           | 743               |
|                                                          | AEGON NV-NY REG                                 | Equity Securities                                              | 686           | 496               |
|                                                          | AEON DELIGHT CO LTD                             | Equity Securities                                              | 65            | 63                |
|                                                          | AEON FINANCIAL                                  | Equity Securities                                              | 203           | 155               |
|                                                          | AERCAP HOLDINGS                                 | Equity Securities                                              | 120           | 117               |
|                                                          | AERO DEL PACIFICO-B                             | Equity Securities                                              | 286           | 310               |
|                                                          | AERO DEL SURESTE-B                              | Equity Securities                                              | 52            | 50                |
|                                                          | AEROJET ROCKETDYNE HOLDINGS                     | Equity Securities                                              | 625           | 722               |
|                                                          | AES CORP                                        | Equity Securities                                              | 88            | 125               |
|                                                          | AES GENER SA                                    | Equity Securities                                              | 631           | 479               |
|                                                          | AFFILIATED MANAGERS GROUP                       | Equity Securities                                              | 118           | 52                |
|                                                          | AFLAC INC                                       | Equity Securities                                              | 348           | 466               |
|                                                          | AFRICAN RAINBOW                                 | Equity Securities                                              | 17            | 16                |
|                                                          | AGILE GROUP HOLD                                | Equity Securities                                              | 28            | 24                |
|                                                          | AGILENT TECHNOLOGIES INC                        | Equity Securities                                              | 810           | 1,371             |
|                                                          | AGL ENERGY LTD                                  | Equity Securities                                              | 1,386         | 1,371             |
|                                                          | AGNICO EAGLE MINES LTD                          | Equity Securities                                              | 188           | 225               |
|                                                          | AIA GROUP LTD                                   | Equity Securities                                              | 747           | 993               |
|                                                          | AIR ARABIA PJSC                                 | Equity Securities                                              | 212           | 217               |
|                                                          | AIR CANADA                                      | Equity Securities                                              | 78            | 101               |
|                                                          | AIR PRODUCTS + CHEMICALS INC                    | Equity Securities                                              | 395           | 579               |
|                                                          | AIRBUS GROUP SE                                 | Equity Securities                                              | 1,150         | 2,171             |
|                                                          | AKAMAI TECHNOLOGIES INC                         | Equity Securities                                              | 116           | 180               |
|                                                          | AKASOL AG                                       | Equity Securities                                              | 214           | 162               |
|                                                          | AKBANK TAS                                      | Equity Securities                                              | 306           | 381               |
|                                                          | AKZO NOBEL                                      | Equity Securities                                              | 626           | 652               |
|                                                          | ALBEMARLE CORP                                  | Equity Securities                                              | 778           | 664               |
|                                                          | ALCOA CORP                                      | Equity Securities                                              | 215           | 140               |
|                                                          | ALCON INC                                       | Equity Securities                                              | 262           | 240               |
|                                                          | ALDAR PROPERTIES PJSC                           | Equity Securities                                              | 433           | 415               |
|                                                          | ALEXION PHARMACEUTICALS INC                     | Equity Securities                                              | 354           | 253               |
|                                                          | ALFRESA HOLDINGS CORP                           | Equity Securities                                              | 233           | 313               |
|                                                          | ALIBABA GROUP HOLDING SP ADR                    | Equity Securities                                              | 3,649         | 5,017             |
|                                                          | ALIGN TECHNOLOGY INC                            | Equity Securities                                              | 156           | 160               |
|                                                          | ALIMENTATION COUCHE TARD B                      | Equity Securities                                              | 480           | 644               |
|                                                          | ALKERMES PLC                                    | Equity Securities                                              | 1,124         | 431               |
|                                                          | ALLEGHANY CORP                                  | Equity Securities                                              | 95            | 138               |
|                                                          | ALLEGION PLC                                    | Equity Securities                                              | 90            | 114               |
|                                                          | ALLERGAN PLC                                    | Equity Securities                                              | 847           | 662               |
|                                                          | ALLIANCE DATA SYSTEMS CORP                      | Equity Securities                                              | 141           | 73                |
|                                                          | ALLIANT ENERGY CORP                             | Equity Securities                                              | 106           | 146               |

|                              |                   |       |        |
|------------------------------|-------------------|-------|--------|
| ALLIANZ SE REG               | Equity Securities | 4,418 | 4,409  |
| ALLISON TRANSMISSION         | Equity Securities | 505   | 480    |
| ALLSTATE CORP                | Equity Securities | 306   | 436    |
| ALLY FINANCIAL INC           | Equity Securities | 818   | 1,003  |
| ALMIRALL SA                  | Equity Securities | 55    | 51     |
| ALNYLAM PHARMACE             | Equity Securities | 166   | 111    |
| ALPARGATAS-PREF              | Equity Securities | 213   | 233    |
| ALPHA SYSTEMS                | Equity Securities | 67    | 65     |
| ALPHABET INC CL A            | Equity Securities | 4,261 | 7,022  |
| ALPHABET INC CL C            | Equity Securities | 3,838 | 6,302  |
| ALS LTD                      | Equity Securities | 470   | 477    |
| ALTAGAS CANADA INC           | Equity Securities | 146   | 206    |
| ALTEN                        | Equity Securities | 359   | 426    |
| ALTICE USA INC-A             | Equity Securities | 38    | 50     |
| ALTRA INDUSTRIAL             | Equity Securities | 720   | 593    |
| ALTRIA GROUP INC             | Equity Securities | 1,365 | 904    |
| ALUMINA LTD                  | Equity Securities | 402   | 446    |
| ALUPAR INV-UNIT              | Equity Securities | 165   | 194    |
| AMAZON.COM INC               | Equity Securities | 4,782 | 8,627  |
| AMBank HLDG BHD              | Equity Securities | 226   | 226    |
| AMCOR PLC                    | Equity Securities | 218   | 188    |
| AMERCO                       | Equity Securities | 38    | 40     |
| AMEREN CORPORATION           | Equity Securities | 152   | 226    |
| AMERICA MOVIL SAB DE C SER L | Equity Securities | 183   | 183    |
| AMERICAN AIRLINES GROUP INC  | Equity Securities | 2,116 | 1,329  |
| AMERICAN ELECTRIC POWER      | Equity Securities | 405   | 554    |
| AMERICAN EXPRESS CO          | Equity Securities | 749   | 1,003  |
| AMERICAN FINANCIAL GROUP INC | Equity Securities | 90    | 95     |
| AMERICAN INTERNATIONAL GROUP | Equity Securities | 634   | 574    |
| AMERICAN SOFTWARE-A          | Equity Securities | 7     | 9      |
| AMERICAN WATER WORKS CO INC  | Equity Securities | 160   | 260    |
| AMERIPRISE FINANCIAL INC     | Equity Securities | 1,505 | 1,561  |
| AMERISOURCEBERGEN CORP       | Equity Securities | 167   | 155    |
| AMETEK INC                   | Equity Securities | 170   | 247    |
| AMGEN INC                    | Equity Securities | 5,652 | 6,329  |
| AMN HEALTHCARE               | Equity Securities | 651   | 685    |
| AMPHENOL CORP CL A           | Equity Securities | 271   | 336    |
| AMPLIFON SPA                 | Equity Securities | 319   | 357    |
| AMPLIFY ENERGY CORP          | Equity Securities | 121   | 78     |
| AMUNDI SA                    | Equity Securities | 639   | 663    |
| ANADOLU EFES                 | Equity Securities | 157   | 149    |
| ANALOG DEVICES INC           | Equity Securities | 576   | 906    |
| ANDINA-PREF B                | Equity Securities | 470   | 498    |
| ANDRITZ AG                   | Equity Securities | 199   | 150    |
| ANGANG STEEL CO LTD H        | Equity Securities | 28    | 17     |
| ANGLO AMERICAN PLATINUM LTD  | Equity Securities | 295   | 563    |
| ANGLO AMERICAN PLC           | Equity Securities | 2,140 | 1,909  |
| ANGLO AMERICAN-SP ADR        | Equity Securities | 112   | 89     |
| ANGLOGOLD ASHANTI LTD        | Equity Securities | 123   | 117    |
| ANHEUSER-BUSCH INBEV SA      | Equity Securities | 965   | 787    |
| ANHUI CONCH CEMENT CO LTD    | Equity Securities | 686   | 781    |
| ANHUI GUJING DISTILLERY-A    | Equity Securities | 435   | 449    |
| ANHUI KOUZI DISTILLERY-A     | Equity Securities | 228   | 212    |
| ANSYS INC                    | Equity Securities | 117   | 216    |
| ANTA SPORTS PROD             | Equity Securities | 407   | 836    |
| ANTHEM INC                   | Equity Securities | 602   | 737    |
| ANTOFAGASTA PLC              | Equity Securities | 382   | 387    |
| AON PLC                      | Equity Securities | 359   | 544    |
| AP MOLLER-B                  | Equity Securities | 350   | 334    |
| APACHE CORP                  | Equity Securities | 215   | 113    |
| APPEN LTD                    | Equity Securities | 91    | 78     |
| APPLE INC                    | Equity Securities | 7,657 | 12,243 |
| APPLIED MATERIALS INC        | Equity Securities | 652   | 1,023  |
| APTIV PLC                    | Equity Securities | 235   | 268    |
| ARAMARK                      | Equity Securities | 110   | 125    |
| ARCELORMITTAL                | Equity Securities | 416   | 273    |
| ARCH CAPITAL GROUP LTD       | Equity Securities | 136   | 197    |
| ARCHER DANIELS MIDLAND CO    | Equity Securities | 285   | 266    |
| ARCONIC INC                  | Equity Securities | 124   | 131    |
| ARGO GRAPHICS                | Equity Securities | 164   | 168    |
| ARISTA NETWORKS              | Equity Securities | 119   | 145    |
| ARLO TECHNOLOGIES INC        | Equity Securities | 182   | 60     |
| ARROW ELECTRONICS INC        | Equity Securities | 73    | 76     |
| ARTHUR J GALLAGHER + CO      | Equity Securities | 122   | 190    |
| ARUHI CORP                   | Equity Securities | 76    | 87     |
| ASAHI GLASS CO               | Equity Securities | 741   | 626    |
| ASAHI GROUP HOLDINGS         | Equity Securities | 386   | 425    |
| ASALEO CARE LTD              | Equity Securities | 243   | 132    |
| ASBURY AUTO GROUP            | Equity Securities | 259   | 347    |
| ASCENDIS PHARMA A/S          | Equity Securities | 336   | 424    |
| ASSTEAD GROUP                | Equity Securities | 290   | 292    |
| ASIA CEMENT CORP             | Equity Securities | 37    | 47     |
| ASICS CORP                   | Equity Securities | 215   | 312    |
| ASM INTL NV                  | Equity Securities | 119   | 180    |
| ASML HOLDING NV              | Equity Securities | 500   | 706    |
| ASML HOLDING NV NY REG SHS   | Equity Securities | 421   | 944    |
| ASPEN TECHNOLOGY             | Equity Securities | 1,036 | 1,255  |
| ASR NEDERLAND NV             | Equity Securities | 223   | 192    |
| ASSA ABLOY AB B              | Equity Securities | 1,312 | 1,459  |
| ASSECO POLAND                | Equity Securities | 18    | 16     |
| ASSOC BRITISH FOOD-ADR       | Equity Securities | 21    | 20     |
| ASSURANT INC                 | Equity Securities | 71    | 99     |
| ASTELLAS PHARMA              | Equity Securities | 1,182 | 1,051  |
| ASTRAL FOODS LTD             | Equity Securities | 555   | 294    |

|                                |                   |       |       |
|--------------------------------|-------------------|-------|-------|
| ASTRAZENECA PLC                | Equity Securities | 5,421 | 6,910 |
| AT+T INC                       | Equity Securities | 3,161 | 3,276 |
| ATACADAO SA                    | Equity Securities | 16    | 16    |
| ATCO LTD-CLASS I               | Equity Securities | 905   | 926   |
| ATHENE HOLDING-A               | Equity Securities | 91    | 76    |
| ATLANTIC UNION B               | Equity Securities | 189   | 197   |
| ATLASSIAN CORP-A               | Equity Securities | 653   | 774   |
| ATMOS ENERGY CORP              | Equity Securities | 121   | 164   |
| ATS AUTOMATION                 | Equity Securities | 90    | 86    |
| AUDICODES LTD                  | Equity Securities | 71    | 127   |
| AURIZON HOLDINGS               | Equity Securities | 439   | 550   |
| AUSDRILL LTD                   | Equity Securities | 35    | 35    |
| AUSNET SERVICES                | Equity Securities | 720   | 731   |
| AUTO TRADER GROUP PLC          | Equity Securities | 808   | 910   |
| AUTODESK INC                   | Equity Securities | 1,108 | 1,248 |
| AUTOGRILL SPA                  | Equity Securities | 83    | 92    |
| AUTOLIV INC                    | Equity Securities | 86    | 80    |
| AUTOMATIC DATA PROCESSING      | Equity Securities | 2,968 | 3,515 |
| AUTOZONE INC                   | Equity Securities | 1,107 | 1,368 |
| AVERY DENNISON CORP            | Equity Securities | 92    | 115   |
| AVON RUBBER                    | Equity Securities | 103   | 132   |
| AXA EQUITABLE HOLDINGS INC     | Equity Securities | 72    | 81    |
| AXA SA                         | Equity Securities | 1,011 | 999   |
| AXALTA COATING SYSTEMS LTD     | Equity Securities | 75    | 76    |
| AXEL SPRING-TEND               | Equity Securities | 455   | 550   |
| AXIS BANK LTD                  | Equity Securities | 602   | 610   |
| AZBIL CORP                     | Equity Securities | 103   | 176   |
| B&M EUROPEAN                   | Equity Securities | 427   | 435   |
| B3 SA                          | Equity Securities | 1,125 | 1,448 |
| BADGER DAYLIGHTING LTD         | Equity Securities | 66    | 71    |
| BAE SYSTEMS PLC                | Equity Securities | 614   | 566   |
| BAIN CAPITAL SPECIALTY FINANCE | Equity Securities | 371   | 374   |
| BAKER HUGHES A                 | Equity Securities | 270   | 178   |
| BALL CORP                      | Equity Securities | 147   | 276   |
| BANCA POP EMILIA               | Equity Securities | 659   | 644   |
| BANCO BRADESCO SA              | Equity Securities | 158   | 139   |
| BANCO BRADESCO SA PREF         | Equity Securities | 38    | 39    |
| BANCO COM PORT-R               | Equity Securities | 139   | 111   |
| BANCO DE CHILE                 | Equity Securities | 68    | 65    |
| BANCO DEL BAJIO                | Equity Securities | 252   | 208   |
| BANCO DO BRASIL                | Equity Securities | 898   | 1,005 |
| BANCO ESPIRITO SANTO REG       | Equity Securities | 111   | -     |
| BANCO MACRO -ADR               | Equity Securities | 124   | 82    |
| BANCO SANTANDER BRASIL UNIT    | Equity Securities | 609   | 622   |
| BANCO SANTANDER SA             | Equity Securities | 100   | 63    |
| BANCOLOMBIA SA                 | Equity Securities | 34    | 41    |
| BANDAI NAMCO HOLDINGS INC      | Equity Securities | 872   | 1,668 |
| BANK CENTRAL ASIA TBK          | Equity Securities | 321   | 326   |
| BANK OF AMERICA CORP           | Equity Securities | 5,455 | 6,147 |
| BANK OF CHINA LTD H            | Equity Securities | 1,209 | 1,125 |
| BANK OF COMMUNICATIONS CO H    | Equity Securities | 98    | 89    |
| BANK OF IRELAND                | Equity Securities | 740   | 320   |
| BANK OF JIANGS-A               | Equity Securities | 527   | 528   |
| BANK OF NANJIN-A               | Equity Securities | 51    | 51    |
| BANK OF NEW YORK MELLON CORP   | Equity Securities | 510   | 455   |
| BANKIA SA                      | Equity Securities | 611   | 238   |
| BANRISUL-PREF B                | Equity Securities | 577   | 574   |
| * BARCLAYS PLC                 | Equity Securities | 954   | 597   |
| BARLOWORLD LTD                 | Equity Securities | 28    | 24    |
| BARRATT DEVELOPMENTS PLC       | Equity Securities | 165   | 170   |
| BARRICK GOLD CRP               | Equity Securities | 231   | 242   |
| BARRY CALLEB-REG               | Equity Securities | 286   | 287   |
| BASF SE                        | Equity Securities | 886   | 677   |
| BAWAG GROUP AG                 | Equity Securities | 107   | 96    |
| BAXTER INTERNATIONAL INC       | Equity Securities | 320   | 514   |
| BAYER AG REG                   | Equity Securities | 603   | 499   |
| BAYERISCHE MOTOREN WERKE AG    | Equity Securities | 1,212 | 924   |
| BB SEGURIDADE PA               | Equity Securities | 633   | 611   |
| BB+T CORP                      | Equity Securities | 416   | 479   |
| BBX CAPITAL CORP               | Equity Securities | 91    | 69    |
| BCO BTG PACTUAL-UNIT           | Equity Securities | 56    | 48    |
| BEACH ENERGY LTD               | Equity Securities | 445   | 566   |
| BEAZLEY PLC                    | Equity Securities | 224   | 264   |
| BECHTLE AG                     | Equity Securities | 108   | 128   |
| BECTON DICKINSON AND CO        | Equity Securities | 637   | 815   |
| BEIJING CAPITAL AIRPORT-H      | Equity Securities | 20    | 22    |
| BEIJING ENTERPRISES HOLDINGS   | Equity Securities | 44    | 41    |
| BEIJING NORTH STAR-H           | Equity Securities | 86    | 69    |
| BENETEAU                       | Equity Securities | 23    | 15    |
| BERKSHIRE HATHAWAY INC CL B    | Equity Securities | 2,739 | 3,207 |
| BERMAZ AUTO BHD                | Equity Securities | 371   | 340   |
| BERRY GLOBAL GROUP             | Equity Securities | 592   | 577   |
| BEST BUY CO INC                | Equity Securities | 153   | 201   |
| BEZEQ THE ISRAEL TELECOM       | Equity Securities | 108   | 87    |
| BGF RETAIL CO LTD              | Equity Securities | 115   | 118   |
| BHP BILLITON LIMITED           | Equity Securities | 1,113 | 1,197 |
| BHP BILLITON PLC               | Equity Securities | 1,609 | 1,488 |
| BHP GROUP PLC                  | Equity Securities | 277   | 325   |
| BHP GROUP-ADR                  | Equity Securities | 2,667 | 2,274 |
| BID CORP LTD                   | Equity Securities | 111   | 108   |
| BIEM.L.FDLKK G-A               | Equity Securities | 142   | 158   |
| BIM                            | Equity Securities | 57    | 58    |
| BIOGEN INC                     | Equity Securities | 7,580 | 5,315 |
| BIOMARIN PHARMACEUTICAL INC    | Equity Securities | 2,142 | 1,448 |

|                                |                   |       |       |
|--------------------------------|-------------------|-------|-------|
| BIZIM TOPTAN SAT               | Equity Securities | 58    | 63    |
| BJ'S WHOLESALE C               | Equity Securities | 1,024 | 1,024 |
| BLACKBERRY LTD                 | Equity Securities | 864   | 485   |
| * BLACKROCK CAPITAL            | Equity Securities | 49    | 38    |
| * BLACKROCK INC                | Equity Securities | 606   | 618   |
| BLUEBIRD BIO INC               | Equity Securities | 271   | 174   |
| BLUESCOPE STEEL LTD            | Equity Securities | 332   | 409   |
| BNK FINANCIAL GROUP            | Equity Securities | 27    | 25    |
| BNP PARIBAS                    | Equity Securities | 930   | 722   |
| * BOEING CO/THE                | Equity Securities | 1,217 | 2,406 |
| BOLSA MEXICANA DE VALORES SAB  | Equity Securities | 136   | 135   |
| BOMBARDIER INC-B               | Equity Securities | 373   | 183   |
| BOOHOO GROUP PLC               | Equity Securities | 90    | 126   |
| BOOKING HOLDINGS               | Equity Securities | 832   | 1,003 |
| BOOKOFF GROUP HOLDINGS         | Equity Securities | 77    | 74    |
| BORGWARNER INC                 | Equity Securities | 123   | 89    |
| BOSKALIS WESTMINSTER           | Equity Securities | 453   | 246   |
| BOSTON SCIENTIFIC CORP         | Equity Securities | 768   | 1,487 |
| BP PLC                         | Equity Securities | 4,045 | 3,816 |
| BRAMBLES LTD                   | Equity Securities | 678   | 705   |
| BRENNTAG AG                    | Equity Securities | 704   | 598   |
| BRIDGESTONE CORP               | Equity Securities | 431   | 418   |
| BRIGHTCOVE                     | Equity Securities | 116   | 144   |
| BRIGHTHOUSE FINANCIAL INC      | Equity Securities | 561   | 593   |
| BRIGHTVIEW HOLDINGS            | Equity Securities | 444   | 509   |
| BRINK'S CO/THE                 | Equity Securities | 690   | 713   |
| BRISTOL MYERS SQUIBB CO        | Equity Securities | 4,364 | 3,806 |
| BRITISH AMERICAN TOBACCO PLC   | Equity Securities | 851   | 748   |
| BROADCOM INC                   | Equity Securities | 1,043 | 1,299 |
| BROADRIDGE FINANCIAL SOLUTIONS | Equity Securities | 104   | 168   |
| BROWN FORMAN CORP CLASS B      | Equity Securities | 166   | 226   |
| BT GROUP PLC                   | Equity Securities | 553   | 461   |
| BTS GROUP-FORGN                | Equity Securities | 43    | 43    |
| BUCHER INDUS-REG               | Equity Securities | 128   | 127   |
| BUNGE LTD                      | Equity Securities | 121   | 93    |
| BUNZL PLC                      | Equity Securities | 975   | 906   |
| BURFORD CAPITAL                | Equity Securities | 164   | 71    |
| BURLINGTON STORE               | Equity Securities | 130   | 156   |
| BUZZI UNICEM SPA               | Equity Securities | 445   | 454   |
| C.H. ROBINSON WORLDWIDE INC    | Equity Securities | 121   | 136   |
| CA IMMOBILIEN ANLAGEN          | Equity Securities | 76    | 79    |
| CABOT CORP                     | Equity Securities | 646   | 612   |
| CABOT OIL + GAS CORP           | Equity Securities | 725   | 702   |
| CACI INTL-A                    | Equity Securities | 1,314 | 1,619 |
| CADENCE DESIGN SYSTEMS INC     | Equity Securities | 1,355 | 1,644 |
| CAE INC                        | Equity Securities | 332   | 415   |
| CAFE DE CORAL                  | Equity Securities | 64    | 54    |
| CAI INTERNATIONAL              | Equity Securities | 328   | 305   |
| CALBEE INC                     | Equity Securities | 53    | 56    |
| CALTEX AUST LTD                | Equity Securities | 244   | 179   |
| CAMPBELL SOUP CO               | Equity Securities | 105   | 98    |
| CANADIAN NATL RAILWAY          | Equity Securities | 2,741 | 2,891 |
| CANADIAN NATURAL RESOURCES     | Equity Securities | 406   | 445   |
| CANADIAN PACIFIC RAILWAY CO    | Equity Securities | 1,926 | 2,158 |
| CANON MARKETING                | Equity Securities | 78    | 76    |
| CAP GEMINI                     | Equity Securities | 631   | 670   |
| CAPITA PLC                     | Equity Securities | 886   | 305   |
| CAPITAL ONE FINANCIAL CORP     | Equity Securities | 1,336 | 1,378 |
| CAPITAL POWER CORP             | Equity Securities | 135   | 139   |
| CAPRI HOLDINGS LTD             | Equity Securities | 373   | 322   |
| CARABAO GROUP-F                | Equity Securities | 19    | 19    |
| CARDINAL HEALTH INC            | Equity Securities | 247   | 169   |
| CARL ZEISS ME-BR               | Equity Securities | 73    | 97    |
| CARLSBERG AS B                 | Equity Securities | 1,081 | 1,404 |
| CARMAX INC                     | Equity Securities | 1,582 | 2,307 |
| CARNIVAL CORP                  | Equity Securities | 3,772 | 3,505 |
| CARNIVAL PLC                   | Equity Securities | 502   | 371   |
| CARRIZO OIL&GAS                | Equity Securities | 437   | 330   |
| CARSALES.COM LTD               | Equity Securities | 455   | 495   |
| CARVANA CO                     | Equity Securities | 728   | 1,016 |
| CASIO COMPUTER CO LTD          | Equity Securities | 243   | 256   |
| CASTELLUM AB                   | Equity Securities | 165   | 195   |
| CATERPILLAR INC                | Equity Securities | 1,878 | 2,462 |
| CATHAY GENERAL B               | Equity Securities | 903   | 792   |
| CBOE GLOBAL MARK               | Equity Securities | 195   | 218   |
| CBRE GROUP INC A               | Equity Securities | 146   | 198   |
| CBS CORP CLASS B NON VOTING    | Equity Securities | 231   | 158   |
| CD PROJEKT SA                  | Equity Securities | 59    | 62    |
| CDK GLOBAL INC                 | Equity Securities | 89    | 69    |
| CDW CORP/DE                    | Equity Securities | 107   | 216   |
| CECEP SOLAR EN-A               | Equity Securities | 125   | 118   |
| CECONOMY AG                    | Equity Securities | 81    | 71    |
| CELANESE CORP SERIES A         | Equity Securities | 147   | 191   |
| CELGENE CORP                   | Equity Securities | 3,967 | 3,656 |
| CELLNEX TELECOM                | Equity Securities | 375   | 416   |
| CEMBRA MONEY BANK              | Equity Securities | 134   | 149   |
| CEMIG-PREF                     | Equity Securities | 44    | 45    |
| CENOVUS ENERGY INC             | Equity Securities | 359   | 320   |
| CENTENE CORP                   | Equity Securities | 201   | 206   |
| CENTERPOINT ENERGY INC         | Equity Securities | 140   | 172   |
| CENTRAIS ELETRICAS BRASILIER   | Equity Securities | 156   | 249   |
| CENTRAL GARDEN-A               | Equity Securities | 572   | 566   |
| CENTRAL GLASS CO               | Equity Securities | 179   | 166   |
| CENTRAL JAPAN RL               | Equity Securities | 533   | 535   |

|                                |                   |       |       |
|--------------------------------|-------------------|-------|-------|
| CENTURYLINK INC                | Equity Securities | 262   | 161   |
| CERIDIAN HCM HOL               | Equity Securities | 335   | 336   |
| CERNER CORP                    | Equity Securities | 698   | 807   |
| CERVEZAS                       | Equity Securities | 65    | 52    |
| CF INDUSTRIES HOLDINGS INC     | Equity Securities | 114   | 133   |
| CGI INC                        | Equity Securities | 434   | 548   |
| CHALEASE                       | Equity Securities | 61    | 75    |
| CHANG WAH ELECTR               | Equity Securities | 70    | 72    |
| CHANGSHA ZOOMLION              | Equity Securities | 48    | 51    |
| CHANGYOU.COM-ADR               | Equity Securities | 390   | 198   |
| CHARTER COMMUNICATIONS INC     | Equity Securities | 577   | 775   |
| CHECK POINT SOFTWARE           | Equity Securities | 313   | 292   |
| CHEIL WORLDWIDE INC            | Equity Securities | 24    | 22    |
| CHEMRING GROUP                 | Equity Securities | 78    | 65    |
| CHENIERE ENERGY INC            | Equity Securities | 143   | 167   |
| CHEVRON CORP                   | Equity Securities | 2,532 | 2,681 |
| CHIBA BANK LTD                 | Equity Securities | 58    | 39    |
| CHICONY ELECTRONICS            | Equity Securities | 427   | 430   |
| CHINA AOYUAN GROUP             | Equity Securities | 21    | 35    |
| CHINA BLUECHEM-H               | Equity Securities | 120   | 96    |
| CHINA CINDA-H                  | Equity Securities | 29    | 27    |
| CHINA CITIC BANK CORP LTD H    | Equity Securities | 77    | 72    |
| CHINA COAL ENERGY-H            | Equity Securities | 19    | 18    |
| CHINA CONSTRUCTION BANK H      | Equity Securities | 723   | 689   |
| CHINA INTERNAT-A               | Equity Securities | 53    | 56    |
| CHINA MEDICAL SYSTEM HOLDING   | Equity Securities | 439   | 555   |
| CHINA MEIDONG AUTO HOLDINGS    | Equity Securities | 19    | 20    |
| CHINA MINSHENG-H               | Equity Securities | 645   | 623   |
| CHINA MOBILE LTD               | Equity Securities | 280   | 232   |
| CHINA NATL BDG-H               | Equity Securities | 428   | 406   |
| CHINA PACIFIC-H                | Equity Securities | 704   | 638   |
| CHINA PETROCHEMICAL            | Equity Securities | 18    | 17    |
| CHINA PETROLEUM                | Equity Securities | 676   | 476   |
| CHINA RES CEMENT               | Equity Securities | 34    | 36    |
| CHINA RESOURCE SANJIU MED -A   | Equity Securities | 18    | 17    |
| CHINA RESOURCES LAND           | Equity Securities | 175   | 176   |
| CHINA RESOURCES PHARMACEUTIC   | Equity Securities | 689   | 494   |
| CHINA SHINeway                 | Equity Securities | 37    | 19    |
| CHINA TELECOM-H                | Equity Securities | 221   | 194   |
| CHINA VANKE CO LTD             | Equity Securities | 82    | 78    |
| CHINA YUCHAI                   | Equity Securities | 17    | 17    |
| CHINA YUHUA EDUC               | Equity Securities | 19    | 23    |
| CHINESE MARITIME               | Equity Securities | 123   | 117   |
| CHINESE UNIVERSE-A             | Equity Securities | 48    | 49    |
| CHIPBOND TECHNOLOGY            | Equity Securities | 520   | 486   |
| CHIPMOS TECHNOLOGIES           | Equity Securities | 18    | 18    |
| CHIPOTLE MEXICAN GRILL INC     | Equity Securities | 138   | 265   |
| CHLITINA HOLDING               | Equity Securities | 472   | 424   |
| CHOICE HOTELS INTL INC         | Equity Securities | 160   | 180   |
| CHONG KUN DANG                 | Equity Securities | 89    | 85    |
| CHORI CO LTD                   | Equity Securities | 56    | 57    |
| CHUBB LTD                      | Equity Securities | 745   | 882   |
| CHUBU ELECTRIC POWER           | Equity Securities | 702   | 717   |
| CHUNGHWA TELECOM               | Equity Securities | 202   | 211   |
| CHUO SPRING CO                 | Equity Securities | 21    | 21    |
| CHURCH + DWIGHT CO INC         | Equity Securities | 131   | 214   |
| CIA BRASILEIRA                 | Equity Securities | 60    | 48    |
| CIA DE TRANSMISSAO             | Equity Securities | 43    | 52    |
| CIA PARANAENSE                 | Equity Securities | 283   | 398   |
| CIA SANEAMENTO BASICO          | Equity Securities | 231   | 366   |
| CIA SANEAMENTO DO PARANA       | Equity Securities | 324   | 383   |
| CIA SIDERURGICA                | Equity Securities | 25    | 30    |
| CIE FINANCIERE RICHEMONT REG   | Equity Securities | 808   | 747   |
| CIELO SA                       | Equity Securities | 256   | 173   |
| CIGNA CORP                     | Equity Securities | 806   | 681   |
| CIMAREX ENERGY CO              | Equity Securities | 126   | 53    |
| CINCINNATI FINANCIAL CORP      | Equity Securities | 126   | 209   |
| CINEWORLD GROUP                | Equity Securities | 383   | 272   |
| CINTAS CORP                    | Equity Securities | 140   | 281   |
| CISCO SYSTEMS INC              | Equity Securities | 2,692 | 4,147 |
| CIT GROUP INC                  | Equity Securities | 62    | 59    |
| CITIC LTD                      | Equity Securities | 690   | 652   |
| * CITIGROUP INC                | Equity Securities | 4,704 | 5,173 |
| CITIZENS FINANCIAL GROUP       | Equity Securities | 1,385 | 1,592 |
| CITRIX SYSTEMS INC             | Equity Securities | 115   | 152   |
| CK ASSET HOLDING               | Equity Securities | 398   | 359   |
| CK HUTCHISON HOLDINGS LTD      | Equity Securities | 1,330 | 905   |
| CLARIVATE ANALYTICS            | Equity Securities | 319   | 310   |
| CLARUS CORP                    | Equity Securities | 99    | 103   |
| CLEANAWAY WASTE MANAGEMENT LTD | Equity Securities | 559   | 779   |
| CLEVELAND-CLIFFS               | Equity Securities | 190   | 131   |
| CLINGEN GROUP PLC              | Equity Securities | 75    | 65    |
| CLOROX COMPANY                 | Equity Securities | 190   | 225   |
| CLOSE BROTHERS GROUP PLC       | Equity Securities | 150   | 127   |
| CLOUDFLARE INC-A               | Equity Securities | 281   | 347   |
| CLOVIS ONCOLOGY                | Equity Securities | 46    | 7     |
| CME GROUP INC                  | Equity Securities | 562   | 893   |
| CMS ENERGY CORP                | Equity Securities | 143   | 210   |
| CNH INDUSTRIAL NV              | Equity Securities | 1,627 | 1,661 |
| CNOOC LTD                      | Equity Securities | 1,560 | 1,389 |
| COCA COLA AMATIL LTD           | Equity Securities | 585   | 626   |
| COCA COLA CO/THE               | Equity Securities | 2,117 | 2,621 |
| COCA-COLA EUROPE               | Equity Securities | 593   | 719   |
| COCA-COLA FEMSA                | Equity Securities | 51    | 49    |

|                                |                   |       |       |
|--------------------------------|-------------------|-------|-------|
| COCA-COLA ICECEK               | Equity Securities | 19    | 17    |
| COGNEX CORP                    | Equity Securities | 134   | 98    |
| COGNIZANT TECH SOLUTIONS A     | Equity Securities | 455   | 405   |
| COLBUN SA                      | Equity Securities | 27    | 22    |
| COLFAX CORP                    | Equity Securities | 37    | 41    |
| COLGATE PALMOLIVE CO           | Equity Securities | 673   | 702   |
| COLOPLAST B                    | Equity Securities | 1,119 | 1,889 |
| COLUMBUS MCKI/INY              | Equity Securities | 89    | 85    |
| COM7 PCL-F                     | Equity Securities | 430   | 621   |
| COMCAST CORP CLASS A           | Equity Securities | 4,577 | 5,279 |
| COMERICA INC                   | Equity Securities | 1,713 | 1,620 |
| COMFORTDELGRO CO               | Equity Securities | 130   | 125   |
| COMMERCIAL BANK                | Equity Securities | 37    | 36    |
| COMMONWEALTH BANK AUSTRALIA    | Equity Securities | 913   | 893   |
| COMPAGNIE DE SAINT GOBAIN      | Equity Securities | 400   | 345   |
| COMPASS GROUP                  | Equity Securities | 2,396 | 3,234 |
| COMPEQ MFG CO                  | Equity Securities | 19    | 18    |
| COMPUGROUP MEDICAL             | Equity Securities | 55    | 53    |
| COMPUTACENTER PLC              | Equity Securities | 60    | 64    |
| CONAGRA FOODS INC              | Equity Securities | 200   | 173   |
| CONCH VENTURE                  | Equity Securities | 91    | 94    |
| CONCHO RESOURCES INC           | Equity Securities | 313   | 158   |
| CONCORD NE                     | Equity Securities | 18    | 20    |
| CONCORDIA FG                   | Equity Securities | 56    | 40    |
| CONNECTICUT VY STRUCTURED CR   | Equity Securities | 1     | -     |
| CONOCOPHILLIPS                 | Equity Securities | 698   | 767   |
| CONSOLIDATED EDISON INC        | Equity Securities | 299   | 362   |
| CONSTELLATION BRANDS INC A     | Equity Securities | 354   | 403   |
| CONSTELLATION SOFTWARE INC     | Equity Securities | 158   | 300   |
| CONSUN PHARMACEUTICAL          | Equity Securities | 19    | 14    |
| CONTINENTAL AG                 | Equity Securities | 1,095 | 556   |
| CONTINENTAL RESOURCES INC/OK   | Equity Securities | 48    | 34    |
| CONVATEC GROUP P               | Equity Securities | 777   | 605   |
| COOPER COS INC/THE             | Equity Securities | 120   | 169   |
| COOPER TIRE & RUBBER           | Equity Securities | 172   | 139   |
| COOPER-STANDARD                | Equity Securities | 78    | 43    |
| COPART INC                     | Equity Securities | 133   | 195   |
| CORETRONIC                     | Equity Securities | 80    | 72    |
| CORNING INC                    | Equity Securities | 474   | 530   |
| CORONADO GLOBAL                | Equity Securities | 51    | 45    |
| CORTEVA INC                    | Equity Securities | 408   | 318   |
| COSAN LOGISTICA                | Equity Securities | 264   | 272   |
| COSTAR GROUP INC               | Equity Securities | 114   | 250   |
| COSTCO WHOLESALE CORP          | Equity Securities | 864   | 1,500 |
| COTA CO LTD                    | Equity Securities | 31    | 33    |
| COTY INC-CL A                  | Equity Securities | 59    | 33    |
| COUNTRY GARDEN S               | Equity Securities | 38    | 58    |
| COVESTRO AG                    | Equity Securities | 1,828 | 973   |
| CRANSWICK PLC                  | Equity Securities | 163   | 171   |
| CREDITO REAL SAB               | Equity Securities | 64    | 64    |
| CREE INC                       | Equity Securities | 485   | 617   |
| CRH PLC                        | Equity Securities | 694   | 736   |
| CROWN HOLDINGS INC             | Equity Securities | 89    | 104   |
| CSG SYSTEMS INTL               | Equity Securities | 73    | 90    |
| CSL LTD                        | Equity Securities | 507   | 548   |
| CSPC PHARMACEUTICAL            | Equity Securities | 103   | 104   |
| CSX CORP                       | Equity Securities | 430   | 628   |
| CT ENVIRONMENTAL               | Equity Securities | 84    | 49    |
| CTS EVENTIM AG + CO KGAA       | Equity Securities | 244   | 356   |
| CUMMINS INC                    | Equity Securities | 281   | 292   |
| CVS HEALTH CORP                | Equity Securities | 1,823 | 1,451 |
| CYBERARK SOFTWARE              | Equity Securities | 75    | 70    |
| CYBERPOWER                     | Equity Securities | 166   | 180   |
| CYFRPLSAT                      | Equity Securities | 31    | 25    |
| CYRELA                         | Equity Securities | 25    | 24    |
| DACIAN GOLD LTD                | Equity Securities | 117   | 134   |
| DADI EARLY-CHILD               | Equity Securities | 80    | 124   |
| DAELIM INDUSTRIAL CO           | Equity Securities | 731   | 705   |
| DAESANG CORP                   | Equity Securities | 125   | 101   |
| DAESANG HOLDINGS               | Equity Securities | 52    | 41    |
| DAH SING FINANCIAL HOLDINGS    | Equity Securities | 593   | 331   |
| DAI ICHI LIFE INSURANCE        | Equity Securities | 1,531 | 1,201 |
| DAIFUKU CO LTD                 | Equity Securities | 148   | 175   |
| DAIICHI SANKYO                 | Equity Securities | 412   | 416   |
| DAICHIKOSHO CO                 | Equity Securities | 169   | 171   |
| DAIKIN INDS                    | Equity Securities | 348   | 459   |
| DAILY MAIL AND GENERAL TRUST A | Equity Securities | 119   | 122   |
| DAIMLER AG                     | Equity Securities | 810   | 702   |
| DAIRY FARM INTERNATIONAL HOLDI | Equity Securities | 94    | 85    |
| DAISHIN SECS CO                | Equity Securities | 360   | 346   |
| DAIWA HOUSE INDUSTRY CO LTD    | Equity Securities | 201   | 201   |
| DANAHER CORP W/D               | Equity Securities | 645   | 1,108 |
| DANEL ADIR YEOSHUA             | Equity Securities | 84    | 111   |
| DANONE                         | Equity Securities | 840   | 1,009 |
| DANSKE BANK A/S                | Equity Securities | 151   | 74    |
| DAQIN RAILWAY - A              | Equity Securities | 20    | 18    |
| DARDEN RESTAURANTS INC         | Equity Securities | 1,522 | 1,558 |
| DASAN NETWORKS                 | Equity Securities | 162   | 199   |
| DATADOG INC-A                  | Equity Securities | 6     | 8     |
| DAVE & BUSTER'S                | Equity Securities | 440   | 359   |
| DAVIDE CAMPARI                 | Equity Securities | 558   | 611   |
| DAVITA HEALTHCARE PARTNERS I   | Equity Securities | 105   | 88    |
| DAZHONG TRANSPORTATION-B       | Equity Securities | 107   | 92    |
| DBS GROUP HOLDINGS LTD         | Equity Securities | 637   | 681   |

|                              |                   |       |       |
|------------------------------|-------------------|-------|-------|
| DCC PLC                      | Equity Securities | 805   | 817   |
| DECKERS OUTDOOR              | Equity Securities | 264   | 280   |
| DEERE + COMPANY              | Equity Securities | 457   | 597   |
| DELEK US HOLDING             | Equity Securities | 285   | 280   |
| DELIVERY HERO SE             | Equity Securities | 428   | 381   |
| DELL TECHNOLOGIES-C          | Equity Securities | 459   | 456   |
| DELTA AIR LINES INC          | Equity Securities | 1,148 | 1,382 |
| DELTA ELECTRONICS INC        | Equity Securities | 589   | 525   |
| DENKA CO LTD                 | Equity Securities | 135   | 121   |
| DENNY'S CORP                 | Equity Securities | 448   | 719   |
| DENSO CORP                   | Equity Securities | 321   | 312   |
| DENTSPLY SIRONA Inc          | Equity Securities | 170   | 154   |
| DESCARTES SYSTEMS            | Equity Securities | 108   | 113   |
| DETOUR GOLD CORP             | Equity Securities | 79    | 110   |
| DEUTSCHE BOERSE              | Equity Securities | 491   | 543   |
| DEUTSCHE POST AG REG         | Equity Securities | 937   | 903   |
| DEUTSCHE TELEKOM AG REG      | Equity Securities | 1,994 | 1,923 |
| DEUTZ AG                     | Equity Securities | 95    | 72    |
| DEVON ENERGY CORP            | Equity Securities | 756   | 616   |
| DEVRO PLC                    | Equity Securities | 166   | 114   |
| DEXCOM                       | Equity Securities | 147   | 166   |
| DGB FINANCIAL GR             | Equity Securities | 24    | 17    |
| DIAGEO PLC                   | Equity Securities | 2,518 | 3,223 |
| DIAGEO PLC-ADR               | Equity Securities | 512   | 486   |
| DIAMONDBACK ENERGY INC       | Equity Securities | 194   | 162   |
| DIASORIN SPA                 | Equity Securities | 90    | 109   |
| DIC CORP                     | Equity Securities | 115   | 103   |
| DICKER DATA LTD              | Equity Securities | 103   | 121   |
| DIOS FASTIGHETER             | Equity Securities | 103   | 107   |
| DIRECT LINE INSURANCE GROUP  | Equity Securities | 130   | 107   |
| DISCO CORP                   | Equity Securities | 207   | 208   |
| DISCOVER FINANCIAL SERVICES  | Equity Securities | 2,769 | 3,007 |
| DISCOVERY COMMUNICATIONS A   | Equity Securities | 44    | 48    |
| DISCOVERY COMMUNICATIONS C   | Equity Securities | 105   | 107   |
| DISH NETWORK CORP A          | Equity Securities | 320   | 254   |
| DNB ASA                      | Equity Securities | 272   | 278   |
| DNO ASA                      | Equity Securities | 137   | 101   |
| DOCTOR REDDY S LAB ADR       | Equity Securities | 683   | 709   |
| DOCUSIGN INC                 | Equity Securities | 65    | 74    |
| DOLLAR GENERAL CORP          | Equity Securities | 252   | 489   |
| DOLLAR TREE INC              | Equity Securities | 249   | 315   |
| DOMAIN HOLDINGS              | Equity Securities | 205   | 185   |
| DOMINION ENERGY              | Equity Securities | 734   | 776   |
| DOMINO S PIZZA INC           | Equity Securities | 77    | 113   |
| DONGWON DEVELOP              | Equity Securities | 83    | 81    |
| DONGYUE GROUP                | Equity Securities | 21    | 14    |
| DOOSAN BOBCAT IN             | Equity Securities | 21    | 20    |
| DOVER CORP                   | Equity Securities | 118   | 170   |
| DOW INC                      | Equity Securities | 680   | 538   |
| DOWNER EDI LTD               | Equity Securities | 595   | 613   |
| DR HORTON INC                | Equity Securities | 161   | 219   |
| DROPBOX INC-A                | Equity Securities | 51    | 45    |
| DS SMITH                     | Equity Securities | 835   | 709   |
| DSP GROUP INC                | Equity Securities | 37    | 42    |
| DSV A/S                      | Equity Securities | 246   | 269   |
| DTE ENERGY COMPANY           | Equity Securities | 214   | 280   |
| DUKE ENERGY CORP             | Equity Securities | 704   | 824   |
| DUPONT DE NEMOURS INC        | Equity Securities | 1,008 | 807   |
| DUSKIN CO LTD                | Equity Securities | 165   | 157   |
| DXC TECHNOLOGY CO            | Equity Securities | 332   | 167   |
| DYNAM JAPAN                  | Equity Securities | 229   | 170   |
| DYNATRACE INC                | Equity Securities | 104   | 108   |
| E TRADE FINANCIAL CORP       | Equity Securities | 1,208 | 1,399 |
| E.ON SE                      | Equity Securities | 1,162 | 1,047 |
| E.ON SE-ADR                  | Equity Securities | 369   | 351   |
| EAST JAPAN RAILWAY CO        | Equity Securities | 1,635 | 1,613 |
| EAST WEST BANCORP INC        | Equity Securities | 97    | 74    |
| EASTMAN CHEMICAL CO          | Equity Securities | 141   | 121   |
| EASYJET PLC                  | Equity Securities | 322   | 325   |
| EATON CORP PLC               | Equity Securities | 370   | 418   |
| EATON VANCE CORP             | Equity Securities | 66    | 61    |
| EBAY INC                     | Equity Securities | 488   | 650   |
| EBOS GROUP LTD               | Equity Securities | 164   | 295   |
| ECOLAB INC                   | Equity Securities | 400   | 611   |
| ECONOCOM GROUP               | Equity Securities | 345   | 271   |
| ECO'S CO                     | Equity Securities | 30    | 31    |
| EDENRED                      | Equity Securities | 505   | 886   |
| EDISON INTERNATIONAL         | Equity Securities | 295   | 319   |
| EDWARDS LIFESCIENCES CORP    | Equity Securities | 268   | 550   |
| EGE ENDUSTRI VE TICARET      | Equity Securities | 99    | 101   |
| EIS ECZACIBASI ILAC VE SINAI | Equity Securities | 86    | 116   |
| EISAI CO LTD                 | Equity Securities | 85    | 76    |
| ELANCO ANIMAL HEALTH INC     | Equity Securities | 631   | 834   |
| ELDORADO RESORTS             | Equity Securities | 1,058 | 865   |
| ELECTRONIC ARTS INC          | Equity Securities | 360   | 346   |
| ELEKTA AB-B                  | Equity Securities | 95    | 107   |
| ELI LILLY & CO               | Equity Securities | 3,987 | 5,663 |
| ELIS SA                      | Equity Securities | 601   | 397   |
| ELITE MATERIAL CO            | Equity Securities | 18    | 16    |
| EMERSON ELECTRIC CO          | Equity Securities | 448   | 487   |
| EMPIRE CO LTD A              | Equity Securities | 102   | 116   |
| ENAUTA PARTICIPACOES         | Equity Securities | 150   | 167   |
| ENCANA CORP                  | Equity Securities | 613   | 315   |
| ENCOMPASS HEALTH CORP        | Equity Securities | 1,063 | 1,019 |

|                                        |                   |       |       |
|----------------------------------------|-------------------|-------|-------|
| ENDESA                                 | Equity Securities | 418   | 457   |
| ENEL AMERICAS SA                       | Equity Securities | 695   | 751   |
| ENEL CHILE SA                          | Equity Securities | 188   | 154   |
| ENEL SPA                               | Equity Securities | 4,130 | 5,399 |
| ENERGIAS DO BRASIL                     | Equity Securities | 181   | 176   |
| ENERJISA ENERJI                        | Equity Securities | 144   | 181   |
| ENERPLUS CORP                          | Equity Securities | 129   | 113   |
| ENERSYS                                | Equity Securities | 665   | 567   |
| ENEVA SA                               | Equity Securities | 76    | 114   |
| ENGIE                                  | Equity Securities | 1,190 | 1,400 |
| ENGIE ENERGIA CHILE                    | Equity Securities | 18    | 18    |
| ENI SPA                                | Equity Securities | 1,703 | 1,337 |
| ENI SPA-ADR                            | Equity Securities | 809   | 681   |
| ENTEGRIIS INC                          | Equity Securities | 1,189 | 1,609 |
| ENTERGY CORP                           | Equity Securities | 181   | 267   |
| ENTERTAINMENT ONE                      | Equity Securities | 104   | 123   |
| ENTRA ASA                              | Equity Securities | 68    | 75    |
| EOG RESOURCES INC                      | Equity Securities | 725   | 564   |
| EPAM SYSTEMS INC                       | Equity Securities | 106   | 116   |
| EPLANET SPA                            | Equity Securities | 49    | 50    |
| EQT AB                                 | Equity Securities | 257   | 279   |
| EQUIFAX INC                            | Equity Securities | 161   | 196   |
| EREGLI DEMIR VE CELIK FABRIK           | Equity Securities | 86    | 59    |
| ERICSSON (LM) TEL SP ADR               | Equity Securities | 2,901 | 2,486 |
| ERICSSON LM B SHS                      | Equity Securities | 894   | 826   |
| ERIE INDEMNITY-A                       | Equity Securities | 60    | 55    |
| ERM POWER LTD                          | Equity Securities | 29    | 34    |
| ERSTE GROUP BANK                       | Equity Securities | 759   | 630   |
| ESPRIT HOLDINGS LTD                    | Equity Securities | 759   | 209   |
| ESSILORLUXOTTICA                       | Equity Securities | 1,005 | 1,115 |
| ESTEE LAUDER COMPANIES CL A            | Equity Securities | 2,802 | 3,351 |
| EUROFINS SCIENTIFIC                    | Equity Securities | 646   | 649   |
| EUROMONEY INSTITUTIONAL                | Equity Securities | 72    | 79    |
| EURONET WORLDWID                       | Equity Securities | 747   | 761   |
| EURONEXT NV                            | Equity Securities | 133   | 179   |
| EVENTBRITE INC-A                       | Equity Securities | 850   | 678   |
| EVEREST RE GROUP LTD                   | Equity Securities | 102   | 126   |
| EVERGY INC                             | Equity Securities | 171   | 210   |
| EVERSOURCE ENERGY                      | Equity Securities | 212   | 314   |
| EVOTEC SE                              | Equity Securities | 98    | 93    |
| EXACT SCIENCES                         | Equity Securities | 144   | 133   |
| EXELON CORP                            | Equity Securities | 432   | 557   |
| EXOR NV                                | Equity Securities | 406   | 425   |
| EXPEDIA INC                            | Equity Securities | 215   | 227   |
| EXPEDITORS INTL WASH INC               | Equity Securities | 115   | 150   |
| EXPERIAN PLC                           | Equity Securities | 1,768 | 2,370 |
| EXTENDED STAY AMERICA                  | Equity Securities | 1,287 | 1,070 |
| EXXARO RESOURCES                       | Equity Securities | 701   | 544   |
| EXXON MOBIL CORPORATION                | Equity Securities | 4,132 | 3,543 |
| F5 NETWORKS INC                        | Equity Securities | 88    | 99    |
| FACEBOOK INC A                         | Equity Securities | 4,046 | 5,078 |
| * FACTSET RESEARCH                     | Equity Securities | 124   | 109   |
| FANUC CORP                             | Equity Securities | 636   | 678   |
| FAR EAST HORIZON                       | Equity Securities | 44    | 38    |
| FAR EASTERN NEW CENTURY CORP           | Equity Securities | 44    | 43    |
| FASTENAL CO                            | Equity Securities | 157   | 217   |
| FEDEX CORP                             | Equity Securities | 3,217 | 2,736 |
| FENG TAY ENTERPR                       | Equity Securities | 509   | 678   |
| FERGUSON PLC-ADR                       | Equity Securities | 162   | 146   |
| FERRARI NV                             | Equity Securities | 480   | 643   |
| FERROVIAL SA                           | Equity Securities | 490   | 585   |
| FIBROGEN INC                           | Equity Securities | 170   | 107   |
| FIDELITY NATIONAL INFORMATION SERVICES | Equity Securities | 598   | 963   |
| FIFTH THIRD BANCORP                    | Equity Securities | 1,035 | 987   |
| FILA KOREA LTD                         | Equity Securities | 201   | 274   |
| FINECOBANK SPA                         | Equity Securities | 271   | 247   |
| FINMECCANICA SPA                       | Equity Securities | 440   | 446   |
| FIRST AMERICAN FINANCIAL CORP          | Equity Securities | 526   | 531   |
| FIRST GEN CORPOR                       | Equity Securities | 19    | 19    |
| FIRST MERCHANTS                        | Equity Securities | 451   | 414   |
| FIRST PACIFIC CO                       | Equity Securities | 255   | 123   |
| FIRST QUANTUM                          | Equity Securities | 353   | 397   |
| FIRST REPUBLIC BANK/CA                 | Equity Securities | 182   | 197   |
| FIRSTENERGY CORP                       | Equity Securities | 207   | 297   |
| FISERV INC                             | Equity Securities | 401   | 701   |
| FJORDKRAFT HOLDING                     | Equity Securities | 79    | 109   |
| FLAGSTAR BANCORP                       | Equity Securities | 299   | 300   |
| FLEETCOR TECHNOLOGIES INC              | Equity Securities | 1,243 | 1,803 |
| FLEX LTD                               | Equity Securities | 1,491 | 1,241 |
| FLIR SYSTEMS INC                       | Equity Securities | 64    | 84    |
| FLOWSERVE CORP                         | Equity Securities | 68    | 71    |
| FLUOR CORP                             | Equity Securities | 79    | 31    |
| FLYTECH TECHNOLOGY                     | Equity Securities | 64    | 63    |
| FMC CORP                               | Equity Securities | 103   | 137   |
| FNF GROUP                              | Equity Securities | 107   | 141   |
| FOOT LOCKER INC                        | Equity Securities | 217   | 258   |
| FORBO HOLDIN-REG                       | Equity Securities | 475   | 443   |
| * FORD MOTOR CO                        | Equity Securities | 574   | 419   |
| * FORD OTOMOTIV                        | Equity Securities | 18    | 18    |
| FORTESCUE METALS GROUP                 | Equity Securities | 721   | 790   |
| FORTESCUE-ADR                          | Equity Securities | 53    | 56    |
| FORTINET INC                           | Equity Securities | 903   | 904   |
| FORTIVE CORP                           | Equity Securities | 218   | 239   |
| FORTUM OYJ                             | Equity Securities | 758   | 868   |

|                                      |                   |       |       |
|--------------------------------------|-------------------|-------|-------|
| FORTUNE BRANDS HOME + SECURITY       | Equity Securities | 100   | 90    |
| FORWARD AIR CORP                     | Equity Securities | 368   | 370   |
| FOSUN INTL                           | Equity Securities | 138   | 126   |
| FOUNDER SECURITIES-A                 | Equity Securities | 18    | 17    |
| FOX CORP - A                         | Equity Securities | 171   | 130   |
| FOX CORP - B                         | Equity Securities | 87    | 68    |
| FOXCONN TECHNOLOGY                   | Equity Securities | 344   | 355   |
| FRANCE BED HOLDINGS                  | Equity Securities | 60    | 58    |
| FRANCO-NEVADA CO                     | Equity Securities | 409   | 465   |
| FRANKLIN RESOURCES INC               | Equity Securities | 632   | 610   |
| FREEPORT MCMORAN INC                 | Equity Securities | 267   | 168   |
| FRESENIUS MEDICAL CARE AG +          | Equity Securities | 1,217 | 960   |
| FRONTDOOR INC                        | Equity Securities | 101   | 142   |
| FUFENG GROUP LTD                     | Equity Securities | 18    | 17    |
| FUJI HEAVY INDUSTRIES LTD            | Equity Securities | 1,004 | 841   |
| FUJI MEDIA HOLDINGS INC              | Equity Securities | 325   | 309   |
| FUJIFILM HOLDINGS CORP               | Equity Securities | 83    | 96    |
| FUJITSU LTD                          | Equity Securities | 427   | 521   |
| FUKUOKA FINANCIAL GROUP INC          | Equity Securities | 136   | 111   |
| FURUNO ELECTRIC CO                   | Equity Securities | 131   | 131   |
| G.U.D. HOLDINGS LTD                  | Equity Securities | 355   | 274   |
| G4S PLC                              | Equity Securities | 705   | 464   |
| GAIL INDIA LTD REG S GDR             | Equity Securities | 210   | 170   |
| GALAXY ENTERTAINMENT                 | Equity Securities | 724   | 659   |
| GAMENET GROUP SPA                    | Equity Securities | 49    | 60    |
| GAP INC/THE                          | Equity Securities | 85    | 47    |
| GARMIN LTD                           | Equity Securities | 89    | 131   |
| GARTNER INC                          | Equity Securities | 118   | 151   |
| GAZPROM PAO                          | Equity Securities | 769   | 1,018 |
| GEA GROUP AG                         | Equity Securities | 136   | 96    |
| GEBERIT AG REG                       | Equity Securities | 1,103 | 1,321 |
| GEMDALE CORP-A                       | Equity Securities | 18    | 17    |
| GENERAC HOLDINGS                     | Equity Securities | 337   | 329   |
| GENERAL DYNAMICS CORP                | Equity Securities | 573   | 560   |
| GENERAL ELECTRIC CO                  | Equity Securities | 2,384 | 930   |
| GENERAL MILLS INC                    | Equity Securities | 399   | 397   |
| * GENERAL MOTORS CO                  | Equity Securities | 583   | 564   |
| GENERALI ASSICURAZIONI               | Equity Securities | 527   | 603   |
| GENESIS ENERGY LTD                   | Equity Securities | 39    | 36    |
| GENPACT LTD                          | Equity Securities | 1,969 | 2,112 |
| GENTHERM INC                         | Equity Securities | 110   | 107   |
| GENTING MALAYSIA                     | Equity Securities | 40    | 35    |
| GENUINE PARTS CO                     | Equity Securities | 156   | 169   |
| GERRESHEIMER AG                      | Equity Securities | 134   | 128   |
| GESTAMP AUTOMOCION                   | Equity Securities | 310   | 213   |
| GIANT MANUFACTURING CO               | Equity Securities | 36    | 34    |
| GILEAD SCIENCES INC                  | Equity Securities | 2,563 | 2,120 |
| GLATFELTER                           | Equity Securities | 139   | 137   |
| GLAXOSMITHKL-ADR                     | Equity Securities | 549   | 558   |
| GLENCORE PLC                         | Equity Securities | 1,565 | 1,443 |
| GLOBAL PAYMENTS INC                  | Equity Securities | 299   | 551   |
| GLOBANT SA                           | Equity Securities | 51    | 46    |
| GLOBE LIFE INC                       | Equity Securities | 95    | 119   |
| GLOBE TELECOM INC                    | Equity Securities | 369   | 338   |
| GLOBE UNION IND                      | Equity Securities | 109   | 83    |
| GLOVIS CO LTD                        | Equity Securities | 34    | 39    |
| GMO INTERNET INC                     | Equity Securities | 120   | 175   |
| GN STORE NORD A/S                    | Equity Securities | 762   | 1,102 |
| GODADDY INC-A                        | Equity Securities | 154   | 140   |
| * GOLDMAN SACHS GROUP INC            | Equity Securities | 897   | 809   |
| GOODBABY INTERNATIONAL HOLDI         | Equity Securities | 73    | 23    |
| GOODYEAR TIRE + RUBBER CO            | Equity Securities | 466   | 322   |
| GOZDE GIRISIM SE                     | Equity Securities | 10    | 7     |
| GRAFTON GRP-UTS                      | Equity Securities | 153   | 133   |
| GRAPHIC PACKAGING HOLDING CO         | Equity Securities | 850   | 972   |
| GREAT EASTERN HOLDINGS LTD           | Equity Securities | 512   | 476   |
| GREAT ELM CAPITAL                    | Equity Securities | 54    | 53    |
| GREAT-WEST LIFECO                    | Equity Securities | 475   | 423   |
| GREE ELECTRIC                        | Equity Securities | 48    | 47    |
| GREENCORE GROUP                      | Equity Securities | 112   | 110   |
| GROUPE EUROTUNNEL SE REGR            | Equity Securities | 333   | 408   |
| GRUBHUB INC                          | Equity Securities | 81    | 59    |
| GRUPO AEROPORTUARIO DEL CENTRO       | Equity Securities | 100   | 134   |
| GS HOLDINGS                          | Equity Securities | 34    | 33    |
| GUANGZHOU BAIY-A                     | Equity Securities | 36    | 33    |
| GUDANG GARAM TBK                     | Equity Securities | 38    | 28    |
| GUERBET                              | Equity Securities | 42    | 36    |
| GVC HOLDINGS PLC                     | Equity Securities | 648   | 696   |
| GWA GROUP LTD                        | Equity Securities | 176   | 180   |
| H+R BLOCK INC                        | Equity Securities | 66    | 56    |
| HACI OMER SABANCI HOLDING AS         | Equity Securities | 450   | 520   |
| HAIDILAO INTERNA                     | Equity Securities | 27    | 26    |
| HAKUTO CO LTD                        | Equity Securities | 103   | 102   |
| HALLIBURTON CO                       | Equity Securities | 458   | 192   |
| HANA FINANCIAL GROUP                 | Equity Securities | 1,013 | 942   |
| HANESBRANDS INC                      | Equity Securities | 106   | 64    |
| HANGZHOU FIRST APPLIED MATERIAL CO-A | Equity Securities | 315   | 335   |
| HANGZHOU TIGERMED CONSULTING CO-A    | Equity Securities | 50    | 51    |
| HANNOVER RUECK SE                    | Equity Securities | 165   | 234   |
| HANOVER INSURANCE GROUP INC          | Equity Securities | 866   | 989   |
| HARLEY DAVIDSON INC                  | Equity Securities | 101   | 69    |
| * HARTFORD FINANCIAL SVCS GRP        | Equity Securities | 215   | 252   |
| HARVEY NORMAN HOLDINGS               | Equity Securities | 509   | 512   |
| HASBRO INC                           | Equity Securities | 127   | 166   |

|                                   |                   |       |       |
|-----------------------------------|-------------------|-------|-------|
| HAW PAR CORP LTD 1                | Equity Securities | 180   | 219   |
| HAYS PLC                          | Equity Securities | 474   | 411   |
| HAZAMA ANDO CORP                  | Equity Securities | 95    | 106   |
| HCA HOLDINGS INC                  | Equity Securities | 1,981 | 2,523 |
| HD SUPPLY HOLDIN                  | Equity Securities | 76    | 79    |
| HEALIUS LTD                       | Equity Securities | 94    | 93    |
| HEICO CORP                        | Equity Securities | 52    | 62    |
| HEICO CORP-A                      | Equity Securities | 441   | 407   |
| HEIDELBERGCEMENT AG               | Equity Securities | 683   | 632   |
| HEINEKEN NV                       | Equity Securities | 1,374 | 1,688 |
| HELLENIC TELECOMMUNICATIONS       | Equity Securities | 571   | 595   |
| HELLOFRESH SE                     | Equity Securities | 292   | 486   |
| HELMERICH + PAYNE                 | Equity Securities | 76    | 51    |
| HELVETIA HOL-REG                  | Equity Securities | 142   | 171   |
| HENGAN INTL                       | Equity Securities | 105   | 75    |
| HENGDIAN DMEGC-A                  | Equity Securities | 415   | 390   |
| HENNES & MAURITZ-B                | Equity Securities | 79    | 88    |
| HENRY SCHEIN INC                  | Equity Securities | 103   | 113   |
| HERA SPA                          | Equity Securities | 118   | 144   |
| HERSHEY CO/THE                    | Equity Securities | 189   | 274   |
| HESS CORP                         | Equity Securities | 569   | 629   |
| HEWLETT PACKARD ENTERPRISE CO     | Equity Securities | 1,397 | 1,714 |
| HIGASHI NIHON HOLDINGS            | Equity Securities | 57    | 60    |
| HIKMA PHARMACEUTICALS             | Equity Securities | 127   | 157   |
| HILTON WORLDWIDE                  | Equity Securities | 229   | 306   |
| HINO MOTORS LTD                   | Equity Securities | 234   | 185   |
| HIROSE ELECTRIC                   | Equity Securities | 104   | 98    |
| HISENSE HOME APPLIANCES GROUP - A | Equity Securities | 83    | 96    |
| HITACHI HIGH TECHNOLOGIES         | Equity Securities | 792   | 1,085 |
| HITACHI LTD                       | Equity Securities | 2,064 | 3,045 |
| HITACHI LTD-ADR                   | Equity Securities | 284   | 396   |
| HKT-SS                            | Equity Securities | 685   | 787   |
| HOLLYFRONTIER CORP                | Equity Securities | 77    | 104   |
| HOLOGIC INC                       | Equity Securities | 144   | 178   |
| HOME DEPOT INC                    | Equity Securities | 4,905 | 6,936 |
| HOMESERVE PLC                     | Equity Securities | 701   | 1,167 |
| HONDA TSUSHIN                     | Equity Securities | 91    | 86    |
| HONEYWELL INTERNATIONAL INC       | Equity Securities | 1,211 | 1,616 |
| HONG LEONG INDUSTRIES             | Equity Securities | 38    | 35    |
| HONGKONG + SHANGHAI HOTELS        | Equity Securities | 232   | 156   |
| HOOKER FURNITURE CORP             | Equity Securities | 59    | 43    |
| HORIZON THERAPEUTICS              | Equity Securities | 936   | 1,106 |
| HORMEL FOODS CORP                 | Equity Securities | 113   | 148   |
| HOSHIZAKI CORP                    | Equity Securities | 417   | 425   |
| HOYA CORP                         | Equity Securities | 916   | 1,573 |
| HOYA CORP-ADR                     | Equity Securities | 203   | 287   |
| HP INC                            | Equity Securities | 1,570 | 1,788 |
| HSBC HOLDINGS PLC                 | Equity Securities | 1,146 | 983   |
| HUA NAN FINANCIAL HOLDINGS        | Equity Securities | 80    | 80    |
| HUANGSHI DONGBEI-B                | Equity Securities | 53    | 46    |
| HUAXIN CEMENT-A                   | Equity Securities | 482   | 418   |
| HUAXIN CEMENT-B                   | Equity Securities | 198   | 481   |
| HUDBAY MINERALS INC               | Equity Securities | 106   | 69    |
| HUMANA INC                        | Equity Securities | 370   | 408   |
| HUNT (JB) TRANSPRT SVCS INC       | Equity Securities | 101   | 112   |
| HUNTINGTON BANCSHARES INC         | Equity Securities | 170   | 183   |
| HUNTINGTON INGALLS INDUSTRIE      | Equity Securities | 102   | 106   |
| HUSQVARNA-B SHS                   | Equity Securities | 125   | 107   |
| HYSAN DEV                         | Equity Securities | 112   | 85    |
| HYUNDAI H&S CO                    | Equity Securities | 334   | 285   |
| HYUNDAI MOBIS                     | Equity Securities | 717   | 770   |
| IAC/INTERACTIVECORP               | Equity Securities | 118   | 196   |
| IBERDROLA SA                      | Equity Securities | 2,986 | 3,487 |
| IBERIABANK CORP                   | Equity Securities | 1,034 | 997   |
| IBIDEN CO LTD                     | Equity Securities | 226   | 250   |
| IBSTOCK PLC                       | Equity Securities | 75    | 68    |
| ICD CO LTD                        | Equity Securities | 203   | 263   |
| ICICI BANK-ADR                    | Equity Securities | 198   | 223   |
| ICON PLC                          | Equity Securities | 124   | 126   |
| IDEX CORP                         | Equity Securities | 259   | 474   |
| IDEXX LABORATORIES INC            | Equity Securities | 140   | 273   |
| IEC ELECTRONICS CORP              | Equity Securities | 12    | 10    |
| IG GROUP HOLDINGS PLC             | Equity Securities | 390   | 307   |
| * IHS MARKIT LTD                  | Equity Securities | 191   | 304   |
| ILLINOIS TOOL WORKS               | Equity Securities | 531   | 600   |
| ILLUMINA INC                      | Equity Securities | 552   | 838   |
| IMERYS SA                         | Equity Securities | 111   | 52    |
| IMI PLC                           | Equity Securities | 114   | 92    |
| IMPERIAL TOBACCO GROUP PLC        | Equity Securities | 200   | 146   |
| INABA SEISAKUSHO                  | Equity Securities | 50    | 50    |
| INCHCAPE PLC                      | Equity Securities | 546   | 454   |
| INCYTE CORP                       | Equity Securities | 219   | 155   |
| IND + COMM BK OF CHINA H          | Equity Securities | 411   | 394   |
| INDOFOOD CBP SUK                  | Equity Securities | 27    | 30    |
| INDOFOOD SUKSES                   | Equity Securities | 449   | 452   |
| INDRA SISTEMAS                    | Equity Securities | 142   | 114   |
| INDUSTRI JAMU DA                  | Equity Securities | 19    | 19    |
| INDUSTRIAL BANK                   | Equity Securities | 1,762 | 1,536 |
| INDUTRADE AB                      | Equity Securities | 361   | 453   |
| INFORMA PLC                       | Equity Securities | 759   | 867   |
| INFOSYS LTD SP ADR                | Equity Securities | 852   | 1,114 |
| INGERSOLL RAND PLC                | Equity Securities | 476   | 667   |
| INGREDION INC                     | Equity Securities | 104   | 67    |
| INNER MONGOLIA-B                  | Equity Securities | 19    | 16    |

|                                        |                   |       |       |
|----------------------------------------|-------------------|-------|-------|
| INNOCEAN WORLDWIDE INC                 | Equity Securities | 62    | 64    |
| INPEX CORP                             | Equity Securities | 591   | 505   |
| INROM CONSTRUCTION INDUSTRIES          | Equity Securities | 67    | 73    |
| INSTITUTO HERMES                       | Equity Securities | 24    | 27    |
| INTACT FINANCIAL CORP                  | Equity Securities | 413   | 514   |
| INTEL CORP                             | Equity Securities | 7,865 | 9,313 |
| INTER RAO UES PJSC                     | Equity Securities | 33    | 38    |
| INTERCONTINENTAL EXCHANGE              | Equity Securities | 415   | 613   |
| INTERCONTINENTAL HOTEL GROUP           | Equity Securities | 413   | 446   |
| INTERFOR CORP                          | Equity Securities | 89    | 77    |
| INTERMEDIATE CAPITAL GROUP             | Equity Securities | 122   | 159   |
| INTERNATIONAL FLAVORS & FRAGRANCES INC | Equity Securities | 161   | 145   |
| INTERNATIONAL GAMES SYSTEM             | Equity Securities | 307   | 338   |
| INTERNATIONAL PAPER CO                 | Equity Securities | 241   | 188   |
| INTERNATIONAL PERSONAL FINAN           | Equity Securities | 338   | 102   |
| INTERNATIONAL PETROLEUM                | Equity Securities | 59    | 45    |
| INTERPUBLIC GROUP OF COS INC           | Equity Securities | 93    | 96    |
| INTERTEK GROUP PLC                     | Equity Securities | 1,274 | 1,786 |
| INTERTRUST NV                          | Equity Securities | 410   | 434   |
| INTESA SANPAOLO                        | Equity Securities | 665   | 537   |
| INTL BUSINESS MACHINES CORP            | Equity Securities | 5,341 | 5,641 |
| INTL CONSOLIDATED AIRLINES GROUP-ADR   | Equity Securities | 93    | 65    |
| INTL CONTAINER TERMINAL SERVICE        | Equity Securities | 64    | 59    |
| INTOPS CO LTD                          | Equity Securities | 125   | 130   |
| INTUIT INC                             | Equity Securities | 2,565 | 4,205 |
| INTUITIVE SURGICAL INC                 | Equity Securities | 444   | 746   |
| INVESCO LTD                            | Equity Securities | 171   | 81    |
| IONIS PHARMACEUTICALS                  | Equity Securities | 100   | 92    |
| IPG PHOTONICS                          | Equity Securities | 97    | 59    |
| IPH LTD                                | Equity Securities | 135   | 213   |
| IQVIA HOLDINGS I                       | Equity Securities | 190   | 298   |
| IRB BRASIL RESSEGUROS SA               | Equity Securities | 25    | 54    |
| IREN SPA                               | Equity Securities | 108   | 127   |
| IRISH CONTINENTAL GROUP PLC            | Equity Securities | 259   | 226   |
| ISA SA                                 | Equity Securities | 36    | 35    |
| ISRAEL DISCOUNT BANK-A                 | Equity Securities | 117   | 140   |
| * ISUZU MOTORS                         | Equity Securities | 639   | 562   |
| IT HOLDINGS CORP                       | Equity Securities | 136   | 167   |
| ITAU UNIBANCO HOLDING                  | Equity Securities | 140   | 125   |
| ITAUSA INVESTIMENTOS ITAU PR           | Equity Securities | 735   | 766   |
| ITE TECHNOLOGY INC                     | Equity Securities | 74    | 93    |
| ITOCHU CORP                            | Equity Securities | 1,243 | 1,403 |
| ITOCHU TECHNO SOLUTIONS                | Equity Securities | 74    | 95    |
| ITV PLC                                | Equity Securities | 914   | 525   |
| J FRONT RETAILING LTD                  | Equity Securities | 108   | 111   |
| JABIL CIRCUIT INC                      | Equity Securities | 809   | 1,006 |
| JACK HENRY                             | Equity Securities | 97    | 130   |
| JACOBS ENGINEERING GROUP INC           | Equity Securities | 722   | 1,436 |
| JAFCO CO LTD                           | Equity Securities | 234   | 246   |
| JAMES HARDIE INDUSTRIES CDI            | Equity Securities | 201   | 215   |
| JAPAN EXCHANGE GROUP INC               | Equity Securities | 127   | 113   |
| JAPAN POST HOLDINGS CO LTD             | Equity Securities | 602   | 472   |
| JAPFA COMFEED                          | Equity Securities | 303   | 236   |
| JARDINE MATHESON HLDGS LTD             | Equity Securities | 1,233 | 1,075 |
| JAZZ PHARMACEUTICALS PLC               | Equity Securities | 99    | 90    |
| JBCC HOLDINGS INC                      | Equity Securities | 63    | 68    |
| JBS SA                                 | Equity Securities | 474   | 515   |
| JCDECAUX SA                            | Equity Securities | 387   | 310   |
| JD SPORTS FASHION                      | Equity Securities | 749   | 914   |
| JD.COM INC-ADR                         | Equity Securities | 839   | 793   |
| JEFFERIES FINANCIAL GROUP              | Equity Securities | 86    | 64    |
| JERUSALEM ECONOMY                      | Equity Securities | 54    | 75    |
| JETBLUE AIRWAYS CORP                   | Equity Securities | 349   | 300   |
| JIANGSU HENGRUI MEDICINE               | Equity Securities | 19    | 24    |
| JIANGSU KING'S LUCK BREWERY JSC-A      | Equity Securities | 183   | 223   |
| JIANGSU YANGHE-A                       | Equity Securities | 597   | 524   |
| JIANGXI LIANCHUA                       | Equity Securities | 165   | 157   |
| JINKE PROPERTIES GROUP-A               | Equity Securities | 44    | 47    |
| JINKOSOLAR-ADR                         | Equity Securities | 18    | 14    |
| JM HOLDINGS CO LTD                     | Equity Securities | 54    | 54    |
| JM SMUCKER CO/THE                      | Equity Securities | 150   | 145   |
| JOHNSON + JOHNSON                      | Equity Securities | 6,344 | 6,417 |
| JOHNSON CONTROLS INTERNATIONAL         | Equity Securities | 385   | 413   |
| JONES LANG LASALLE INC                 | Equity Securities | 91    | 89    |
| * JPMORGAN CHASE & CO                  | Equity Securities | 5,317 | 7,468 |
| JSL SA                                 | Equity Securities | 63    | 68    |
| JSR CORP                               | Equity Securities | 857   | 766   |
| JUMBO SA                               | Equity Securities | 29    | 31    |
| JUNIPER NETWORKS INC                   | Equity Securities | 112   | 99    |
| JUPITER FUND MANAGEMENT                | Equity Securities | 310   | 230   |
| JUST EAT PLC                           | Equity Securities | 361   | 363   |
| K12 INC                                | Equity Securities | 673   | 544   |
| KAJIMA CORP                            | Equity Securities | 132   | 119   |
| KALBE FARMA TBK                        | Equity Securities | 34    | 37    |
| KAMIGUMI CO LTD                        | Equity Securities | 125   | 122   |
| KANAMOTO CO LTD                        | Equity Securities | 100   | 94    |
| KANSAI ELECTRIC POWER                  | Equity Securities | 908   | 703   |
| KANSAS CITY SOUTHERN                   | Equity Securities | 121   | 157   |
| KAO CORP                               | Equity Securities | 1,257 | 1,648 |
| KAWADA TECHNOLOGIES                    | Equity Securities | 51    | 52    |
| KB FINANCIAL GROUP INC                 | Equity Securities | 505   | 455   |
| KB FINANCIAL-ADR                       | Equity Securities | 523   | 442   |
| KBC GROEP NV                           | Equity Securities | 1,261 | 1,238 |
| KDDI CORP                              | Equity Securities | 809   | 868   |

|                                |                   |       |       |
|--------------------------------|-------------------|-------|-------|
| KEIHIN CORP                    | Equity Securities | 320   | 298   |
| KELLOGG CO                     | Equity Securities | 198   | 194   |
| KEMPER CORP                    | Equity Securities | 748   | 694   |
| KENON HOLDINGS LTD             | Equity Securities | 76    | 79    |
| KEYCORP                        | Equity Securities | 217   | 218   |
| KEYENCE CORP                   | Equity Securities | 466   | 743   |
| KEYERA CORP                    | Equity Securities | 91    | 92    |
| KEYSIGHT TECHNOLOGIES IN       | Equity Securities | 1,401 | 1,742 |
| KEYWORDS STUDIOS               | Equity Securities | 67    | 62    |
| KIA MOTORS CORP                | Equity Securities | 586   | 707   |
| KIMBERLY CLARK CORP            | Equity Securities | 466   | 572   |
| KIMBERLY-CLARK DE MEXICO-A     | Equity Securities | 47    | 46    |
| KINAXIS INC                    | Equity Securities | 88    | 90    |
| KINDER MORGAN INC W/I          | Equity Securities | 544   | 496   |
| KING YUAN ELECTRONICS          | Equity Securities | 18    | 19    |
| KIRIN HOLDINGS CO LTD          | Equity Securities | 849   | 978   |
| KIRKLAND LAKE GOLD             | Equity Securities | 81    | 103   |
| KITAGAWA IRON WK               | Equity Securities | 26    | 21    |
| KKR & CO INC-A                 | Equity Securities | 129   | 151   |
| KLA TENCOR CORP                | Equity Securities | 1,768 | 2,478 |
| KMW CO LTD                     | Equity Securities | 22    | 22    |
| KNIGHT-SWIFT TRA               | Equity Securities | 64    | 56    |
| KOA CORP                       | Equity Securities | 83    | 81    |
| KOC HOLDING AS                 | Equity Securities | 426   | 426   |
| KOHL'S CORP                    | Equity Securities | 99    | 96    |
| KOITO MFG CO                   | Equity Securities | 201   | 156   |
| KOJIMA CO LTD                  | Equity Securities | 241   | 284   |
| KOMERCNI BANKA                 | Equity Securities | 48    | 38    |
| KOMERI CO LTD                  | Equity Securities | 88    | 73    |
| KONINKLIJKE AHOLD DELHAIZE NV  | Equity Securities | 1,054 | 1,191 |
| KONINKLIJKE KPN NV             | Equity Securities | 2,226 | 2,177 |
| KONINKLIJKE PHILIPS NV         | Equity Securities | 1,371 | 1,748 |
| KONINKLIJKE P-NY               | Equity Securities | 1,263 | 1,361 |
| KOPPERS HOLDINGS               | Equity Securities | 126   | 123   |
| KOREA AEROSPACE                | Equity Securities | 35    | 37    |
| KOREA AUTOGLASS                | Equity Securities | 105   | 106   |
| KOREA GAS CORP                 | Equity Securities | 20    | 17    |
| KOREA INFORMATION SERVICE      | Equity Securities | 103   | 74    |
| KOREA INVESTMENT HOLDINGS      | Equity Securities | 449   | 486   |
| KOREA KUMHO PETR               | Equity Securities | 178   | 127   |
| KORIAN                         | Equity Securities | 123   | 133   |
| KOSE CORP                      | Equity Securities | 115   | 135   |
| KOSSAN RUBBER INDUSTRIES       | Equity Securities | 19    | 20    |
| KRAFT HEINZ CO/THE             | Equity Securities | 580   | 219   |
| KROGER CO                      | Equity Securities | 259   | 238   |
| KRUNG THAI BANK-F              | Equity Securities | 33    | 31    |
| KT CORP                        | Equity Securities | 156   | 144   |
| KT+G CORP                      | Equity Securities | 782   | 757   |
| KULICKE & SOFFA INDUSTRIES INC | Equity Securities | 160   | 160   |
| KUMBA IRON ORE L               | Equity Securities | 462   | 540   |
| KWEICHOW MOUTA-A               | Equity Securities | 2,023 | 2,508 |
| KYOCERA CORP                   | Equity Securities | 418   | 465   |
| KYOWA EXEO CORP                | Equity Securities | 146   | 136   |
| L BRANDS INC                   | Equity Securities | 2,165 | 512   |
| L3HARRIS TECHNOLOGIES INC      | Equity Securities | 333   | 548   |
| LABORATORIOS FARMACEUTICOS     | Equity Securities | 160   | 153   |
| LABORATORY CORP OF AMER HLDGS  | Equity Securities | 171   | 198   |
| LABRADOR IRON ORE ROYALTY CORP | Equity Securities | 37    | 28    |
| LAC CO LTD                     | Equity Securities | 61    | 53    |
| LAM RESEARCH CORP              | Equity Securities | 1,440 | 1,558 |
| LAMB WESTON                    | Equity Securities | 128   | 123   |
| LANNER ELECTRONICS INC         | Equity Securities | 188   | 301   |
| LARGAN PRECISION               | Equity Securities | 150   | 143   |
| LARSEN + TOUBRO GDR REG S      | Equity Securities | 534   | 598   |
| LAS VEGAS SANDS CORP           | Equity Securities | 258   | 236   |
| LASERTEC CORP                  | Equity Securities | 191   | 300   |
| LAWSON INC                     | Equity Securities | 47    | 36    |
| LEAR CORP                      | Equity Securities | 323   | 306   |
| LECTRA                         | Equity Securities | 48    | 43    |
| LEG IMMOBILIEN AG              | Equity Securities | 909   | 900   |
| LEGGETT + PLATT INC            | Equity Securities | 72    | 62    |
| LEGRAND SA                     | Equity Securities | 967   | 1,126 |
| LEIDOS HOLDINGS INC            | Equity Securities | 99    | 142   |
| LENDLEASE GROUP                | Equity Securities | 715   | 627   |
| LENNAR CORP A                  | Equity Securities | 187   | 189   |
| LENNOX INTL INC                | Equity Securities | 78    | 102   |
| LG HOUSEHOLD-PRF               | Equity Securities | 26    | 26    |
| LG UPLUS CORP                  | Equity Securities | 49    | 43    |
| LI NING CO LTD                 | Equity Securities | 58    | 105   |
| LIBERTY BROADBAND CORP         | Equity Securities | 104   | 130   |
| LIBERTY GLOBAL PLC SERIES C    | Equity Securities | 103   | 72    |
| LIBERTY HOLDINGS               | Equity Securities | 20    | 18    |
| LIBERTY LATIN AMERICA-A        | Equity Securities | 244   | 224   |
| LIBERTY MEDIA CORP             | Equity Securities | 85    | 98    |
| LIBERTY MEDIA CORP SIRIUSXM    | Equity Securities | 115   | 127   |
| LIDA HOLDINGS                  | Equity Securities | 6     | 4     |
| LIFEVANTAGE CORP               | Equity Securities | 69    | 66    |
| LINCOLN NATIONAL CORP          | Equity Securities | 1,321 | 1,285 |
| LINDE PLC                      | Equity Securities | 1,048 | 1,255 |
| LINK ADMINISTRATION            | Equity Securities | 127   | 140   |
| LINTEC CORP                    | Equity Securities | 87    | 75    |
| LION CORP                      | Equity Securities | 101   | 97    |
| LITE-ON TECHNOLOGY             | Equity Securities | 48    | 49    |
| LIVE NATION ENTERTAINMENT      | Equity Securities | 76    | 113   |

|                                 |                   |       |        |
|---------------------------------|-------------------|-------|--------|
| LIXIL GROUP CORP                | Equity Securities | 327   | 251    |
| LKQ CORP                        | Equity Securities | 131   | 116    |
| LLOYDS BANKING GROUP PLC        | Equity Securities | 1,596 | 1,163  |
| LOCALIZA RENT A CAR             | Equity Securities | 82    | 98     |
| L'OCCITANE INTL                 | Equity Securities | 146   | 162    |
| LOCKHEED MARTIN CORP            | Equity Securities | 848   | 1,176  |
| LOEWS CORP                      | Equity Securities | 159   | 175    |
| LOGAN PPT                       | Equity Securities | 42    | 37     |
| LOGITECH INTERNATIONAL REG      | Equity Securities | 282   | 474    |
| LOMA NEGRA C-ADR                | Equity Securities | 21    | 10     |
| LONDON STOCK EXCHANGE GROUP     | Equity Securities | 304   | 323    |
| LONGFOR GROUP HOLDINGS          | Equity Securities | 109   | 101    |
| LONGI GREEN ENERGY TECHNOLOGY-A | Equity Securities | 55    | 51     |
| LONZA GROUP -REG                | Equity Securities | 643   | 832    |
| LOOMIS AB-B                     | Equity Securities | 139   | 136    |
| LOTTE CORP                      | Equity Securities | 517   | 501    |
| LOWE'S COS INC                  | Equity Securities | 2,148 | 2,650  |
| LS CORP                         | Equity Securities | 30    | 25     |
| LUKOIL PJSC                     | Equity Securities | 439   | 637    |
| LUKOIL PJSC-ADR                 | Equity Securities | 715   | 717    |
| LULULEMON ATHLETICA INC         | Equity Securities | 614   | 1,177  |
| LUMAX INTERNATIONAL CORP        | Equity Securities | 24    | 32     |
| LUNDIN MINING CO                | Equity Securities | 290   | 238    |
| LUNDIN PETROLEUM AB             | Equity Securities | 845   | 1,207  |
| LUXSHARE PRECISION INDUSTRY-A   | Equity Securities | 59    | 60     |
| LUYE PHARMA GROUP               | Equity Securities | 17    | 15     |
| LUZHOU LAOJIAO-A                | Equity Securities | 873   | 1,005  |
| LVMH MOET HENNESSY              | Equity Securities | 1,190 | 1,431  |
| * LYFT INC-A                    | Equity Securities | 1,181 | 670    |
| LYONDELLBASELL INDU CL A        | Equity Securities | 313   | 280    |
| M + T BANK CORP                 | Equity Securities | 246   | 250    |
| MABUCHI MOTOR                   | Equity Securities | 59    | 63     |
| MACQUARIE GROUP LTD             | Equity Securities | 792   | 970    |
| MACROGENICS INC                 | Equity Securities | 119   | 78     |
| MACRONIX INTL                   | Equity Securities | 25    | 29     |
| MACY S INC                      | Equity Securities | 129   | 55     |
| MAEDA CORP                      | Equity Securities | 305   | 254    |
| MAEIL DAIRIES CO                | Equity Securities | 18    | 19     |
| MAEZAWA KYUSO INDUSTRIES        | Equity Securities | 32    | 35     |
| MAGELLAN AEROSPACE              | Equity Securities | 89    | 76     |
| MAGNITOGORSK-CLS                | Equity Securities | 27    | 22     |
| MAHINDRA + MAHINDRA SPON GDR    | Equity Securities | 264   | 182    |
| MAJOR CINEPLEX GROUP            | Equity Securities | 444   | 374    |
| MAKALOT INDUSTRIAL              | Equity Securities | 18    | 17     |
| MAKINO MILL MACHINE             | Equity Securities | 140   | 144    |
| MAKITA CORP                     | Equity Securities | 435   | 337    |
| MALAYSIA AIRPORT HLDGS          | Equity Securities | 31    | 31     |
| MAN GROUP PLC/JE                | Equity Securities | 123   | 128    |
| MANDOM CORP                     | Equity Securities | 93    | 79     |
| MANHATTAN ASSOCIATES            | Equity Securities | 492   | 726    |
| MANPOWERGROUP INC               | Equity Securities | 82    | 63     |
| MANULIFE FINANCIAL CORP         | Equity Securities | 268   | 266    |
| MAPFRE SA                       | Equity Securities | 342   | 315    |
| MARATHON OIL CORP               | Equity Securities | 166   | 121    |
| MARATHON PETROLEUM CORP         | Equity Securities | 462   | 486    |
| MARKEL CORP                     | Equity Securities | 166   | 190    |
| MARKETAXESS                     | Equity Securities | 124   | 144    |
| MARRIOTT INTERNATIONAL CL A     | Equity Securities | 395   | 475    |
| MARSH & MCLENNAN COS INC        | Equity Securities | 965   | 1,483  |
| MARTIN MARIETTA MATERIALS       | Equity Securities | 144   | 200    |
| MARUI GROUP CO LTD              | Equity Securities | 142   | 179    |
| MARUWA CO LTD                   | Equity Securities | 99    | 103    |
| MARVELL TECHNOLOGY GROUP LTD    | Equity Securities | 134   | 180    |
| MASCO CORP                      | Equity Securities | 126   | 149    |
| MASTEC INC                      | Equity Securities | 795   | 1,143  |
| MASTERCARD INC CLASS A          | Equity Securities | 5,585 | 10,218 |
| MATCH GROUP INC                 | Equity Securities | 329   | 329    |
| MATSUMOTOKIYOSHI HOLDINGS CO L  | Equity Securities | 255   | 275    |
| MATTTEL INC                     | Equity Securities | 771   | 480    |
| MAVI - CLASS B                  | Equity Securities | 78    | 94     |
| MAXIM INTEGRATED PRODUCTS       | Equity Securities | 144   | 187    |
| MAXLINEAR                       | Equity Securities | 265   | 291    |
| MAYTRONICS                      | Equity Securities | 153   | 189    |
| MCCARTHY & STONE PLC            | Equity Securities | 104   | 84     |
| MCCORMICK + CO NON VTG SHRS     | Equity Securities | 137   | 220    |
| MCDONALD'S CORP                 | Equity Securities | 1,317 | 1,941  |
| MCJ CO LTD                      | Equity Securities | 54    | 47     |
| MCKESSON CORP                   | Equity Securities | 403   | 316    |
| MEBUKI FINANCIAL                | Equity Securities | 82    | 74     |
| MEDIA NUSANTARA CITRA           | Equity Securities | 45    | 61     |
| MEDIASET ESPANA COMUNICACION    | Equity Securities | 102   | 65     |
| MEDIATEK                        | Equity Securities | 226   | 274    |
| MEDIFAST INC                    | Equity Securities | 462   | 373    |
| MEDIOBANCA                      | Equity Securities | 669   | 787    |
| MEDIPAL HOLDINGS                | Equity Securities | 177   | 180    |
| MEDTRONIC PLC                   | Equity Securities | 1,363 | 1,851  |
| MEGGITT PLC                     | Equity Securities | 105   | 116    |
| MEGMILK SNOW                    | Equity Securities | 109   | 118    |
| MEIDENSHA CORP                  | Equity Securities | 232   | 269    |
| MEIJI HOLDINGS                  | Equity Securities | 128   | 124    |
| MELCO INTL DEVELOPMENT          | Equity Securities | 110   | 105    |
| MENORAH MIVTACHI                | Equity Securities | 90    | 110    |
| MERCADOLIBRE INC                | Equity Securities | 132   | 283    |
| MERCK + CO INC                  | Equity Securities | 6,460 | 7,987  |

|                                |                   |        |        |
|--------------------------------|-------------------|--------|--------|
| MEREDITH CORP                  | Equity Securities | 365    | 304    |
| MERIDA INDUSTRY                | Equity Securities | 17     | 17     |
| MERITZ SECURITIES              | Equity Securities | 354    | 380    |
| MERLIN ENTERTAINMENT           | Equity Securities | 1,112  | 1,084  |
| METALLURGICAL-H                | Equity Securities | 18     | 16     |
| METCASH LTD                    | Equity Securities | 307    | 369    |
| * METLIFE INC                  | Equity Securities | 1,742  | 1,673  |
| METSO OYJ                      | Equity Securities | 123    | 126    |
| METTLER TOLEDO INTERNATIONAL   | Equity Securities | 157    | 206    |
| MGIC INVT CORP                 | Equity Securities | 487    | 462    |
| MGM RESORTS INTERNATIONAL      | Equity Securities | 173    | 164    |
| MICRO FOCUS INTERNATIONAL      | Equity Securities | 93     | 63     |
| MICROCHIP TECHNOLOGY INC       | Equity Securities | 211    | 254    |
| MICRON TECHNOLOGY INC          | Equity Securities | 1,029  | 1,862  |
| MICRONIC MYDATA                | Equity Securities | 87     | 75     |
| MICROSOFT CORP                 | Equity Securities | 11,499 | 20,358 |
| MICRO-SP ADR                   | Equity Securities | 344    | 146    |
| MICROSTRATEGY                  | Equity Securities | 270    | 280    |
| MIDDLEBY CORP                  | Equity Securities | 83     | 76     |
| MIDEA GROUP CO-A               | Equity Securities | 63     | 61     |
| MILLER INDUSTRIES/TENN         | Equity Securities | 103    | 103    |
| MINEBEA CO LTD                 | Equity Securities | 636    | 553    |
| MINERVA SA                     | Equity Securities | 208    | 211    |
| MIRAIT HOLDINGS CORP           | Equity Securities | 193    | 188    |
| MIRLE AUTOMATION               | Equity Securities | 131    | 123    |
| MISC BHD                       | Equity Securities | 70     | 72     |
| MITRA ADIPERKASA               | Equity Securities | 242    | 291    |
| MITSUBISHI CORP                | Equity Securities | 447    | 442    |
| MITSUBISHI ESTATE CO LTD       | Equity Securities | 1,183  | 1,224  |
| MITSUBISHI LOGISTICS CORP      | Equity Securities | 119    | 114    |
| MITSUBISHI UFJ FINANCIAL GROUP | Equity Securities | 1,364  | 1,163  |
| MITSUBISHI UFJ LEASE & FINANCE | Equity Securities | 93     | 106    |
| mitsui E&S HOLDINGS            | Equity Securities | 34     | 35     |
| mitsui FUDOSAN CO LTD          | Equity Securities | 558    | 548    |
| MIZRAHI TEFAHOT                | Equity Securities | 110    | 142    |
| MIZUHO FINANCIAL GROUP INC     | Equity Securities | 458    | 378    |
| MMC NORILSK ADR                | Equity Securities | 1,222  | 1,426  |
| MMC NORILSK NICKEL PJSC        | Equity Securities | 174    | 240    |
| MODERN TIMES GROUP B SHS       | Equity Securities | 116    | 73     |
| MODINE MFG CO                  | Equity Securities | 360    | 257    |
| MOHAWK INDUSTRIES INC          | Equity Securities | 696    | 662    |
| MOL HUNGARIAN OIL & GAS        | Equity Securities | 68     | 55     |
| MOLSON COORS BREWING CO B      | Equity Securities | 182    | 126    |
| MOMENTUM METROPOLITAN          | Equity Securities | 18     | 17     |
| MOMO INC-ADR                   | Equity Securities | 72     | 68     |
| MOMO.COM                       | Equity Securities | 136    | 152    |
| MONDELEZ INTERNATIONAL INC A   | Equity Securities | 718    | 940    |
| MONEX GROUP INC                | Equity Securities | 239    | 165    |
| MONEYSUPERMARKET.COM           | Equity Securities | 42     | 47     |
| MONGODB INC                    | Equity Securities | 78     | 65     |
| MONOTARO CO LTD                | Equity Securities | 376    | 426    |
| MONSTER BEVERAGE CORP          | Equity Securities | 765    | 761    |
| MOODY'S CORP                   | Equity Securities | 758    | 1,007  |
| MOOG INC-CLASS A               | Equity Securities | 258    | 243    |
| * MORGAN STANLEY               | Equity Securities | 4,515  | 4,433  |
| MORINAGA MILK INDUSTRY         | Equity Securities | 130    | 156    |
| MORPHOSYS AG                   | Equity Securities | 668    | 670    |
| MORPHOSYS AG ADR               | Equity Securities | 173    | 190    |
| MOSAIC CO/THE                  | Equity Securities | 124    | 87     |
| MOSENERGO                      | Equity Securities | 125    | 108    |
| MOTOR OIL HELLAS CORINTH REFIN | Equity Securities | 316    | 559    |
| MOTOROLA SOLUTIONS INC         | Equity Securities | 179    | 338    |
| MS+AD INSURANCE GROUP HOLDIN   | Equity Securities | 1,242  | 1,250  |
| * MSCI INC                     | Equity Securities | 651    | 986    |
| MTU AERO ENGINES               | Equity Securities | 355    | 480    |
| MTY FOOD GROUP INC             | Equity Securities | 295    | 273    |
| MULTICHOICE GROUP              | Equity Securities | 61     | 54     |
| MULTI-PURPOSE                  | Equity Securities | 134    | 136    |
| MYLAN NV                       | Equity Securities | 259    | 118    |
| MYTILINEOS HOLDINGS            | Equity Securities | 19     | 16     |
| NACCO INDUSTRIES-CL A          | Equity Securities | 53     | 89     |
| NACHI-FUJIKOSHI                | Equity Securities | 52     | 54     |
| NAGACORP LTD                   | Equity Securities | 46     | 54     |
| NANTEX INDUSTRY CO LTD         | Equity Securities | 233    | 247    |
| NANYA TECH CORP                | Equity Securities | 382    | 384    |
| NAPCO SECURITY                 | Equity Securities | 252    | 295    |
| NASDAQ INC                     | Equity Securities | 92     | 133    |
| NASPERS LTD N SHS              | Equity Securities | 981    | 744    |
| NATERA INC                     | Equity Securities | 138    | 269    |
| NATIONAL EXPRESS GROUP PLC     | Equity Securities | 237    | 246    |
| NATIONAL GENERAL               | Equity Securities | 749    | 670    |
| NATIONAL GRID PL               | Equity Securities | 210    | 174    |
| NATIONAL GRID-ADR              | Equity Securities | 472    | 473    |
| NATIONAL OILWELL VARCO INC     | Equity Securities | 274    | 141    |
| NATURGY ENERGY                 | Equity Securities | 941    | 886    |
| NEC CORP                       | Equity Securities | 328    | 464    |
| NEKTAR THERAPEUTICS            | Equity Securities | 158    | 36     |
| NEOPOST SA                     | Equity Securities | 176    | 103    |
| NESCO HOLDINGS INC             | Equity Securities | 660    | 380    |
| NESTLE SA REG                  | Equity Securities | 2,489  | 2,918  |
| NET 1 UEPS TECHNOLOGIES        | Equity Securities | 68     | 60     |
| NETAPP INC                     | Equity Securities | 1,408  | 2,048  |
| NETCARE LTD                    | Equity Securities | 33     | 20     |
| NETCOMPANY GROUP               | Equity Securities | 460    | 552    |

|                                |                   |       |       |
|--------------------------------|-------------------|-------|-------|
| NETEASE INC-ADR                | Equity Securities | 279   | 293   |
| NETFLIX INC                    | Equity Securities | 874   | 1,391 |
| NETLINK NBN TRUST              | Equity Securities | 314   | 351   |
| NETRONIX INC                   | Equity Securities | 81    | 74    |
| NEUROCRINE BIOSCIENCES INC     | Equity Securities | 294   | 324   |
| NEVRO CORP                     | Equity Securities | 256   | 499   |
| NEW CHINA LIFE INSURANCE       | Equity Securities | 61    | 52    |
| NEW ORIENTAL-ADR               | Equity Securities | 185   | 244   |
| NEW WORLD DEVELOPMENT          | Equity Securities | 14    | 15    |
| NEWCREST MINING LTD            | Equity Securities | 1,127 | 1,453 |
| NEWELL BRANDS INC              | Equity Securities | 637   | 391   |
| NEWMONT MINING CORP            | Equity Securities | 318   | 363   |
| NEWS CORP CLASS A              | Equity Securities | 63    | 62    |
| NEXON CO LTD                   | Equity Securities | 60    | 51    |
| NEXTERA ENERGY INC             | Equity Securities | 803   | 1,329 |
| NHN ENTERTAINMENT              | Equity Securities | 13    | 12    |
| NHN KCP CORP                   | Equity Securities | 135   | 200   |
| NICE INFO & TELECOMMUNICATION  | Equity Securities | 47    | 76    |
| NICE LTD                       | Equity Securities | 37    | 48    |
| NICHIHA CROP                   | Equity Securities | 49    | 46    |
| NICHIREI CORP                  | Equity Securities | 106   | 96    |
| NICHIREKI CO LTD               | Equity Securities | 49    | 50    |
| NIDEC CORP                     | Equity Securities | 414   | 497   |
| NIELSEN HOLDINGS PLC           | Equity Securities | 170   | 87    |
| NIEN HSING TEXT                | Equity Securities | 120   | 100   |
| NIEN MADE ENTERPRISE           | Equity Securities | 17    | 18    |
| NIHON PARKERIZING CO LTD       | Equity Securities | 294   | 243   |
| NIKE INC CL B                  | Equity Securities | 3,410 | 4,315 |
| NINE ENTERTAINMENT             | Equity Securities | 483   | 386   |
| NINTENDO CO LTD                | Equity Securities | 437   | 481   |
| NIPPON KUCHO SERVICE           | Equity Securities | 102   | 99    |
| NIPPON MEAT PACKING            | Equity Securities | 111   | 117   |
| NIPPON SEISEN                  | Equity Securities | 74    | 69    |
| NIPPON SHINYAKU                | Equity Securities | 101   | 135   |
| NIPPON SHOKUBAI                | Equity Securities | 187   | 176   |
| NIPPON SUISAN KAISHA LTD       | Equity Securities | 73    | 98    |
| NIPPON SYSTEMWARE              | Equity Securities | 52    | 66    |
| NIPPON TELEGRAPH + TELEPHONE   | Equity Securities | 3,229 | 3,603 |
| NIPPON TELEVISION HOLDINGS INC | Equity Securities | 421   | 321   |
| NISHIO RENT ALL                | Equity Securities | 76    | 64    |
| NISOURCE INC                   | Equity Securities | 107   | 126   |
| NISSAN CHEMICAL INDUSTRIES LTD | Equity Securities | 193   | 204   |
| NITORI HOLDINGS CO LTD         | Equity Securities | 220   | 336   |
| NITTO DENKO CORP               | Equity Securities | 148   | 106   |
| NN GROUP NV                    | Equity Securities | 592   | 587   |
| NN INC                         | Equity Securities | 252   | 91    |
| NOBLE ENERGY INC               | Equity Securities | 226   | 175   |
| NOF                            | Equity Securities | 129   | 148   |
| NOKIA CORP-ADR                 | Equity Securities | 723   | 710   |
| NOKIA OYJ                      | Equity Securities | 66    | 58    |
| NOMURA CO LTD                  | Equity Securities | 101   | 132   |
| NOMURA HOLDINGS INC            | Equity Securities | 432   | 370   |
| NOMURA RESEARCH                | Equity Securities | 79    | 98    |
| NON-STANDARD FINANCE PLC       | Equity Securities | 89    | 41    |
| NORDEA BANK ABP                | Equity Securities | 508   | 320   |
| NORDIC ENTERTAINMENT-B         | Equity Securities | 162   | 210   |
| NORDSTROM INC                  | Equity Securities | 73    | 46    |
| NORFOLK SOUTHERN CORP          | Equity Securities | 1,727 | 1,991 |
| NORTHERN STAR RESOURCES        | Equity Securities | 83    | 92    |
| NORTHERN TRUST CORP            | Equity Securities | 529   | 531   |
| NORTHROP GRUMMAN CORP          | Equity Securities | 497   | 718   |
| NORWEGIAN CRUISE LINE HOLDING  | Equity Securities | 879   | 893   |
| NOVARTIS AG REG                | Equity Securities | 2,014 | 2,231 |
| NOVARTIS AG SPONSORED ADR      | Equity Securities | 4,328 | 4,853 |
| NOVATEK MICROELE               | Equity Securities | 203   | 207   |
| NOVATEK OAO SPONS GDR REG S    | Equity Securities | 208   | 278   |
| NOVO NORDISK A/S B             | Equity Securities | 1,013 | 1,114 |
| NOVOLIPETSK STEEL              | Equity Securities | 45    | 42    |
| NOVO-NORDISK-ADR               | Equity Securities | 1,621 | 1,853 |
| NOWCOM CO LTD                  | Equity Securities | 324   | 330   |
| NRG ENERGY                     | Equity Securities | 140   | 139   |
| NSD CO LTD                     | Equity Securities | 50    | 49    |
| NTT DATA CORP                  | Equity Securities | 642   | 803   |
| NTT DOCOMO INC                 | Equity Securities | 280   | 285   |
| NUANCE COMMUNICATIONS INC      | Equity Securities | 520   | 595   |
| NUCOR CORP                     | Equity Securities | 207   | 187   |
| NUFLARE TECHNOLOGY             | Equity Securities | 86    | 106   |
| NUTRIEN LTD                    | Equity Securities | 142   | 165   |
| NVIDIA CORP                    | Equity Securities | 1,033 | 1,554 |
| NVR INC                        | Equity Securities | 111   | 149   |
| O REILLY AUTOMOTIVE INC        | Equity Securities | 814   | 970   |
| OBAYASHI CORP                  | Equity Securities | 423   | 443   |
| OBIC CO LTD                    | Equity Securities | 107   | 171   |
| OCCIDENTAL PETROLEUM CORP      | Equity Securities | 700   | 472   |
| OCEANA GROUP LTD               | Equity Securities | 377   | 351   |
| OESTERREICHISCHE POST AG       | Equity Securities | 250   | 211   |
| OGE ENERGY CORP                | Equity Securities | 76    | 105   |
| OKTA INC                       | Equity Securities | 129   | 117   |
| OKUMA CORP                     | Equity Securities | 75    | 76    |
| OLD DOMINION FREIGHT LINE      | Equity Securities | 106   | 135   |
| OLD MUTUAL LTD                 | Equity Securities | 158   | 99    |
| OLYMPUS CORP                   | Equity Securities | 223   | 285   |
| OMEGA GERACAO SA               | Equity Securities | 106   | 110   |
| OMNICOM GROUP                  | Equity Securities | 197   | 204   |

|                                        |                   |       |       |
|----------------------------------------|-------------------|-------|-------|
| OMRON CORP                             | Equity Securities | 150   | 164   |
| ON SEMICONDUCTOR CORP                  | Equity Securities | 124   | 95    |
| ONEOK INC                              | Equity Securities | 267   | 366   |
| ONESPACORLD HOLDINGS                   | Equity Securities | 597   | 750   |
| ONWARD HOLDINGS CO LTD                 | Equity Securities | 106   | 83    |
| ORACLE CORP                            | Equity Securities | 1,400 | 1,741 |
| ORACLE CORP JAPAN                      | Equity Securities | 320   | 364   |
| ORICA LTD                              | Equity Securities | 778   | 823   |
| ORIENTAL LAND CO                       | Equity Securities | 86    | 91    |
| ORIX CORP                              | Equity Securities | 343   | 331   |
| ORPEA                                  | Equity Securities | 129   | 138   |
| ORSTED A/S                             | Equity Securities | 216   | 236   |
| OSI SYSTEMS INC                        | Equity Securities | 237   | 252   |
| OTOKAR                                 | Equity Securities | 81    | 85    |
| OTP BANK PLC                           | Equity Securities | 129   | 144   |
| OTSUKA CORP                            | Equity Securities | 84    | 96    |
| OTSUKA HOLDINGS CO LTD                 | Equity Securities | 475   | 441   |
| OWENS CORNING                          | Equity Securities | 104   | 81    |
| OWL ROCK CAPITAL                       | Equity Securities | 97    | 93    |
| PAC INDUSTRIAL                         | Equity Securities | 50    | 51    |
| PACCAR INC                             | Equity Securities | 274   | 284   |
| PACKAGING CORP OF AMERICA              | Equity Securities | 109   | 116   |
| PADDY POWER BETFAIR PLC                | Equity Securities | 692   | 921   |
| PAGEGROUP PLC                          | Equity Securities | 159   | 132   |
| PALO ALTO NETWORKS INC                 | Equity Securities | 194   | 250   |
| PARAGON BANKING GROUP                  | Equity Securities | 76    | 79    |
| PAREX RESOURCES                        | Equity Securities | 106   | 102   |
| PARKER HANNIFIN CORP                   | Equity Securities | 249   | 277   |
| PARQUE ARAUCO                          | Equity Securities | 24    | 25    |
| PARSLEY ENERGY INC                     | Equity Securities | 84    | 49    |
| PARSONS CORP                           | Equity Securities | 913   | 877   |
| PARTRON CO LTD                         | Equity Securities | 18    | 13    |
| PAYCHEX INC                            | Equity Securities | 1,732 | 1,994 |
| PAYCOM SOFTWARE                        | Equity Securities | 121   | 122   |
| PAYPAL HOLDINGS INC                    | Equity Securities | 3,375 | 4,210 |
| PDF SOLUTIONS                          | Equity Securities | 96    | 95    |
| PEGASUS COMPANIES INC                  | Equity Securities | 89    | -     |
| PENSKE AUTOMOTIVE GROUP                | Equity Securities | 292   | 312   |
| PENTAIR PLC                            | Equity Securities | 87    | 73    |
| PENTA-OCEAN CONSTRUCTION               | Equity Securities | 134   | 148   |
| PEOPLE S UNITED FINANCIAL              | Equity Securities | 78    | 69    |
| PEPSICO INC                            | Equity Securities | 1,773 | 2,286 |
| PERKINELMER INC                        | Equity Securities | 509   | 784   |
| PERNOD RICARD SA                       | Equity Securities | 472   | 523   |
| PERPETUAL LTD                          | Equity Securities | 316   | 296   |
| PERRIGO CO PLC                         | Equity Securities | 161   | 84    |
| PERSEUS MINING                         | Equity Securities | 113   | 112   |
| PERSOL HOLDINGS CO LTD                 | Equity Securities | 494   | 450   |
| PERSPECTA INC                          | Equity Securities | 32    | 58    |
| PETROBRAS DISTRIBUIDORA                | Equity Securities | 34    | 32    |
| PETROBRAS SA                           | Equity Securities | 219   | 310   |
| PETROBRAS SA - PREF                    | Equity Securities | 1,088 | 1,016 |
| PETROCHINA - ADR                       | Equity Securities | 304   | 222   |
| PETROCHINA - H                         | Equity Securities | 412   | 301   |
| PETROFAC LTD                           | Equity Securities | 97    | 54    |
| PETS AT HOME GROUP PLC                 | Equity Securities | 191   | 148   |
| PFIZER INC                             | Equity Securities | 2,317 | 2,372 |
| PHILIP MORRIS CR                       | Equity Securities | 132   | 102   |
| PHILIP MORRIS INTERNATIONAL            | Equity Securities | 1,862 | 1,404 |
| PHILLIPS 66                            | Equity Securities | 483   | 546   |
| PHISON ELECTRONICS                     | Equity Securities | 20    | 18    |
| PHOENIX GROUP HOLDINGS                 | Equity Securities | 141   | 132   |
| PHOENIX HOLDINGS/THE                   | Equity Securities | 58    | 61    |
| PICC PROPERTY & CASUALTY               | Equity Securities | 121   | 126   |
| PICO HOLDINGS                          | Equity Securities | 70    | 65    |
| PINDUODUO INC                          | Equity Securities | 106   | 97    |
| PING AN BANK -A                        | Equity Securities | 62    | 69    |
| PING AN INSURANCE GROUP CO H           | Equity Securities | 1,209 | 1,511 |
| PING IDENTITY HOLDING                  | Equity Securities | 497   | 570   |
| PINNACLE INVESTMENT MANAGEMENT GROUP   | Equity Securities | 119   | 91    |
| PINNACLE WEST CAPITAL                  | Equity Securities | 103   | 126   |
| PIONEER NATURAL RESOURCES CO           | Equity Securities | 1,266 | 1,154 |
| PIPER SANDLER CO                       | Equity Securities | 500   | 528   |
| PIRAEUS BANK                           | Equity Securities | 18    | 18    |
| PIRELLI E C SPA                        | Equity Securities | 519   | 443   |
| PITNEY BOWES INC                       | Equity Securities | 307   | 202   |
| PKOBP                                  | Equity Securities | 364   | 331   |
| PLAINS GP HOLDINGS-A                   | Equity Securities | 40    | 37    |
| PLANET FITNESS-A                       | Equity Securities | 1,658 | 1,510 |
| PLANTRONICS INC                        | Equity Securities | 644   | 474   |
| PLAY COMMUNICATIONS                    | Equity Securities | 18    | 18    |
| PLAYTECH PLC                           | Equity Securities | 175   | 95    |
| PLDT INC                               | Equity Securities | 496   | 468   |
| PLURALSIGHT IN-A                       | Equity Securities | 280   | 158   |
| PNC FINANCIAL SERVICES GROUP           | Equity Securities | 1,522 | 1,611 |
| POLARIS INDUSTRIES INC                 | Equity Securities | 578   | 594   |
| POLY DEVELOPMENTS AND HOLDINGS GROUP-A | Equity Securities | 56    | 54    |
| POLY PROPERTY                          | Equity Securities | 121   | 115   |
| PORSCHE AUTO PREFERENCE                | Equity Securities | 61    | 60    |
| PORTLAND GENERAL ELECTRIC CO           | Equity Securities | 599   | 676   |
| POSCO                                  | Equity Securities | 704   | 572   |
| POSTAL SAVINGS BANK OF CHINA - H       | Equity Securities | 73    | 73    |
| POU CHEN                               | Equity Securities | 42    | 44    |
| POWER WIND                             | Equity Securities | 55    | 76    |

|                               |                   |       |       |
|-------------------------------|-------------------|-------|-------|
| POWERLONG REAL ESTATE HOLDING | Equity Securities | 19    | 19    |
| PPG INDUSTRIES INC            | Equity Securities | 311   | 332   |
| PPL CORP                      | Equity Securities | 294   | 272   |
| PRAIRIESKY ROYAL              | Equity Securities | 502   | 281   |
| PREMIER OIL PLC               | Equity Securities | 99    | 96    |
| PRIMAX ELECTRONICS            | Equity Securities | 138   | 133   |
| * PRINCIPAL FINANCIAL GROUP   | Equity Securities | 207   | 189   |
| PROCTER + GAMBLE CO/THE       | Equity Securities | 2,632 | 3,700 |
| PROGRESSIVE CORP              | Equity Securities | 319   | 536   |
| PROMOTORA Y OPERADORA         | Equity Securities | 35    | 31    |
| PROSIEBEN S-ADR               | Equity Securities | 28    | 22    |
| PROSIEBENSAT.1 MEDIA SE       | Equity Securities | 121   | 128   |
| PROSUS NV                     | Equity Securities | 219   | 209   |
| PROVIDENT FINANCIAL PLC       | Equity Securities | 784   | 187   |
| PROXIMUS                      | Equity Securities | 105   | 120   |
| * PRUDENTIAL FINANCIAL INC    | Equity Securities | 2,729 | 2,576 |
| * PRUDENTIAL PLC              | Equity Securities | 1,236 | 1,064 |
| PRUKSA HOLDING PCL            | Equity Securities | 33    | 26    |
| PSP SWISS PR-REG              | Equity Securities | 163   | 176   |
| PTC INC                       | Equity Securities | 113   | 88    |
| PTG ENERGY PCL-F              | Equity Securities | 19    | 19    |
| PUBLIC SERVICE ENTERPRISE GP  | Equity Securities | 271   | 364   |
| PULMUONE CO LTD               | Equity Securities | 52    | 51    |
| PULTEGROUP INC                | Equity Securities | 81    | 114   |
| PUNCH INDUSTRY                | Equity Securities | 33    | 27    |
| PVH CORP                      | Equity Securities | 109   | 79    |
| PZU                           | Equity Securities | 618   | 505   |
| QATAR GAS TRANSPORT CO        | Equity Securities | 23    | 25    |
| QATAR NAVIGATION              | Equity Securities | 18    | 19    |
| QBE INSURANCE                 | Equity Securities | 1,402 | 1,403 |
| QIAGEN NV                     | Equity Securities | 417   | 514   |
| QINETIQ GROUP PLC             | Equity Securities | 503   | 486   |
| QORVO INC                     | Equity Securities | 104   | 108   |
| QUALCOMM INC                  | Equity Securities | 1,969 | 2,408 |
| QUALICORP SA                  | Equity Securities | 73    | 108   |
| QUALITAS CONTROL              | Equity Securities | 19    | 25    |
| QUEST DIAGNOSTICS INC         | Equity Securities | 142   | 170   |
| QURATE RETAIL IN              | Equity Securities | 528   | 405   |
| RA MEDICAL SYSTEMS            | Equity Securities | 120   | 32    |
| RADIANT LOGISTICS             | Equity Securities | 36    | 31    |
| RADIANT OPTO-ELECTRONICS      | Equity Securities | 421   | 668   |
| RALPH LAUREN CORP             | Equity Securities | 604   | 529   |
| RAMAYANA LESTARI              | Equity Securities | 264   | 227   |
| RANDSTAD HOLDING NV           | Equity Securities | 148   | 129   |
| RATHBONE BROS                 | Equity Securities | 129   | 114   |
| RAYMOND JAMES FINANCIAL INC   | Equity Securities | 257   | 274   |
| RAYTHEON COMPANY              | Equity Securities | 532   | 649   |
| REALTEK SEMICONDUCTOR         | Equity Securities | 475   | 630   |
| RECKITT BENCKISER GROUP PLC   | Equity Securities | 1,345 | 1,183 |
| RECRUIT HOLDINGS CO LTD       | Equity Securities | 574   | 742   |
| REDCAPE HOTEL GROUP           | Equity Securities | 50    | 49    |
| REGAL BELOIT CORP             | Equity Securities | 702   | 692   |
| REGENERON PHARMACEUTICALS     | Equity Securities | 415   | 271   |
| REGIONAL MANAGEMENT CORP      | Equity Securities | 193   | 256   |
| REGIONS FINANCIAL CORP        | Equity Securities | 843   | 838   |
| REGIS HEALTHCARE LTD          | Equity Securities | 103   | 110   |
| REINET INVESTMENTS SCA        | Equity Securities | 40    | 39    |
| REINSURANCE GROUP OF AMERICA  | Equity Securities | 100   | 118   |
| RELIANCE-GDR 144A             | Equity Securities | 1,082 | 1,443 |
| RELO HOLDINGS                 | Equity Securities | 184   | 184   |
| RELX PLC                      | Equity Securities | 2,453 | 2,686 |
| RENAISSANCERE HOLDINGS LTD    | Equity Securities | 75    | 107   |
| RENAULT-UNS ADR               | Equity Securities | 45    | 41    |
| RENESAS ELECTRONICS           | Equity Securities | 583   | 580   |
| RENTOKIL INITIAL              | Equity Securities | 76    | 99    |
| REPUBLIC SERVICES INC         | Equity Securities | 152   | 228   |
| RESIDEO TECHNOLOGIES INC      | Equity Securities | 9     | 6     |
| RESMED INC                    | Equity Securities | 122   | 223   |
| RESONA HOLDINGS INC           | Equity Securities | 922   | 804   |
| REVOLVE GROUP INC             | Equity Securities | 286   | 269   |
| REXEL SA                      | Equity Securities | 1,457 | 1,096 |
| REXNORD CORP                  | Equity Securities | 782   | 760   |
| REXON INDUS CORP              | Equity Securities | 348   | 390   |
| RHB BANK BHD                  | Equity Securities | 34    | 32    |
| RHEINMETALL AG                | Equity Securities | 163   | 192   |
| RHI MAGNESITA NV              | Equity Securities | 116   | 99    |
| RIGHTMOVE                     | Equity Securities | 1,457 | 1,896 |
| RING ENERGY INC               | Equity Securities | 263   | 69    |
| RINNAI CORP                   | Equity Securities | 130   | 101   |
| RIO TINTO LTD                 | Equity Securities | 1,094 | 1,115 |
| RIO TINTO PLC                 | Equity Securities | 671   | 724   |
| RIO TINTO-ADR                 | Equity Securities | 4,063 | 3,925 |
| RION CO LTD                   | Equity Securities | 114   | 124   |
| ROBERT HALF INTL INC          | Equity Securities | 73    | 79    |
| ROCHE HOLDING AG GENUSSSCHEIN | Equity Securities | 7,366 | 8,605 |
| ROCHE HOLDINGS-ADR            | Equity Securities | 1,490 | 1,904 |
| ROCKWELL AUTOMATION INC       | Equity Securities | 269   | 283   |
| ROCKY BRANDS INC              | Equity Securities | 56    | 66    |
| ROHM CO LTD                   | Equity Securities | 195   | 221   |
| ROKU INC                      | Equity Securities | 142   | 99    |
| ROLAND DG CORP                | Equity Securities | 50    | 50    |
| ROLLINS INC                   | Equity Securities | 51    | 58    |
| ROLLS ROYCE HOLDINGS PLC      | Equity Securities | 879   | 757   |
| ROPER TECHNOLOGIES INC        | Equity Securities | 286   | 444   |

|                                    |                   |       |       |
|------------------------------------|-------------------|-------|-------|
| ROSS STORES INC                    | Equity Securities | 930   | 1,808 |
| ROTORK PLC                         | Equity Securities | 104   | 122   |
| ROYAL BANK OF CANADA W/I           | Equity Securities | 1,238 | 1,380 |
| ROYAL CARIBBEAN CRUISES LTD        | Equity Securities | 1,419 | 1,536 |
| ROYAL DUTCH SHELL PLC A SHS        | Equity Securities | 508   | 522   |
| ROYAL DUTCH SHELL PLC B SHS        | Equity Securities | 462   | 466   |
| ROYAL UNIBREW                      | Equity Securities | 164   | 176   |
| RSA INSURANCE GROUP                | Equity Securities | 171   | 171   |
| RUBIS                              | Equity Securities | 136   | 134   |
| RWE AG                             | Equity Securities | 1,253 | 1,807 |
| RYOHIN KEIKAKU CO LTD              | Equity Securities | 130   | 91    |
| S FOODS INC                        | Equity Securities | 214   | 190   |
| * S&P GLOBAL INC                   | Equity Securities | 419   | 714   |
| S&T AG                             | Equity Securities | 131   | 104   |
| SABRE CORP                         | Equity Securities | 74    | 71    |
| SAIPEM SPA                         | Equity Securities | 812   | 656   |
| SAIZERIYA CO                       | Equity Securities | 82    | 108   |
| SALESFORCE.COM INC                 | Equity Securities | 990   | 1,469 |
| SAMPO OYJ A SHS                    | Equity Securities | 1,315 | 1,096 |
| SAMSUNG CARD CO                    | Equity Securities | 19    | 18    |
| SAMSUNG ELECTR GDR                 | Equity Securities | 106   | 116   |
| SAMSUNG ELECTRONICS CO LTD         | Equity Securities | 5,608 | 6,698 |
| SAMSUNG ELE-PREF                   | Equity Securities | 486   | 512   |
| SAMSUNG ENGINEER                   | Equity Securities | 35    | 35    |
| SAMSUNG FINE                       | Equity Securities | 558   | 489   |
| SAMSUNG SECURITIES CO              | Equity Securities | 30    | 29    |
| SAMYANG CORP                       | Equity Securities | 66    | 43    |
| SANDRIDGE ENERGY                   | Equity Securities | 115   | 67    |
| SANDVIK AB                         | Equity Securities | 470   | 597   |
| SANEPAR-UNIT                       | Equity Securities | 19    | 20    |
| SANKI ENGINEERING                  | Equity Securities | 73    | 72    |
| SANKYU INC                         | Equity Securities | 135   | 140   |
| SANOFI                             | Equity Securities | 2,240 | 2,293 |
| SANY HEAVY INDUSTRY                | Equity Securities | 36    | 56    |
| SAP SE                             | Equity Securities | 1,316 | 1,401 |
| SAP SE-SPONSORED ADR               | Equity Securities | 861   | 837   |
| SAPPORO HOLDINGS                   | Equity Securities | 788   | 788   |
| SARACEN MINERAL HOLDINGS           | Equity Securities | 90    | 106   |
| SAREPTA THERAPEUTICS               | Equity Securities | 81    | 66    |
| SATO CORPORATION                   | Equity Securities | 50    | 51    |
| SAWAI PHARMACEUTICAL CO LTD        | Equity Securities | 225   | 211   |
| SB FINANCIAL GROUP                 | Equity Securities | 23    | 23    |
| SBERBANK                           | Equity Securities | 868   | 829   |
| SBERBANK-SP ADR                    | Equity Securities | 2,001 | 1,550 |
| SBI HOLDINGS INC                   | Equity Securities | 69    | 68    |
| SCHIBSTED ASA B SHS                | Equity Securities | 158   | 168   |
| SCHIBSTED ASA CL A                 | Equity Securities | 657   | 642   |
| SCHLUMBERGER LTD                   | Equity Securities | 1,165 | 558   |
| SCHNEIDER ELECTRIC                 | Equity Securities | 219   | 228   |
| SCHWAB (CHARLES) CORP              | Equity Securities | 1,313 | 1,569 |
| SCOUT24 AG                         | Equity Securities | 125   | 136   |
| SCSK CORP                          | Equity Securities | 162   | 188   |
| SEAGATE TECHNOLOGY                 | Equity Securities | 130   | 170   |
| SEALED AIR CORP                    | Equity Securities | 88    | 76    |
| SEATTLE GENETICS INC               | Equity Securities | 490   | 785   |
| SECOM CO LTD                       | Equity Securities | 251   | 310   |
| SEGA SAMMY HOLD                    | Equity Securities | 360   | 369   |
| SEI INVESTMENTS COMPANY            | Equity Securities | 387   | 433   |
| SEIKO EPSON                        | Equity Securities | 835   | 684   |
| SEKISUI CHEMICAL CO LTD            | Equity Securities | 208   | 190   |
| SELCUK ECZA DEPOSU TICARET V       | Equity Securities | 33    | 32    |
| SELECT ENERGY -A                   | Equity Securities | 240   | 209   |
| SEMPRA ENERGY                      | Equity Securities | 367   | 486   |
| SENKO GROUP HOLDINGS CO LTD        | Equity Securities | 84    | 90    |
| SENSATA TECHNOLOGIES HOLDING       | Equity Securities | 95    | 98    |
| SERCO GROUP PLC                    | Equity Securities | 476   | 540   |
| SERCOMM                            | Equity Securities | 156   | 153   |
| SERVICENOW INC                     | Equity Securities | 266   | 561   |
| SEVEN + I HOLDINGS CO LTD          | Equity Securities | 884   | 837   |
| SEVEN GROUP HOLDINGS               | Equity Securities | 128   | 110   |
| SHANDONG BUCHANG-A                 | Equity Securities | 37    | 34    |
| SHANDONG WEIGAO GP MEDICAL H       | Equity Securities | 84    | 91    |
| SHANE GLOBAL HOLDING               | Equity Securities | 69    | 63    |
| SHANG BAOSIGHT SOFTWARE-A          | Equity Securities | 504   | 496   |
| SHANG CHLOR-ALKALI CHEMICALB       | Equity Securities | 18    | 18    |
| SHANG CONSTRUCTION GROUP-A         | Equity Securities | 18    | 17    |
| SHANG HIGHLY GROUP-B               | Equity Securities | 167   | 143   |
| SHANG INTL AIR-A                   | Equity Securities | 53    | 51    |
| SHANG JINFENG-A                    | Equity Securities | 43    | 49    |
| SHANG PUDONG DEVELOPMENT BANK-A    | Equity Securities | 73    | 69    |
| SHANGHAI DIESEL ENGINE-B           | Equity Securities | 70    | 56    |
| SHANGHAI PHARMACEUTICALS H         | Equity Securities | 42    | 30    |
| SHANKS GROUP PLC                   | Equity Securities | 345   | 219   |
| SHANXI XINGHUA FEN WINE FACTORY-A  | Equity Securities | 349   | 454   |
| SHANXI XISHAN COAL & ELECTRICITY-A | Equity Securities | 18    | 17    |
| SHENZHEN AISIDI-A                  | Equity Securities | 248   | 244   |
| SHENZHEN MINDRAY BIO MEDICAL-A     | Equity Securities | 54    | 54    |
| SHERWIN WILLIAMS CO/THE            | Equity Securities | 340   | 536   |
| SHIBAURA MECHATRONICS              | Equity Securities | 25    | 19    |
| SHIMADZU CORP                      | Equity Securities | 322   | 313   |
| SHIMANO INC                        | Equity Securities | 86    | 90    |
| SHIMAO PROPERTY                    | Equity Securities | 52    | 51    |
| SHIMIZU CORP                       | Equity Securities | 332   | 312   |
| SHIN-ETSU CHEMICAL                 | Equity Securities | 1,690 | 2,172 |

|                                   |                   |       |       |
|-----------------------------------|-------------------|-------|-------|
| SHINHAN FINANCIAL GROUP LTD       | Equity Securities | 869   | 795   |
| SHINKO SHOJI CO                   | Equity Securities | 71    | 70    |
| SHIONOGI + CO LTD                 | Equity Securities | 927   | 999   |
| SHIP HEALTHCARE HOLDINGS          | Equity Securities | 81    | 89    |
| SHISEIDO CO LTD                   | Equity Securities | 482   | 551   |
| SHO-BOND HOLDINGS CO LTD          | Equity Securities | 64    | 77    |
| SHUI ON LAND                      | Equity Securities | 261   | 233   |
| SIEMENS AG-REG                    | Equity Securities | 397   | 362   |
| SIERRA WIRELESS                   | Equity Securities | 157   | 113   |
| SIGMA HEALTHCARE CO LTD           | Equity Securities | 76    | 44    |
| SIGNATURE BANK                    | Equity Securities | 90    | 77    |
| SIGNIFY NV                        | Equity Securities | 133   | 137   |
| SIKA AG-REG                       | Equity Securities | 366   | 351   |
| SILERGY CORP                      | Equity Securities | 23    | 25    |
| SILVER LAKE RESOURCES             | Equity Securities | 90    | 124   |
| SIMMTECH CO LTD                   | Equity Securities | 103   | 115   |
| SIMPLO TECHNOLOG                  | Equity Securities | 18    | 25    |
| SINO BIOPHARMACEUTICAL            | Equity Securities | 94    | 131   |
| SINO LAND CO                      | Equity Securities | 389   | 344   |
| SINOPAC FINANCIAL HOLDINGS        | Equity Securities | 63    | 66    |
| SINOTRUK HK LTD                   | Equity Securities | 164   | 188   |
| SINTOKOGIO LTD                    | Equity Securities | 143   | 144   |
| SIRIUS XM HOLDINGS INC            | Equity Securities | 98    | 121   |
| SITC INTERNATIONAL HOLDINGS CO    | Equity Securities | 572   | 689   |
| SIXT SE                           | Equity Securities | 82    | 85    |
| SK HYNIX INC                      | Equity Securities | 588   | 543   |
| SKY NETWORK TELEVISION            | Equity Securities | 186   | 68    |
| SKYWORKS SOLUTIONS INC            | Equity Securities | 204   | 164   |
| SLEEP NUMBER CORP                 | Equity Securities | 245   | 215   |
| SM INVESTMENTS                    | Equity Securities | 62    | 65    |
| SM PRIME HOLDINGS                 | Equity Securities | 635   | 694   |
| SMARTONE TELECOMMUNICATIONS       | Equity Securities | 61    | 35    |
| SMC CORP                          | Equity Securities | 448   | 597   |
| SMITH (A.O.) CORP                 | Equity Securities | 90    | 80    |
| SMITH + NEPHEW PLC                | Equity Securities | 163   | 236   |
| SMITH + NEPHEW PLC - ADR          | Equity Securities | 532   | 694   |
| SMK CORP                          | Equity Securities | 49    | 50    |
| SMS                               | Equity Securities | 167   | 168   |
| SNAM SPA                          | Equity Securities | 708   | 703   |
| SNAP INC - A                      | Equity Securities | 92    | 126   |
| SNAP ON INC                       | Equity Securities | 106   | 102   |
| SOCIETE BIC SA                    | Equity Securities | 222   | 162   |
| SOCIETE GENERALE SA               | Equity Securities | 525   | 573   |
| SODA SANAYII                      | Equity Securities | 19    | 14    |
| SOFTBANK GROUP CORP               | Equity Securities | 1,057 | 1,102 |
| SOFTCAT PLC                       | Equity Securities | 60    | 75    |
| SOFT-WORLD INTERNATIONAL CORP     | Equity Securities | 265   | 305   |
| SOHGO SECURITY                    | Equity Securities | 133   | 147   |
| SOLARWINDS CORP                   | Equity Securities | 1,016 | 993   |
| SOMPO JAPAN NIPPONKOA HOLDINGS    | Equity Securities | 966   | 1,032 |
| SONAE                             | Equity Securities | 95    | 85    |
| SONIX TECHNOLOGY                  | Equity Securities | 72    | 79    |
| SONOVA HOLDING AG REG             | Equity Securities | 276   | 454   |
| SONY CORP                         | Equity Securities | 742   | 1,133 |
| SONY CORP SPONSORED ADR           | Equity Securities | 1,202 | 2,549 |
| SONY FINANCIAL HOLDINGS INC       | Equity Securities | 79    | 93    |
| SOUTH32 LTD                       | Equity Securities | 67    | 53    |
| SOUTH32-ADR                       | Equity Securities | 65    | 53    |
| SOUTHERN CO/THE                   | Equity Securities | 602   | 768   |
| SOUTHWEST AIRLINES CO             | Equity Securities | 2,719 | 3,185 |
| SOUTHWEST GAS HOLDINGS            | Equity Securities | 874   | 956   |
| SOUTHWESTERN ENERGY CO            | Equity Securities | 299   | 52    |
| SPARK NEW ZEALAND LTD             | Equity Securities | 305   | 333   |
| SPECTRIS PLC                      | Equity Securities | 417   | 404   |
| SPECTRUM BRANDS                   | Equity Securities | 4     | 5     |
| SPIE SA                           | Equity Securities | 90    | 93    |
| SPIN MASTER -SVC                  | Equity Securities | 235   | 223   |
| SPIRIT AEROSYSTEMS HOLDINGS CL A  | Equity Securities | 102   | 101   |
| SPLUNK INC                        | Equity Securities | 140   | 216   |
| SPRINGLAND INTERNATIONAL HOLDINGS | Equity Securities | 142   | 119   |
| SPRINT CORP                       | Equity Securities | 176   | 181   |
| SQUARE INC - A                    | Equity Securities | 184   | 242   |
| SRA HOLDINGS INC                  | Equity Securities | 24    | 22    |
| * SS&C TECHNOLOGIES               | Equity Securities | 119   | 142   |
| SSP GROUP PLC                     | Equity Securities | 577   | 749   |
| ST JAMES S PLACE PLC              | Equity Securities | 283   | 255   |
| STAAR SURGICAL                    | Equity Securities | 589   | 418   |
| STABILUS SA                       | Equity Securities | 452   | 350   |
| STANDARD BANK GROUP               | Equity Securities | 246   | 220   |
| STANDARD CHARTERED PLC            | Equity Securities | 1,909 | 1,632 |
| STANDARD LIFE AB                  | Equity Securities | 1,062 | 849   |
| STANFIELD CARRERA CLO             | Equity Securities | 1,736 | -     |
| STANLEY BLACK + DECKER INC        | Equity Securities | 252   | 256   |
| STARBUCKS CORP                    | Equity Securities | 5,152 | 6,720 |
| STARS GROUP INC/THA               | Equity Securities | 66    | 58    |
| STATE BANK INDIA-GDR              | Equity Securities | 366   | 287   |
| * STATE STREET CORP               | Equity Securities | 1,433 | 1,284 |
| STATOIL ASA                       | Equity Securities | 786   | 791   |
| STEEL DYNAMICS INC                | Equity Securities | 100   | 81    |
| STELLA INTERNATIONAL              | Equity Securities | 225   | 240   |
| STERIS PLC                        | Equity Securities | 133   | 143   |
| STIFEL FINANCIAL CORP             | Equity Securities | 865   | 866   |
| STMICROELECTR-NY                  | Equity Securities | 209   | 298   |
| STONERIDGE INC                    | Equity Securities | 208   | 204   |

|                                    |                   |       |       |
|------------------------------------|-------------------|-------|-------|
| STORA ENSO OYJ-R                   | Equity Securities | 629   | 404   |
| STRIDE PROPERTY GROUP              | Equity Securities | 21    | 20    |
| STROER SE & CO                     | Equity Securities | 87    | 113   |
| STRYKER CORP                       | Equity Securities | 537   | 859   |
| SUL AMERICA SA                     | Equity Securities | 22    | 37    |
| SUMITOMO BAKELITE                  | Equity Securities | 84    | 86    |
| SUMITOMO ELECTRIC INDUSTRIES       | Equity Securities | 151   | 127   |
| SUMITOMO FORESTRY                  | Equity Securities | 131   | 132   |
| SUMITOMO HEAVY                     | Equity Securities | 146   | 121   |
| SUMITOMO METAL MINING              | Equity Securities | 64    | 71    |
| SUMITOMO MITSUI FINANCIAL GROUP    | Equity Securities | 2,115 | 1,932 |
| SUMITOMO MITSUI TRUST HOLDING      | Equity Securities | 144   | 137   |
| SUN LIFE FINANCIAL INC             | Equity Securities | 1,441 | 1,613 |
| SUNAC                              | Equity Securities | 692   | 599   |
| SUNCOR ENERGY INC                  | Equity Securities | 741   | 754   |
| SUNDRUG CO LTD                     | Equity Securities | 121   | 88    |
| SUNTORY BEVERAGE & FOOD LTD        | Equity Securities | 130   | 120   |
| SUNTRUST BANKS INC                 | Equity Securities | 1,206 | 1,249 |
| SUPER RETAIL GROUP                 | Equity Securities | 90    | 113   |
| SUSHIRO GLOBAL                     | Equity Securities | 109   | 114   |
| SUTTER ROCK CAPITAL                | Equity Securities | 46    | 43    |
| SUZUKEN CO LTD                     | Equity Securities | 121   | 145   |
| SUZUKI MOTOR CORP                  | Equity Securities | 616   | 446   |
| SVB FINANCIAL GROUP                | Equity Securities | 123   | 129   |
| SVENSKA CELL-B                     | Equity Securities | 526   | 534   |
| SVENSKA HANDELSBANKEN A SHS        | Equity Securities | 1,091 | 769   |
| SWECO AB-B                         | Equity Securities | 245   | 254   |
| SWEDISH MATCH AB                   | Equity Securities | 222   | 263   |
| SWISS RE AG                        | Equity Securities | 665   | 717   |
| SYMANTEC CORP                      | Equity Securities | 197   | 170   |
| SYMRISE AG                         | Equity Securities | 153   | 219   |
| SYNCHRONY FINANCIAL W/I            | Equity Securities | 1,623 | 1,667 |
| SYNEOS HEALTH INC                  | Equity Securities | 1,069 | 1,022 |
| SYNNEX CORP                        | Equity Securities | 645   | 711   |
| SYNNEX TECH INTL                   | Equity Securities | 26    | 26    |
| SYNOPSYS INC                       | Equity Securities | 127   | 236   |
| SYSCO CORP                         | Equity Securities | 297   | 454   |
| SYSTEMPRO CO LTD                   | Equity Securities | 74    | 113   |
| T MOBILE US INC                    | Equity Securities | 231   | 324   |
| T ROWE PRICE GROUP INC             | Equity Securities | 253   | 322   |
| T&D HOLDING INC                    | Equity Securities | 140   | 109   |
| TAEKWANG INDUSTRIAL                | Equity Securities | 325   | 247   |
| TAIHEIYO CEMENT                    | Equity Securities | 152   | 158   |
| TAIWAN FU HSING INDUSTRIAL CO      | Equity Securities | 219   | 234   |
| TAIWAN SEMICONDUCTOR MANUFACTURING | Equity Securities | 2,267 | 3,323 |
| TAIWAN SEMICONDUCTOR SP ADR        | Equity Securities | 271   | 317   |
| TAKAOKA TOKO CO                    | Equity Securities | 128   | 86    |
| TAKEAWAY.COM NV                    | Equity Securities | 36    | 50    |
| TAKEDA PHARMACEUTICAL              | Equity Securities | 571   | 484   |
| TAKE-TWO INTERACTIVE SOFTWARE      | Equity Securities | 146   | 165   |
| TALANX AG                          | Equity Securities | 247   | 310   |
| TAMARACK VALLEY ENERGY             | Equity Securities | 31    | 24    |
| TAPESTRY INC                       | Equity Securities | 274   | 207   |
| TARGA RESOURCES                    | Equity Securities | 127   | 105   |
| TARGET CORP                        | Equity Securities | 413   | 652   |
| TATA MOTORS LTD SPON ADR           | Equity Securities | 75    | 42    |
| TATA STEEL LTD GDR REG S           | Equity Securities | 325   | 242   |
| TATNEFT PJSC                       | Equity Securities | 175   | 253   |
| TBC BANK GROUP PLC                 | Equity Securities | 105   | 80    |
| TCI                                | Equity Securities | 18    | 20    |
| TD AMERITRADE HOLDING CORP         | Equity Securities | 154   | 154   |
| TDK CORP                           | Equity Securities | 568   | 582   |
| TE CONNECTIVITY LTD                | Equity Securities | 328   | 376   |
| TECHNIPFC PLC                      | Equity Securities | 281   | 223   |
| TECHNOLOGY ONE LTD                 | Equity Securities | 67    | 81    |
| TECHNOPRO HOLDINGS                 | Equity Securities | 91    | 113   |
| TECHNOSEMICHEM                     | Equity Securities | 18    | 19    |
| TECHTRONIC INDUSTRIES CO LTD       | Equity Securities | 612   | 679   |
| TECK RESOURCES-B                   | Equity Securities | 1,262 | 930   |
| TECO ELECTRIC & MACHINERY          | Equity Securities | 23    | 23    |
| TEKFEN HOLDING AS                  | Equity Securities | 153   | 192   |
| TELADOC HEALTH INC                 | Equity Securities | 539   | 521   |
| TELECOM ITALIA SPA                 | Equity Securities | 542   | 524   |
| TELEFLEX INC                       | Equity Securities | 113   | 180   |
| TELEFONICA                         | Equity Securities | 670   | 643   |
| TELEFONICA BRASIL-PREF             | Equity Securities | 216   | 208   |
| TELEKOM MALAYSIA                   | Equity Securities | 19    | 18    |
| TELEPERFORMANCE                    | Equity Securities | 816   | 1,069 |
| TELEVISION BROADCASTS LTD          | Equity Securities | 359   | 145   |
| TELKOM SA SOC LTD                  | Equity Securities | 670   | 510   |
| TENABLE HOLDINGS                   | Equity Securities | 186   | 140   |
| TENCENT HOLDINGS LTD               | Equity Securities | 2,801 | 3,589 |
| TERADYNE INC                       | Equity Securities | 233   | 440   |
| TERNA SPA                          | Equity Securities | 357   | 362   |
| TERRAFORM POWER-A                  | Equity Securities | 145   | 186   |
| TERUMO CORP                        | Equity Securities | 344   | 402   |
| TESCO PLC                          | Equity Securities | 398   | 412   |
| TESLA MOTORS INC                   | Equity Securities | 728   | 669   |
| TEVA PHARMACEUTICAL-ADR            | Equity Securities | 259   | 138   |
| TEXAS INSTRUMENTS INC              | Equity Securities | 2,936 | 5,859 |
| TEXTRON INC                        | Equity Securities | 325   | 312   |
| TFI INTERNATIONAL                  | Equity Securities | 121   | 119   |
| THALES SA                          | Equity Securities | 343   | 417   |
| THANACHART CAP-F                   | Equity Securities | 601   | 659   |

|                                      |                   |       |       |
|--------------------------------------|-------------------|-------|-------|
| THERMO FISHER SCIENTIFIC INC         | Equity Securities | 1,648 | 3,126 |
| THK CO LTD                           | Equity Securities | 343   | 367   |
| THOMAS COOK GROUP PLC                | Equity Securities | 552   | -     |
| * THOMSON REUTERS                    | Equity Securities | 291   | 288   |
| TI FLUID SYSTEMS                     | Equity Securities | 37    | 35    |
| TIANJIN ZHONG-A                      | Equity Securities | 143   | 134   |
| TIFFANY + CO                         | Equity Securities | 118   | 118   |
| TIM PARTICIPACOES SA                 | Equity Securities | 38    | 37    |
| TIME DOTCOM BHD                      | Equity Securities | 54    | 55    |
| TINGYI                               | Equity Securities | 50    | 42    |
| TISCO FINANCIAL GROUP-F              | Equity Securities | 19    | 22    |
| TITAN WIND ENERGY-A                  | Equity Securities | 410   | 406   |
| TJX COMPANIES INC                    | Equity Securities | 3,327 | 4,289 |
| TOEI CO LTD                          | Equity Securities | 168   | 170   |
| TOHO CO LTD                          | Equity Securities | 72    | 96    |
| TOHOKU ELECTRIC POWER CO INC         | Equity Securities | 253   | 190   |
| TOKIO MARINE HOLDINGS INC            | Equity Securities | 2,674 | 3,027 |
| TOKYO BROADCAST                      | Equity Securities | 107   | 92    |
| TOKYO ELECTRIC POWER CO              | Equity Securities | 484   | 476   |
| TOKYO ELECTRON LTD                   | Equity Securities | 676   | 723   |
| TOKYO GAS CO LTD                     | Equity Securities | 243   | 247   |
| TOKYO OHKA KOGYO                     | Equity Securities | 112   | 130   |
| TOKYO SEIMITSU                       | Equity Securities | 266   | 261   |
| TOKYOTOKEIBA                         | Equity Securities | 56    | 52    |
| TOKYU CORP                           | Equity Securities | 132   | 148   |
| TORAY INDUSTRIES                     | Equity Securities | 265   | 225   |
| TORC OIL & GAS LTD                   | Equity Securities | 34    | 28    |
| TOROMONT INDUSTRIES                  | Equity Securities | 100   | 92    |
| TORONTO DOMINION BANK                | Equity Securities | 1,310 | 1,441 |
| TOSHIBA PLANT SYSTEMS & SERVICE      | Equity Securities | 170   | 185   |
| TOTAL SA                             | Equity Securities | 2,712 | 2,418 |
| TOTVS SA                             | Equity Securities | 193   | 193   |
| TOWA PHARMACEUTICAL CO               | Equity Securities | 79    | 70    |
| TOYO SEIKAN GROUP HOLDINGS L         | Equity Securities | 224   | 206   |
| TOYO SUISAN KAISHA LTD               | Equity Securities | 405   | 441   |
| TOYODA GOSEI                         | Equity Securities | 112   | 102   |
| TOYOTA INDUSTRIES                    | Equity Securities | 130   | 126   |
| TOYOTA MOTOR CORP                    | Equity Securities | 2,513 | 2,731 |
| TOYOTA TSUSHO                        | Equity Securities | 85    | 81    |
| TRACTOR SUPPLY COMPANY               | Equity Securities | 779   | 725   |
| TRADE DESK INC-A                     | Equity Securities | 43    | 39    |
| TRANSDIGM GROUP INC                  | Equity Securities | 158   | 301   |
| TRANSMISSORA ALIANCA DE ENERGIA-UNIT | Equity Securities | 666   | 717   |
| TRANSOCEAN LTD                       | Equity Securities | 866   | 360   |
| TRANSPORTADORA DE GAS DEL SUR-ADR    | Equity Securities | 18    | 17    |
| TRANSUNION                           | Equity Securities | 119   | 174   |
| TRAVELERS COS INC/THE                | Equity Securities | 375   | 461   |
| TREASURY WINE ESTATES LTD            | Equity Securities | 655   | 631   |
| TRIMBLE NAVIGATION LTD               | Equity Securities | 838   | 1,218 |
| TRIPADVISOR INC                      | Equity Securities | 63    | 48    |
| TRIPOD TECH CORP                     | Equity Securities | 526   | 676   |
| TSUKISHIMA KIKAI                     | Equity Securities | 85    | 83    |
| TSUMURA & CO                         | Equity Securities | 93    | 91    |
| TSURUHA HOLDINGS INC                 | Equity Securities | 447   | 479   |
| TUI AG DI                            | Equity Securities | 631   | 467   |
| TUPPERWARE BRAND                     | Equity Securities | 35    | 35    |
| TURKCELL ILETISIM HIZMETERI          | Equity Securities | 41    | 39    |
| TUTOR PERINI CORP                    | Equity Securities | 531   | 417   |
| TWILIO INC - A                       | Equity Securities | 180   | 146   |
| TWITTER INC                          | Equity Securities | 215   | 351   |
| TYSON FOODS INC CL A                 | Equity Securities | 204   | 295   |
| UBER TECHNOLOGIES                    | Equity Securities | 93    | 68    |
| UBS GROUP AG REG                     | Equity Securities | 324   | 210   |
| UCB SA                               | Equity Securities | 144   | 111   |
| UCHIDA YOKO CO                       | Equity Securities | 52    | 51    |
| UFP TECHNOLOGIES                     | Equity Securities | 81    | 81    |
| UGI CORP                             | Equity Securities | 121   | 131   |
| ULTA SALON COSMETICS + FRAGRANCE     | Equity Securities | 1,643 | 1,247 |
| UNDER ARMOUR INC                     | Equity Securities | 47    | 40    |
| UNDER ARMOUR INC CLASS A             | Equity Securities | 51    | 43    |
| UNICREDIT SPA                        | Equity Securities | 849   | 513   |
| UNILEVER NV                          | Equity Securities | 3,945 | 4,490 |
| UNILEVER PLC                         | Equity Securities | 1,543 | 1,885 |
| UNILEVER PLC-ADR                     | Equity Securities | 911   | 1,000 |
| UNIMICRON TECHNOLOGY                 | Equity Securities | 25    | 28    |
| UNION PACIFIC CORP                   | Equity Securities | 4,650 | 5,193 |
| UNIPOL GRUPPO SP                     | Equity Securities | 41    | 53    |
| UNIPRES CORP                         | Equity Securities | 308   | 284   |
| UNI-PRESIDENT CHINA                  | Equity Securities | 21    | 22    |
| UNI-PRESIDENT ENTERPRISES CORP       | Equity Securities | 165   | 174   |
| UNITED COMMUNITY BANKS INC/GA        | Equity Securities | 886   | 899   |
| UNITED CONTINENTAL HOLDINGS          | Equity Securities | 1,930 | 2,369 |
| UNITED INDUSTRIAL CORP LTD           | Equity Securities | 15    | 13    |
| UNITED INTEGRATED SERVICE            | Equity Securities | 19    | 21    |
| UNITED MICROELECTRONICS CORP         | Equity Securities | 26    | 25    |
| UNITED OVERSEAS BANK LTD             | Equity Securities | 564   | 575   |
| UNITED PARCEL SERVICE CL B           | Equity Securities | 1,261 | 1,380 |
| UNITED RENTALS INC                   | Equity Securities | 121   | 120   |
| UNITED TECHNOLOGIES CORP             | Equity Securities | 1,192 | 1,373 |
| UNITEDHEALTH GROUP INC               | Equity Securities | 2,074 | 2,449 |
| UNIVERSAL DISPLAY CORP               | Equity Securities | 113   | 403   |
| UNIVERSAL HEALTH SERVICES B          | Equity Securities | 121   | 148   |
| UNUM GROUP                           | Equity Securities | 1,490 | 1,258 |
| UOL GROUP LTD                        | Equity Securities | 110   | 119   |

|                                |                   |       |        |
|--------------------------------|-------------------|-------|--------|
| UPM-KYMMENE OYJ                | Equity Securities | 306   | 270    |
| US BANCORP                     | Equity Securities | 2,823 | 3,032  |
| US CELLULAR CORP               | Equity Securities | 367   | 353    |
| USHIO INC                      | Equity Securities | 81    | 85     |
| USS CO LTD                     | Equity Securities | 140   | 134    |
| VAIL RESORTS                   | Equity Securities | 103   | 106    |
| VALE SA                        | Equity Securities | 513   | 554    |
| VALERO ENERGY CORP             | Equity Securities | 366   | 422    |
| VALORA HOLDING -REG            | Equity Securities | 96    | 95     |
| VARIAN MEDICAL SYSTEMS INC     | Equity Securities | 101   | 126    |
| VECTRUS INC                    | Equity Securities | 156   | 227    |
| VEDANTA LTD ADR                | Equity Securities | 857   | 656    |
| VEEVA SYSTEMS-A                | Equity Securities | 863   | 1,040  |
| VEON LTD                       | Equity Securities | 40    | 43     |
| VERISIGN INC                   | Equity Securities | 138   | 240    |
| VERISK ANALYTICS INC           | Equity Securities | 154   | 287    |
| VERIZON COMMUNICATIONS INC     | Equity Securities | 2,399 | 2,962  |
| VERTEX PHARMACEUTICALS INC     | Equity Securities | 425   | 519    |
| VESTAS WIND SYSTEMS A/S        | Equity Securities | 1,617 | 1,782  |
| VESUVIUS PLC                   | Equity Securities | 119   | 84     |
| VF CORP                        | Equity Securities | 2,061 | 2,340  |
| VIACOM INC CLASS B             | Equity Securities | 299   | 232    |
| VICAT                          | Equity Securities | 142   | 94     |
| VIEWWORKS CO LTD               | Equity Securities | 102   | 77     |
| VINCI SA                       | Equity Securities | 983   | 1,246  |
| VIPSHOP HOLDINGS               | Equity Securities | 49    | 57     |
| VISA INC CLASS A SHARES        | Equity Securities | 8,307 | 11,965 |
| VISCOFAN SA                    | Equity Securities | 428   | 341    |
| VISTRA ENERGY CO               | Equity Securities | 91    | 120    |
| VITASOY INTERNATIONAL HOLDINGS | Equity Securities | 175   | 146    |
| VIVENDI                        | Equity Securities | 540   | 574    |
| VMWARE INC CLASS A             | Equity Securities | 366   | 676    |
| VODAFONE GROUP PLC             | Equity Securities | 1,296 | 1,397  |
| VOLKSWAGEN AG PREFERENCE       | Equity Securities | 637   | 596    |
| VOLTRONIC POWER TECHNOLOGY     | Equity Securities | 22    | 22     |
| VONOVIA SE                     | Equity Securities | 604   | 640    |
| VOYA FINANCIAL INC             | Equity Securities | 650   | 673    |
| VS INDUSTRY BHD                | Equity Securities | 19    | 19     |
| VULCAN MATERIALS CO            | Equity Securities | 178   | 232    |
| WABCO HOLDINGS INC             | Equity Securities | 81    | 82     |
| WABTEC CORP                    | Equity Securities | 161   | 148    |
| WALGREENS BOOTS ALLIANCE INC   | Equity Securities | 717   | 520    |
| WALMART DE MEXICO SAP          | Equity Securities | 613   | 643    |
| WALMART INC                    | Equity Securities | 1,423 | 2,029  |
| WALSIN LIHWA CORP              | Equity Securities | 35    | 24     |
| WALSIN TECHNOLOGY              | Equity Securities | 30    | 28     |
| WALT DISNEY CO/THE             | Equity Securities | 2,084 | 2,807  |
| WARTSILA OYJ ABP               | Equity Securities | 287   | 174    |
| WASHINGTON FEDERAL             | Equity Securities | 920   | 947    |
| WASTE CONNECTIONS INC          | Equity Securities | 187   | 281    |
| WASTE MANAGEMENT INC           | Equity Securities | 358   | 571    |
| WATERS CORP                    | Equity Securities | 250   | 378    |
| WAYFAIR INC- A                 | Equity Securities | 71    | 74     |
| WEC ENERGY GROUP INC           | Equity Securities | 220   | 348    |
| WEG SA                         | Equity Securities | 73    | 75     |
| WEI CHUAN FOOD                 | Equity Securities | 18    | 17     |
| WEICHAI POWER CO LTD           | Equity Securities | 544   | 575    |
| WEIR GROUP PLC                 | Equity Securities | 443   | 320    |
| WELLCARE HEALTH PLANS          | Equity Securities | 146   | 150    |
| WELLS FARGO & COMPANY          | Equity Securities | 5,485 | 5,103  |
| WEMADE CO LTD                  | Equity Securities | 163   | 159    |
| WENS FOODSTUFFS GROUP          | Equity Securities | 60    | 55     |
| WEST CHINA CEMENT LTD          | Equity Securities | 21    | 19     |
| WEST JAPAN RAILWAY CO          | Equity Securities | 949   | 1,183  |
| WESTERN DIGITAL CORP           | Equity Securities | 305   | 269    |
| WESTERN UNION CO               | Equity Securities | 103   | 120    |
| WESTLAKE CHEMICAL CORP         | Equity Securities | 52    | 30     |
| WESTPAC BANKING                | Equity Securities | 1,225 | 1,240  |
| WESTPORTS HOLDINGS             | Equity Securities | 18    | 18     |
| WESTROCK CO                    | Equity Securities | 174   | 108    |
| WH GROUP LTD                   | Equity Securities | 53    | 51     |
| WH SMITH PLC                   | Equity Securities | 410   | 439    |
| WHEATON PRECIOUS               | Equity Securities | 99    | 89     |
| WHIRLPOOL CORP                 | Equity Securities | 1,349 | 1,499  |
| WHITING PETROLEUM              | Equity Securities | 326   | 143    |
| WIENERBERGER AG                | Equity Securities | 382   | 473    |
| WILLIAM DEMANT HOLDING A/S     | Equity Securities | 506   | 654    |
| WILLIAM HILL                   | Equity Securities | 91    | 86     |
| WILLIAM LYON HOMES-A           | Equity Securities | 344   | 466    |
| WILLIAMS COMPANIES             | Equity Securities | 478   | 338    |
| * WILLIS TOWERS WATSON PLC     | Equity Securities | 217   | 293    |
| WIN SEMICONDUCTORS             | Equity Securities | 43    | 45     |
| WIPRO LTD ADR                  | Equity Securities | 680   | 604    |
| WISTRON CORP                   | Equity Securities | 36    | 36     |
| WIZZ AIR HOLDING               | Equity Securities | 69    | 73     |
| WOLTERS KLUWER                 | Equity Securities | 1,451 | 1,964  |
| WOOD GROUP (JOHN)              | Equity Securities | 284   | 146    |
| WOODSIDE PETROLEUM             | Equity Securities | 496   | 443    |
| WOOLWORTHS HOLDINGS            | Equity Securities | 60    | 56     |
| WOORI FINANCIAL GROUP          | Equity Securities | 233   | 174    |
| WOORI INVESTMENT & SECURITIES  | Equity Securities | 25    | 23     |
| WORKDAY INC CLASS A            | Equity Securities | 223   | 331    |
| WOWPRIME                       | Equity Securities | 95    | 85     |
| WPP PLC                        | Equity Securities | 763   | 512    |

|                              |                   |           |           |
|------------------------------|-------------------|-----------|-----------|
| WR BERKLEY CORP              | Equity Securities | 73        | 122       |
| WUAPTEC CO LT-H              | Equity Securities | 24        | 25        |
| WUHAN GUIDE INFRARED-A       | Equity Securities | 333       | 355       |
| WUHU SANQI INTERAACTIVE-A    | Equity Securities | 18        | 18        |
| WULIANGYE YIBI-A             | Equity Securities | 1,042     | 1,349     |
| WUXI APPTec CO-A             | Equity Securities | 18        | 19        |
| WW GRAINGER INC              | Equity Securities | 117       | 164       |
| WYNDHAM DESTINATIONS         | Equity Securities | 169       | 193       |
| WYNN RESORTS LTD             | Equity Securities | 163       | 123       |
| X 5 RETAIL-GDR               | Equity Securities | 162       | 232       |
| XCEL ENERGY INC              | Equity Securities | 274       | 397       |
| XCMG CONSTRUCTION-A          | Equity Securities | 34        | 45        |
| XERO LTD                     | Equity Securities | 179       | 249       |
| XEROX HOLDINGS CORP          | Equity Securities | 305       | 304       |
| XGD INC-A                    | Equity Securities | 298       | 251       |
| XIAMEN C & D-A               | Equity Securities | 47        | 41        |
| XIAMEN INTERNATIONAL-A       | Equity Securities | 22        | 18        |
| XILINX INC                   | Equity Securities | 1,846     | 1,631     |
| XINJIANG YILITE INDUSTRY-A   | Equity Securities | 456       | 426       |
| XPO LOGISTICS INC            | Equity Securities | 149       | 105       |
| XYLEM INC                    | Equity Securities | 119       | 166       |
| YAGEO CORP                   | Equity Securities | 4         | 3         |
| YAMATO HOLDINGS CO LTD       | Equity Securities | 42        | 32        |
| YANZHOU COAL-H               | Equity Securities | 24        | 26        |
| YATAS                        | Equity Securities | 35        | 37        |
| YGSOFT INC-A                 | Equity Securities | 369       | 346       |
| YOKOGAWA BRIDGE              | Equity Securities | 53        | 43        |
| YPF SA-ADR                   | Equity Securities | 27        | 25        |
| YUANTA FINANCIAL             | Equity Securities | 543       | 760       |
| YUE YUEN INDUSTRIAL HOLDINGS | Equity Securities | 92        | 73        |
| YUEXIU PROPERTY              | Equity Securities | 24        | 23        |
| YUEXIU TRANSPORT             | Equity Securities | 147       | 149       |
| YUM BRANDS INC               | Equity Securities | 1,044     | 1,665     |
| YUM CHINA HOLDINGS           | Equity Securities | 773       | 859       |
| YUNDA HOLDING -A             | Equity Securities | 51        | 48        |
| Z HOLDINGS CORP              | Equity Securities | 727       | 693       |
| ZAYO GROUP HOLDINGS          | Equity Securities | 101       | 98        |
| ZEBRA TECH CORP              | Equity Securities | 111       | 130       |
| ZENKOKU HOSHO                | Equity Securities | 109       | 117       |
| ZEON CORP                    | Equity Securities | 95        | 110       |
| ZHEJIANG DAHUA TECHNOLOGY-A  | Equity Securities | 18        | 18        |
| ZHEN DING TECH               | Equity Securities | 448       | 651       |
| ZHONGSHENG GROUP HOLDINGS    | Equity Securities | 27        | 27        |
| ZILLOW GROUP INC C           | Equity Securities | 59        | 43        |
| ZIMMER BIOMET HOLDINGS INC   | Equity Securities | 1,003     | 1,163     |
| ZIONS BANCORP                | Equity Securities | 102       | 100       |
| ZIPPY TECHNOLOGY             | Equity Securities | 52        | 47        |
| ZOETIS INC                   | Equity Securities | 360       | 713       |
| ZOOPLUS AG                   | Equity Securities | 66        | 48        |
| ZOZO INC                     | Equity Securities | 366       | 325       |
| ZTO EXPRESS -ADR             | Equity Securities | 92        | 107       |
| ZUKEN INC                    | Equity Securities | 143       | 158       |
| ZURICH INSURANCE GROUP AG    | Equity Securities | 898       | 1,079     |
| Total equity securities      |                   | 1,046,455 | 1,155,274 |

#### Debt securities

|                                 |                 |        |        |
|---------------------------------|-----------------|--------|--------|
| 3M COMPANY                      | Debt Securities | 2,757  | 2,846  |
| ABBOTT LABORATORIES             | Debt Securities | 5,047  | 5,892  |
| ABBVIE INC                      | Debt Securities | 8,263  | 9,043  |
| ABU DHABI GOVT                  | Debt Securities | 1,216  | 1,214  |
| ACE CAPITAL TRUST II            | Debt Securities | 692    | 680    |
| ACTIVISION BLIZZARD INC         | Debt Securities | 197    | 227    |
| ADT CORP                        | Debt Securities | 464    | 508    |
| ADVOCATE HEALTH CORP            | Debt Securities | 471    | 570    |
| AEP TEXAS                       | Debt Securities | 2,601  | 2,879  |
| AEP TRANSMISSION CO             | Debt Securities | 4,850  | 5,650  |
| AERCAP IRELAND                  | Debt Securities | 1,293  | 1,320  |
| * AETNA INC                     | Debt Securities | 8,744  | 9,193  |
| AFLAC INC                       | Debt Securities | 2,156  | 2,423  |
| AHS HOSPITAL CORP               | Debt Securities | 807    | 921    |
| AIRBUS SE                       | Debt Securities | 618    | 701    |
| ALABAMA POWER CO                | Debt Securities | 12,899 | 14,007 |
| ALAMEDA CNTY CA JT PWRS AUTH L  | Debt Securities | 259    | 325    |
| ALCON FINANCE CO                | Debt Securities | 401    | 420    |
| ALEXANDRIA REAL ESTATE EQUITIES | Debt Securities | 1,106  | 1,176  |
| ALIBABA GROUP HOLDING           | Debt Securities | 5,233  | 5,811  |
| ALIMEN COUCHE TARD              | Debt Securities | 1,263  | 1,413  |
| ALLEGHANY CORP                  | Debt Securities | 538    | 578    |
| ALLERGAN FINANCE                | Debt Securities | 328    | 370    |
| ALLERGAN FUNDING SCS            | Debt Securities | 4,007  | 4,189  |
| ALLERGAN INC                    | Debt Securities | 404    | 403    |
| ALLINA HEALTH SYSTEM            | Debt Securities | 165    | 189    |
| ALLSTATE CORP                   | Debt Securities | 4,345  | 4,882  |
| ALLY FINANCIAL INC              | Debt Securities | 841    | 965    |
| ALTRIA GROUP INC                | Debt Securities | 6,974  | 7,492  |
| AMAZON.COM INC                  | Debt Securities | 10,154 | 11,882 |
| AMEREN ILLINOIS                 | Debt Securities | 2,847  | 3,160  |
| AMERICA MOVIL SAB DE CV         | Debt Securities | 4,649  | 5,195  |
| AMERICAN EXPRESS CO             | Debt Securities | 1,138  | 1,328  |
| AMERICAN FINANCIAL GROUP        | Debt Securities | 1,117  | 1,198  |
| AMERICAN INTL GROUP             | Debt Securities | 5,813  | 6,545  |
| AMERICAN TOWER CORP             | Debt Securities | 3,391  | 3,526  |
| AMERICAN TRANSMISSION SY        | Debt Securities | 1,244  | 1,466  |
| AMERICAN UNIV                   | Debt Securities | 64     | 71     |

|                                |                 |        |        |
|--------------------------------|-----------------|--------|--------|
| AMERICAN WATER CAPITAL C       | Debt Securities | 3,446  | 3,956  |
| AMERISOURCEBERGEN CORP         | Debt Securities | 715    | 754    |
| AMGEN INC                      | Debt Securities | 11,407 | 12,560 |
| ANGLO AMERICAN                 | Debt Securities | 1,157  | 1,220  |
| ANHEUSER BUSCH INBEV FIN       | Debt Securities | 987    | 1,155  |
| ANHEUSER BUSCH INBEV WOR       | Debt Securities | 8,062  | 9,214  |
| ANHEUSER-BUSCH                 | Debt Securities | 12,276 | 14,898 |
| ANHEUSER-BUSCH INBEV FIN       | Debt Securities | 275    | 290    |
| ANTHEM INC                     | Debt Securities | 7,560  | 8,103  |
| AON CORP                       | Debt Securities | 54     | 60     |
| AON PLC                        | Debt Securities | 3,353  | 3,672  |
| APACHE CORP                    | Debt Securities | 1,672  | 1,577  |
| APPALACHIAN POWER CO           | Debt Securities | 2,942  | 3,233  |
| APPLE INC                      | Debt Securities | 20,968 | 24,076 |
| APTIV PLC                      | Debt Securities | 654    | 684    |
| AQUA AMERICA INC               | Debt Securities | 103    | 113    |
| ARCELORMITTAL                  | Debt Securities | 302    | 316    |
| ARCH CAPITAL FINANCE           | Debt Securities | 1,700  | 2,123  |
| ARCHER-DANIELS                 | Debt Securities | 2,067  | 2,426  |
| ARIZONA PUBLIC SERVICE         | Debt Securities | 2,508  | 2,797  |
| ASCENSION HEALTH               | Debt Securities | 2,422  | 2,947  |
| ASTRAZENECA PLC                | Debt Securities | 3,821  | 4,169  |
| AT&T INC                       | Debt Securities | 28,520 | 31,678 |
| ATMOS ENERGY CORP              | Debt Securities | 3,495  | 3,951  |
| AVALONBAY COMMUNITIES INC      | Debt Securities | 901    | 1,058  |
| AVISTA CORP                    | Debt Securities | 1,289  | 1,516  |
| AXA EQUITABLE HO               | Debt Securities | 2,611  | 2,834  |
| BACARDI LTD                    | Debt Securities | 1,270  | 1,481  |
| BAKER HUGHES A                 | Debt Securities | 323    | 343    |
| BAKER HUGHES LLC               | Debt Securities | 2,178  | 2,324  |
| BALTIMORE GAS + ELECTRIC       | Debt Securities | 2,290  | 2,556  |
| BANCO SANTANDER                | Debt Securities | 992    | 1,092  |
| BANK OF AMERICA CORP           | Debt Securities | 32,445 | 35,702 |
| BANK OF AMERICA NA             | Debt Securities | 973    | 1,117  |
| * BARCLAYS PLC                 | Debt Securities | 7,427  | 7,903  |
| BARRICK GOLD CORP              | Debt Securities | 634    | 772    |
| BARRICK NA FINANCE LLC         | Debt Securities | 1,179  | 1,233  |
| BARRICK PD AU FIN PTY LT       | Debt Securities | 1,581  | 1,685  |
| BAT CAPITAL CORP               | Debt Securities | 5,935  | 5,886  |
| BAXTER INTERNATIONAL INC       | Debt Securities | 628    | 704    |
| BAY AREA CA TOLL AUTH TOLL BRI | Debt Securities | 2,014  | 2,254  |
| BAYER US FINANCE II LLC        | Debt Securities | 3,131  | 3,359  |
| BAYLOR SCOTT & WHITE HOLDINGS  | Debt Securities | 1,542  | 1,912  |
| BECTON DICKINSON AND CO        | Debt Securities | 1,289  | 1,534  |
| BED BATH + BEYOND INC          | Debt Securities | 137    | 102    |
| BELL CANADA                    | Debt Securities | 1,071  | 1,168  |
| BERKSHIRE HATHAWAY ENERGY      | Debt Securities | 4,244  | 4,689  |
| BERKSHIRE HATHAWAY FINANCE     | Debt Securities | 12,971 | 14,914 |
| BERKSHIRE HATHAWAY INC         | Debt Securities | 391    | 432    |
| BGC PARTNERS INC               | Debt Securities | 1,095  | 1,173  |
| BHP BILLITON FIN USA LTD       | Debt Securities | 3,451  | 3,954  |
| BHP BILLITON FINANCE           | Debt Securities | 698    | 734    |
| BIOGEN INC                     | Debt Securities | 340    | 355    |
| BLACK HILLS CORP               | Debt Securities | 659    | 696    |
| BLACKSTONE HOLDINGS FINA       | Debt Securities | 1,191  | 1,344  |
| BNP PARIBAS                    | Debt Securities | 789    | 884    |
| * BOEING CO                    | Debt Securities | 14,627 | 15,836 |
| BORGWARNER INC                 | Debt Securities | 64     | 67     |
| BOSTON GAS CO                  | Debt Securities | 180    | 186    |
| BOSTON GAS COMPANY             | Debt Securities | 954    | 1,120  |
| BOSTON PROPERTIES LP           | Debt Securities | 215    | 214    |
| BOSTON SCIENTIFIC CORP         | Debt Securities | 3,389  | 3,821  |
| BOSTON UNIVERSTY               | Debt Securities | 110    | 133    |
| BP CAPITAL MARKETS AMERICA     | Debt Securities | 120    | 133    |
| BRASKEM AMERICA                | Debt Securities | 233    | 238    |
| BRASKEM NL                     | Debt Securities | 198    | 200    |
| BRIGHTHOUSE FINANCIAL INC      | Debt Securities | 566    | 589    |
| BRISTOL MYERS SQUIBB CO        | Debt Securities | 5,122  | 5,820  |
| BRITISH TELECOM PLC            | Debt Securities | 502    | 542    |
| BROADCOM CORP                  | Debt Securities | 4,500  | 4,552  |
| BROADCOM INC                   | Debt Securities | 299    | 317    |
| BROOKFIELD FINANCE INC         | Debt Securities | 1,530  | 1,648  |
| BROOKFIELD PPTY                | Debt Securities | 300    | 314    |
| BROOKLYN UNION                 | Debt Securities | 1,316  | 1,516  |
| BURLINGTON NORTHERN SANTA FE   | Debt Securities | 10,807 | 12,347 |
| CALIFORNIA ST                  | Debt Securities | 53     | 57     |
| CALPINE CORP                   | Debt Securities | 2,327  | 2,611  |
| CAMPBELL SOUP CO               | Debt Securities | 2,665  | 3,029  |
| CANADIAN NATL RAILWAY          | Debt Securities | 3,500  | 4,024  |
| CANADIAN NATL RESOURCES        | Debt Securities | 991    | 1,070  |
| CANADIAN PACIFIC RR CO         | Debt Securities | 692    | 752    |
| CARDINAL HEALTH INC            | Debt Securities | 2,310  | 2,447  |
| CARGILL INC                    | Debt Securities | 266    | 329    |
| CARLYLE HOLDINGS II FIN        | Debt Securities | 2,117  | 2,439  |
| CATERPILLAR INC                | Debt Securities | 3,204  | 3,453  |
| CATHOLIC HEALTH INITIATI       | Debt Securities | 2,129  | 2,294  |
| CBS CORP                       | Debt Securities | 553    | 626    |
| CELGENE CORP                   | Debt Securities | 5,395  | 6,494  |
| CELULOSA ARAUCO                | Debt Securities | 299    | 335    |
| CENOVUS ENERGY INC             | Debt Securities | 3,113  | 3,369  |
| CENTERPOINT ENER HOUSTON       | Debt Securities | 1,617  | 1,922  |
| CENTERPOINT ENERGY INC         | Debt Securities | 1,262  | 1,331  |
| CENTERPOINT ENERGY RESOU       | Debt Securities | 190    | 210    |
| CF INDUSTRIES INC              | Debt Securities | 182    | 227    |

|                                  |                 |        |        |
|----------------------------------|-----------------|--------|--------|
| CHARTER COMMUNICATIONS OPERATING | Debt Securities | 20,402 | 21,457 |
| CHENIERE CORPUS CHRISTI HOLDINGS | Debt Securities | 2,009  | 2,237  |
| CHUBB CORP                       | Debt Securities | 1,201  | 1,339  |
| CHUBB INA HOLDINGS INC           | Debt Securities | 1,422  | 1,717  |
| CIGNA CORP                       | Debt Securities | 6,764  | 7,338  |
| CIMAREX ENERGY CO                | Debt Securities | 299    | 305    |
| CISCO SYSTEMS INC                | Debt Securities | 3,227  | 3,656  |
| * CITIGROUP INC                  | Debt Securities | 25,197 | 27,953 |
| CITY OF HOPE/THE                 | Debt Securities | 162    | 182    |
| CLECO CORP                       | Debt Securities | 591    | 666    |
| CLEVELAND CLINIC FOUND           | Debt Securities | 1,838  | 2,347  |
| CLEVELAND ELECTRIC ILLUM         | Debt Securities | 1,424  | 1,617  |
| CME GROUP INC                    | Debt Securities | 2,798  | 3,428  |
| CMS ENERGY CORP                  | Debt Securities | 1,081  | 1,165  |
| COCA COLA FEMSA SAB CV           | Debt Securities | 161    | 184    |
| CODELCO INC                      | Debt Securities | 884    | 1,053  |
| COMCAST CORP                     | Debt Securities | 20,483 | 23,629 |
| COMMONSPIRIT                     | Debt Securities | 536    | 549    |
| COMMONWEALTH EDISON CO           | Debt Securities | 8,429  | 9,692  |
| COMMONWEALTH OF MASSACHUSETTS    | Debt Securities | 320    | 312    |
| CONAGRA BRANDS                   | Debt Securities | 1,868  | 2,222  |
| CONCHO RES/MIDLA                 | Debt Securities | 1,636  | 1,769  |
| CONNECTICUT LIGHT & POWER        | Debt Securities | 3,563  | 4,110  |
| CONOCOPHILLIPS CANADA            | Debt Securities | 510    | 539    |
| CONOCOPHILLIPS COMPANY           | Debt Securities | 9,580  | 10,665 |
| CONSOLIDATED EDISON CO           | Debt Securities | 19,344 | 20,939 |
| CONSOLIDATED EDISON CO           | Debt Securities | 398    | 471    |
| CONSTELLATION BRANDS INC         | Debt Securities | 1,842  | 2,114  |
| CONSUMERS ENERGY CO              | Debt Securities | 3,024  | 3,390  |
| CONTINENTAL RESOURCES            | Debt Securities | 631    | 645    |
| CONTL AIRLINES 2012 2 A          | Debt Securities | 1,529  | 1,525  |
| COOPERATIEVE RABOBANK UA         | Debt Securities | 5,843  | 7,022  |
| CORNING INC                      | Debt Securities | 383    | 439    |
| COX COMMUNICATIONS INC           | Debt Securities | 2,820  | 3,123  |
| * CREDIT SUISSE GROUP AG         | Debt Securities | 2,817  | 3,052  |
| * CREDIT SUISSE GROUP FUNDING    | Debt Securities | 262    | 275    |
| * CREDIT SUISSE NEW YORK         | Debt Securities | 547    | 582    |
| CROWN CASTLE INTL CORP           | Debt Securities | 2,253  | 2,474  |
| CROWN CASTLE TOWERS LLC          | Debt Securities | 1,300  | 1,354  |
| CSC HOLDINGS LLC                 | Debt Securities | 246    | 263    |
| CSX CORP                         | Debt Securities | 6,721  | 7,564  |
| CVS HEALTH CORP                  | Debt Securities | 14,573 | 15,721 |
| CVS PASS THROUGH TRUST           | Debt Securities | 622    | 590    |
| DAIMLER FINANCE NA LLC           | Debt Securities | 579    | 580    |
| DARDEN RESTAURANTS INC           | Debt Securities | 501    | 554    |
| DAYTON POWER & LIGHT             | Debt Securities | 79     | 89     |
| * DBJPM 2017-C6 A3               | Debt Securities | 515    | 521    |
| DELL INT / EMC                   | Debt Securities | 5,055  | 5,898  |
| DELMARVA PWR + LIGHT CO          | Debt Securities | 1,005  | 1,131  |
| * DEUTSCHE BANK NY               | Debt Securities | 1,191  | 1,220  |
| DEUTSCHE TELEKOM INT FIN         | Debt Securities | 2,724  | 2,865  |
| DEVON ENERGY CORPORATION         | Debt Securities | 2,334  | 2,655  |
| DIAGEO CAPITAL PLC               | Debt Securities | 1,079  | 1,182  |
| DIAGEO INVESTMENT CORP           | Debt Securities | 1,431  | 1,511  |
| DIAMOND SPORTS                   | Debt Securities | 597    | 603    |
| DIGITAL REALTY TRUST LP          | Debt Securities | 700    | 769    |
| DIGNITY HEALTH                   | Debt Securities | 928    | 1,060  |
| DISCOVERY COMMUNICATIONS         | Debt Securities | 2,390  | 2,620  |
| DISCOVERY COMMUNICATIONS         | Debt Securities | 3,470  | 3,791  |
| DISH DBS CORP                    | Debt Securities | 1,262  | 1,359  |
| DOMINION ENERGY                  | Debt Securities | 4,200  | 4,690  |
| DOMINION ENERGY GAS HLDGS LLC    | Debt Securities | 142    | 165    |
| DOW CHEMICAL CO/THE              | Debt Securities | 3,740  | 4,079  |
| DOWDUPONT                        | Debt Securities | 1,562  | 1,883  |
| DP WORLD LTD                     | Debt Securities | 1,536  | 1,784  |
| DTE ELECTRIC CO                  | Debt Securities | 5,530  | 6,507  |
| DTE ENERGY COMPANY               | Debt Securities | 207    | 214    |
| DUKE ENERGY CAROLINAS            | Debt Securities | 6,510  | 7,150  |
| DUKE ENERGY CORP                 | Debt Securities | 2,284  | 2,486  |
| DUKE ENERGY FL PROJ FIN          | Debt Securities | 4,540  | 4,590  |
| DUKE ENERGY FLORIDA LLC          | Debt Securities | 941    | 1,100  |
| DUKE ENERGY INDIANA INC          | Debt Securities | 2,997  | 3,433  |
| DUKE ENERGY OHIO INC             | Debt Securities | 328    | 377    |
| DUKE ENERGY PROGRESS INC         | Debt Securities | 4,598  | 5,141  |
| DUKE UNIVERSITY HEALTH           | Debt Securities | 1,936  | 2,248  |
| E TRADE FINANCIAL CORP           | Debt Securities | 100    | 109    |
| EASTMAN CHEMICAL CO              | Debt Securities | 653    | 731    |
| EBAY INC                         | Debt Securities | 2,077  | 2,137  |
| ECOLAB INC                       | Debt Securities | 1,048  | 1,144  |
| EL PASO NATURAL GAS              | Debt Securities | 2,008  | 1,948  |
| EL PASO PIPELINE                 | Debt Securities | 872    | 960    |
| ELECTRICITE DE FRANCE SA         | Debt Securities | 2,710  | 3,144  |
| ELI LILLY & CO                   | Debt Securities | 7,312  | 8,403  |
| EMERA US FINANCE                 | Debt Securities | 2,594  | 2,913  |
| ENABLE MIDSTREAM                 | Debt Securities | 2,016  | 2,028  |
| ENBRIDGE INC                     | Debt Securities | 902    | 1,001  |
| ENCANA CORP                      | Debt Securities | 1,445  | 1,494  |
| ENEL FINANCE INTL NV             | Debt Securities | 1,096  | 1,114  |
| ENERGY TRANSFER OPERATNG CO      | Debt Securities | 12,434 | 13,930 |
| ENLINK MIDSTREAM PARTNER         | Debt Securities | 2,364  | 2,006  |
| ENTERGY ARKANSAS                 | Debt Securities | 640    | 705    |
| ENTERGY LOUISIANA LLC COLLATERAL | Debt Securities | 1,188  | 1,392  |
| ENTERGY LOUISIANA LLC MORTGAGE   | Debt Securities | 2,980  | 3,186  |
| ENTERGY MISSISSIPPI INC MORTGAGE | Debt Securities | 202    | 228    |

|                                        |                 |         |         |
|----------------------------------------|-----------------|---------|---------|
| ENTERGY TEXAS INC                      | Debt Securities | 1,573   | 1,818   |
| ENTERPRISE PRODUCTS OPERATING          | Debt Securities | 15,948  | 17,535  |
| EOG RESOURCES INC                      | Debt Securities | 1,138   | 1,274   |
| EPR PROPERTIES                         | Debt Securities | 296     | 324     |
| EQT MIDSTREAM PT                       | Debt Securities | 1,496   | 1,454   |
| ERAC USA FINANCE LLC                   | Debt Securities | 2,437   | 2,717   |
| ERP OPERATING LP                       | Debt Securities | 2,121   | 2,302   |
| ESSEX PORTFOLIO LP                     | Debt Securities | 400     | 422     |
| EVEREST REINSURANCE HLDG               | Debt Securities | 1,231   | 1,341   |
| EVERGY INC                             | Debt Securities | 544     | 544     |
| EVERGY METRO                           | Debt Securities | 1,562   | 1,792   |
| EW SCRIPPS                             | Debt Securities | 99      | 100     |
| EXELON CORP                            | Debt Securities | 4,972   | 5,270   |
| EXELON GENERATION CO LLC               | Debt Securities | 874     | 1,037   |
| EXPRESS SCRIPTS HOLDING CO             | Debt Securities | 215     | 231     |
| EXXON MOBIL CORPORATION                | Debt Securities | 5,278   | 5,458   |
| FANNIE MAE                             | Debt Securities | 871     | 871     |
| FARMERS INS EXCHANGE                   | Debt Securities | 498     | 527     |
| FEDERAL EXPRESS                        | Debt Securities | 444     | 489     |
| FEDERAL FARM CREDIT BANK BONDS         | Debt Securities | 36,708  | 36,708  |
| FEDERAL HOME LOAN BANK BONDS           | Debt Securities | 66,631  | 66,631  |
| FEDERAL REALTY INVESTMENT              | Debt Securities | 1,925   | 2,196   |
| FEDEX CORP                             | Debt Securities | 4,399   | 4,419   |
| FEMSA                                  | Debt Securities | 81      | 92      |
| FFCB DISCOUNT NT                       | Debt Securities | 4,730   | 4,730   |
| FHLB DISCOUNT NT                       | Debt Securities | 135,272 | 135,273 |
| FHMS K-1511 A3                         | Debt Securities | 721     | 784     |
| FHMS K155 A2                           | Debt Securities | 772     | 834     |
| FHMS K157 A2                           | Debt Securities | 542     | 584     |
| FHMS K158 A2                           | Debt Securities | 1,228   | 1,333   |
| FIDELITY NATIONAL INFORMATION SERVICES | Debt Securities | 632     | 807     |
| FIRST REPUBLIC BANK                    | Debt Securities | 75      | 80      |
| FIRSTENERGY CORP                       | Debt Securities | 2,821   | 3,253   |
| FIRSTENERGY TRANSMISSION               | Debt Securities | 2,328   | 2,672   |
| FISERV INC                             | Debt Securities | 1,533   | 1,604   |
| FLORIDA POWER & LIGHT CO               | Debt Securities | 2,416   | 2,819   |
| FLORIDA POWER + LIGHT CO               | Debt Securities | 8,540   | 9,251   |
| FMC CORP                               | Debt Securities | 939     | 964     |
| FNMA AM6558                            | Debt Securities | 1,184   | 1,264   |
| FNMA AN2589                            | Debt Securities | 116     | 121     |
| FNMA AN5650                            | Debt Securities | 124     | 129     |
| FNMA AN5794                            | Debt Securities | 480     | 513     |
| FNMA AN6046                            | Debt Securities | 44      | 46      |
| FNMA AN6048                            | Debt Securities | 69      | 73      |
| FNMA AN6293                            | Debt Securities | 1,156   | 1,229   |
| FNMA AN6500                            | Debt Securities | 44      | 47      |
| FNMA AN6615                            | Debt Securities | 176     | 185     |
| FNMA AN6626                            | Debt Securities | 112     | 117     |
| FNMA AN6725                            | Debt Securities | 212     | 225     |
| FNMA AN7188                            | Debt Securities | 258     | 271     |
| FNMA BL1553                            | Debt Securities | 1,250   | 1,320   |
| FNMA BL2512                            | Debt Securities | 1,101   | 1,181   |
| FNMA BL2542                            | Debt Securities | 415     | 448     |
| FNMA BL2643                            | Debt Securities | 579     | 621     |
| FNMA BL2822                            | Debt Securities | 1,172   | 1,243   |
| FNMA BL3000                            | Debt Securities | 434     | 441     |
| FNMA BL3138                            | Debt Securities | 995     | 1,010   |
| FNMA BL3722                            | Debt Securities | 488     | 497     |
| FNMA BL4038                            | Debt Securities | 555     | 567     |
| FNR 2017-56 BY                         | Debt Securities | 528     | 563     |
| * FORD MOTOR CO                        | Debt Securities | 3,230   | 3,082   |
| FOX CORP                               | Debt Securities | 1,861   | 2,204   |
| FRE DISCOUNT NT                        | Debt Securities | 698     | 698     |
| GATX CORP                              | Debt Securities | 207     | 211     |
| GE CAPITAL INTL FUNDING                | Debt Securities | 14,025  | 14,576  |
| GENERAL ELECTRIC CO                    | Debt Securities | 3,480   | 3,846   |
| GENERAL MILLS INC                      | Debt Securities | 799     | 917     |
| * GENERAL MOTORS CO                    | Debt Securities | 4,354   | 4,679   |
| GEORGE WASHINGTON UNIVERSITY           | Debt Securities | 2,447   | 3,080   |
| GEORGETOWN UNIVERSITY                  | Debt Securities | 650     | 895     |
| GEORGIA PACIFIC LLC                    | Debt Securities | 824     | 798     |
| GEORGIA POWER COMPANY                  | Debt Securities | 3,488   | 3,759   |
| GILEAD SCIENCES INC                    | Debt Securities | 12,107  | 13,596  |
| GLAXOSMITHKLINE CAP INC                | Debt Securities | 6,151   | 6,546   |
| GLENCORE FINANCE CANADA                | Debt Securities | 827     | 847     |
| GLENCORE FUNDING LLC                   | Debt Securities | 235     | 248     |
| GLITNIR BANKI HF                       | Debt Securities | 890     | -       |
| GLOBAL PAY INC                         | Debt Securities | 941     | 955     |
| GLP CAPITAL LP / FIN II                | Debt Securities | 1,312   | 1,440   |
| GNR 2017-104 LT                        | Debt Securities | 446     | 470     |
| GNR 2017-121 YZ                        | Debt Securities | 629     | 683     |
| GNR 2017-134 ZK                        | Debt Securities | 194     | 210     |
| GNR 2017-56 AZ                         | Debt Securities | 424     | 463     |
| * GOLDMAN SACHS CAPITAL I              | Debt Securities | 1,212   | 1,314   |
| * GOLDMAN SACHS GROUP INC              | Debt Securities | 22,633  | 25,131  |
| GOODMAN US                             | Debt Securities | 897     | 958     |
| GREAT-WEST LIFECO                      | Debt Securities | 992     | 1,117   |
| GRUPO TELEvisa SAB                     | Debt Securities | 554     | 595     |
| HACKENSACK MERIDIAN HEALTH             | Debt Securities | 356     | 409     |
| HALLIBURTON CO                         | Debt Securities | 5,088   | 5,246   |
| * HARTFORD FINANCIAL SVCS GRP          | Debt Securities | 1,823   | 1,950   |
| HASBRO INC                             | Debt Securities | 305     | 309     |
| HCA INC                                | Debt Securities | 4,858   | 5,416   |
| HESS CORP                              | Debt Securities | 3,502   | 4,029   |

|                                            |                 |        |        |
|--------------------------------------------|-----------------|--------|--------|
| HEWLETT PACKARD CO                         | Debt Securities | 322    | 342    |
| HIGH STREET FUNDING TRUST II               | Debt Securities | 100    | 115    |
| HOME DEPOT INC                             | Debt Securities | 13,966 | 15,610 |
| HONEYWELL INTERNATIONAL INC                | Debt Securities | 998    | 1,144  |
| HOSPITALITY PROPERTIES TRUST               | Debt Securities | 195    | 191    |
| HOUSTON TX-TXBL                            | Debt Securities | 205    | 234    |
| HP ENTERPRISE                              | Debt Securities | 1,595  | 1,778  |
| HSBC BANK USA NA                           | Debt Securities | 1,582  | 1,724  |
| HSBC HOLDINGS PLC                          | Debt Securities | 14,983 | 15,989 |
| HUMANA INC                                 | Debt Securities | 2,336  | 2,348  |
| IBM CORP                                   | Debt Securities | 11,551 | 13,165 |
| IDAHO POWER CO                             | Debt Securities | 996    | 1,131  |
| INDIANA MICHIGAN POWER                     | Debt Securities | 1,397  | 1,607  |
| INDIANA UNIVERSITY HEALTH INC              | Debt Securities | 210    | 248    |
| INFRAESTRUCTURA ENERGGETICA NOVA SAB DE CV | Debt Securities | 316    | 336    |
| INGERSOLL RAND GL HLD CO                   | Debt Securities | 391    | 426    |
| INGERSOLL-RAND LUX FINAN                   | Debt Securities | 72     | 74     |
| INGERSOLL-RAND LUX FINANCE                 | Debt Securities | 690    | 731    |
| INTEL CORP                                 | Debt Securities | 7,341  | 8,110  |
| INTERCONTINENTAL EXCHANGE                  | Debt Securities | 2,310  | 2,722  |
| INTERNATIONAL PAPER CO                     | Debt Securities | 6,334  | 6,687  |
| INTERNATIONAL TRANSMISSION                 | Debt Securities | 739    | 871    |
| INTERPUBLIC GROUP OF COS INC               | Debt Securities | 199    | 239    |
| INTERSTATE POWER + LIGHT                   | Debt Securities | 808    | 823    |
| INTESA SANPAOLO SPA                        | Debt Securities | 700    | 721    |
| ITC HOLDINGS CORP                          | Debt Securities | 1,252  | 1,346  |
| JBS USA LLC/JBS                            | Debt Securities | 258    | 260    |
| JEFFERIES FINANCE LLC                      | Debt Securities | 896    | 896    |
| JEFFERIES GROUP LLC                        | Debt Securities | 316    | 345    |
| JOHN SEVIER COMB CYCLE                     | Debt Securities | 1,736  | 1,883  |
| JOHNS HOPKINS HEALTH                       | Debt Securities | 157    | 172    |
| JOHNSON (S.C.) + SON INC                   | Debt Securities | 1,257  | 1,408  |
| JOHNSON + JOHNSON                          | Debt Securities | 12,507 | 13,887 |
| JOHNSON CONTROLS                           | Debt Securities | 1,492  | 1,627  |
| * JPMCC 2016-JP4 A3                        | Debt Securities | 1,010  | 1,066  |
| * JPMORGAN CHASE & CO                      | Debt Securities | 27,720 | 30,489 |
| KAISER FOUNDATION HOSPITALS                | Debt Securities | 2,648  | 3,196  |
| KANSAS CITY SOUTHERN                       | Debt Securities | 979    | 1,067  |
| KAUPTHING BANK                             | Debt Securities | 777    | -      |
| KENTUCKY UTILITIES CO                      | Debt Securities | 2,364  | 2,730  |
| KEURIG DR PEPPER INC                       | Debt Securities | 2,329  | 2,474  |
| KEYCORP                                    | Debt Securities | 98     | 98     |
| KIMBERLY CLARK CORP                        | Debt Securities | 1,958  | 2,037  |
| KIMCO REALTY                               | Debt Securities | 1,143  | 1,222  |
| KINDER MORGAN ENER PART                    | Debt Securities | 8,844  | 9,985  |
| KINDER MORGAN INC                          | Debt Securities | 3,085  | 3,728  |
| KINDER MORGAN INC/DELAWARE                 | Debt Securities | 958    | 1,248  |
| KKR GROUP FINANCE CO III                   | Debt Securities | 380    | 469    |
| KLA CORP                                   | Debt Securities | 335    | 370    |
| KONINKLIJKE AHOLD                          | Debt Securities | 318    | 357    |
| KONINKLIJKE KPN NV                         | Debt Securities | 134    | 136    |
| KRAFT HEINZ FOODS CO                       | Debt Securities | 11,997 | 11,840 |
| KROGER CO                                  | Debt Securities | 2,434  | 2,594  |
| L3HARRIS TECHNOLOGIES INC                  | Debt Securities | 1,217  | 1,358  |
| LABORATORY CORP OF AMERICA                 | Debt Securities | 346    | 389    |
| LAM RESEARCH                               | Debt Securities | 671    | 771    |
| LAS VEGAS SANDS                            | Debt Securities | 2,599  | 2,678  |
| LBI MEDIA INC                              | Debt Securities | 67     | 2      |
| LEGG MASON INC                             | Debt Securities | 205    | 226    |
| LEHMAN BROS CAP TR VII                     | Debt Securities | -      | -      |
| LEHMAN BROTHERS HOLDINGS                   | Debt Securities | -      | -      |
| LEHMAN TREASURY BV                         | Debt Securities | 276    | -      |
| LIBERTY MUTUAL GROUP INC                   | Debt Securities | 1,693  | 1,791  |
| LINCOLN NATIONAL CORP                      | Debt Securities | 996    | 1,071  |
| LLOYDS BANK PLC                            | Debt Securities | 459    | 502    |
| LLOYDS BANKING GROUP PLC                   | Debt Securities | 4,419  | 4,637  |
| LOCKHEED MARTIN CORP                       | Debt Securities | 10,369 | 11,693 |
| LOUISVILLE GAS + ELEC                      | Debt Securities | 3,301  | 3,810  |
| LOWE'S COS INC                             | Debt Securities | 3,764  | 3,992  |
| LYB INTL FINANCE BV                        | Debt Securities | 755    | 776    |
| LYB INTL FINANCE III                       | Debt Securities | 911    | 925    |
| MACYS RETAIL HLDGS INC                     | Debt Securities | 286    | 283    |
| MAGELLAN MIDSTREAM                         | Debt Securities | 3,885  | 4,375  |
| MANULIFE FINANCIAL CORP                    | Debt Securities | 1,096  | 1,459  |
| MARATHON OIL CORP                          | Debt Securities | 468    | 477    |
| MARATHON PETROLEUM CORP                    | Debt Securities | 2,085  | 2,361  |
| MARKEL CORP                                | Debt Securities | 1,967  | 2,156  |
| MARS INC                                   | Debt Securities | 1,651  | 1,848  |
| MARSH & MCLENNAN COS INC                   | Debt Securities | 4,745  | 5,511  |
| MARTIN MARIETTA MATERIALS                  | Debt Securities | 936    | 1,010  |
| MASCO CORP                                 | Debt Securities | 88     | 101    |
| MASS INSTITUTE OF TECH                     | Debt Securities | 4,257  | 5,628  |
| MASS MUTUAL LIFE INS CO                    | Debt Securities | 703    | 799    |
| MASSACHUSETTS ELECTRIC                     | Debt Securities | 1,776  | 1,894  |
| MASTERCARD INC                             | Debt Securities | 3,223  | 3,645  |
| MAYO CLINIC                                | Debt Securities | 219    | 242    |
| MCDONALD'S CORP                            | Debt Securities | 6,471  | 6,924  |
| MEDTRONIC INC                              | Debt Securities | 5,518  | 6,352  |
| MELJI YASUDA LIFE INSURANCE                | Debt Securities | 300    | 336    |
| MELCO RESORTS                              | Debt Securities | 2,294  | 2,326  |
| MEMORIAL SLOAN KETTERING                   | Debt Securities | 1,124  | 1,366  |
| MERCK + CO INC                             | Debt Securities | 10,699 | 12,220 |
| * MET LIFE GLOBAL FUNDING                  | Debt Securities | 479    | 499    |
| METHANEX CORP                              | Debt Securities | 630    | 662    |

|                                    |                 |        |        |
|------------------------------------|-----------------|--------|--------|
| * METLIFE INC                      | Debt Securities | 8,232  | 9,243  |
| MGM RESORTS INTERNATIONAL          | Debt Securities | 800    | 882    |
| MICHAEL KORS USA                   | Debt Securities | 583    | 613    |
| MICRON TECHNOLOGY INC              | Debt Securities | 630    | 655    |
| MICROSOFT CORP                     | Debt Securities | 18,997 | 23,175 |
| MIDAMERICAN ENERGY CO              | Debt Securities | 5,746  | 6,842  |
| MISSISSIPPI POWER CO               | Debt Securities | 80     | 80     |
| MISSOURI ST HLTH & EDUCTNL FAC     | Debt Securities | 135    | 149    |
| MITSUBISHI UFJ FINANCIAL GROUP     | Debt Securities | 2,781  | 2,975  |
| MO HEALTH & EDUCATION FACILITIES-A | Debt Securities | 332    | 402    |
| MOLSON COORS BREWING CO            | Debt Securities | 966    | 1,124  |
| MONONGAHELA POWER CO               | Debt Securities | 673    | 749    |
| MONTEFIORE OBLIGATED GROUP         | Debt Securities | 120    | 141    |
| MOODY'S CORP                       | Debt Securities | 806    | 926    |
| * MORGAN STANLEY                   | Debt Securities | 21,095 | 23,402 |
| MOSAIC CO                          | Debt Securities | 426    | 441    |
| MOTIVA ENTERPRISES LLC             | Debt Securities | 523    | 518    |
| MOTOROLA SOLUTIONS INC             | Debt Securities | 576    | 620    |
| MPLX LP                            | Debt Securities | 6,587  | 7,111  |
| MT SINAI HOSP                      | Debt Securities | 360    | 396    |
| MUNI ELEC AUTH OF GEORGIA          | Debt Securities | 2,222  | 2,737  |
| MUTUAL OF OMAHA INS CO             | Debt Securities | 4,300  | 4,316  |
| MYLAN INC                          | Debt Securities | 2,938  | 3,067  |
| MYLAN NV                           | Debt Securities | 209    | 229    |
| N TX TOLLWAY AUTH REVENUE          | Debt Securities | 349    | 405    |
| NATIONALL RURAL UTILITIES          | Debt Securities | 1,845  | 2,126  |
| NATIONWIDE BUILDING SOCIETY        | Debt Securities | 249    | 255    |
| NATIONWIDE MUTUAL INSURANCE        | Debt Securities | 3,697  | 4,227  |
| NAVIENT CORP                       | Debt Securities | 373    | 388    |
| NBCUNIVERSAL MEDIA LLC             | Debt Securities | 350    | 391    |
| NESTLE HOLDINGS                    | Debt Securities | 1,520  | 1,804  |
| NETFLIX INC                        | Debt Securities | 448    | 463    |
| NEUBERGER BERMAN GRP/FIN           | Debt Securities | 501    | 520    |
| NEVADA POWER CO                    | Debt Securities | 1,054  | 1,145  |
| NEW ENGLAND POWER                  | Debt Securities | 207    | 233    |
| NEW JERSEY ST TURNPIKE AUTHORITY   | Debt Securities | 2,378  | 2,629  |
| NEW YORK LIFE INSURANCE            | Debt Securities | 2,427  | 2,743  |
| NEW YORK ST DORM AUTH ST PERSO     | Debt Securities | 97     | 102    |
| NEWCREST FINANCE PTY LTD           | Debt Securities | 627    | 688    |
| NEWMONT GOLDCORP                   | Debt Securities | 1,848  | 1,959  |
| NEXTERA ENERGY CAPITAL CO          | Debt Securities | 189    | 201    |
| NGPL PIPECO LLC                    | Debt Securities | 371    | 389    |
| NIKE INC                           | Debt Securities | 2,860  | 3,193  |
| NIPPON LIFE INSURANCE              | Debt Securities | 700    | 760    |
| NISOURCE INC                       | Debt Securities | 1,928  | 2,175  |
| NOBLE ENERGY INC                   | Debt Securities | 2,447  | 2,723  |
| NORDSTROM INC                      | Debt Securities | 542    | 532    |
| NORFOLK SOUTHERN CORP              | Debt Securities | 6,199  | 6,854  |
| NORTHERN NATURAL GAS               | Debt Securities | 1,245  | 1,391  |
| NORTHERN STATE PWR WISC            | Debt Securities | 509    | 585    |
| NORTHERN STATES PWR MINN           | Debt Securities | 3,060  | 3,415  |
| NORTHROP GRUMMAN CORP              | Debt Securities | 3,331  | 3,729  |
| NORTHWELL HEALTHCARE INC           | Debt Securities | 1,625  | 1,692  |
| NORTHWESTERN MUTUAL LIFE           | Debt Securities | 3,010  | 3,068  |
| NORTHWESTERN UNIVERSITY            | Debt Securities | 2,148  | 2,567  |
| NOVANT HEALTH INC                  | Debt Securities | 204    | 228    |
| NOVARTIS CAPITAL CORP              | Debt Securities | 4,669  | 5,359  |
| NSTAR ELECTRIC CO                  | Debt Securities | 99     | 118    |
| NUCOR CORP                         | Debt Securities | 609    | 658    |
| NUTRIEN LTD                        | Debt Securities | 2,190  | 2,457  |
| NXP BV/NXP FUNDING LLC             | Debt Securities | 200    | 232    |
| NY & PRESBYTERIAN HOSPITAL         | Debt Securities | 1,319  | 1,545  |
| NYU HOSPITALS CENTER               | Debt Securities | 3,190  | 3,749  |
| OCCIDENTAL PETROLEUM CORP          | Debt Securities | 9,697  | 9,858  |
| OCHSNER CLINIC FOUNDATION          | Debt Securities | 244    | 278    |
| ODBRCHT OFFSHORE DRILLING FINANCE  | Debt Securities | 456    | 248    |
| ODEBRECHT OIL & FINANCE COMPANY    | Debt Securities | 2      | 1      |
| OGLETHORPE POWER CORP              | Debt Securities | 1,745  | 2,036  |
| OHIO EDISON CO                     | Debt Securities | 732    | 788    |
| OHIO POWER COMPANY                 | Debt Securities | 2,678  | 3,011  |
| OHIO ST UNIVERSITY                 | Debt Securities | 811    | 1,013  |
| OKLAHOMA G+E CO                    | Debt Securities | 583    | 610    |
| OMEGA HEALTHCARE INVESTORS         | Debt Securities | 1,405  | 1,476  |
| ONCOR ELECTRIC DELIVERY            | Debt Securities | 5,402  | 5,908  |
| ONE GAS INC                        | Debt Securities | 2,763  | 3,361  |
| ONEOK INC                          | Debt Securities | 3,087  | 3,231  |
| ONEOK PARTNERS LP                  | Debt Securities | 5,011  | 5,277  |
| ORACLE CORP                        | Debt Securities | 17,849 | 19,922 |
| ORANGE SA                          | Debt Securities | 683    | 724    |
| ORLANDO HEALTH                     | Debt Securities | 245    | 280    |
| OWENS CORNING                      | Debt Securities | 1,917  | 2,078  |
| PACIFIC GAS & ELECTRIC CO          | Debt Securities | 1,697  | 1,743  |
| PACIFIC LIFE INSURANCE             | Debt Securities | 4,339  | 4,955  |
| PACIFICORP                         | Debt Securities | 14,391 | 15,640 |
| PARKER HANNIFIN CORP               | Debt Securities | 901    | 944    |
| PAYPAL HOLDING                     | Debt Securities | 439    | 442    |
| PEACEHEALTH OBLIGATED              | Debt Securities | 150    | 191    |
| PECO ENERGY CO                     | Debt Securities | 1,948  | 2,273  |
| PENN ELECTRIC CO                   | Debt Securities | 150    | 165    |
| PENNSYLVANIA ST TURNPIKE COMM      | Debt Securities | 838    | 986    |
| PENTAIR FINANCE                    | Debt Securities | 671    | 701    |
| PEPSICO INC                        | Debt Securities | 9,061  | 10,011 |
| PERRIGO FINANCE UNLIMITD           | Debt Securities | 435    | 422    |
| PETROBRAS GLOBAL FINANCE BV        | Debt Securities | 1,581  | 1,586  |

|                                  |                 |        |        |
|----------------------------------|-----------------|--------|--------|
| PETROLEOS MEXICANOS CO           | Debt Securities | 788    | 808    |
| PFIZER INC                       | Debt Securities | 12,779 | 14,084 |
| PHILIP MORRIS INTERNATIONAL INC  | Debt Securities | 11,714 | 12,630 |
| PHILLIPS 66                      | Debt Securities | 1,393  | 1,464  |
| PHILLIPS 66 PARTNERS LP          | Debt Securities | 1,537  | 1,713  |
| PIEDMONT NATURAL GAS             | Debt Securities | 205    | 219    |
| PIONEER NATURAL RESOURCE         | Debt Securities | 1,318  | 1,312  |
| PITNEY BOWES INC                 | Debt Securities | 200    | 201    |
| PLAINS ALL AMER PIPELINE         | Debt Securities | 3,374  | 3,322  |
| PNC FINANCIAL SERVICES           | Debt Securities | 499    | 534    |
| PORT AUTH OF NEW YORK NEW JERSEY | Debt Securities | 1,000  | 1,124  |
| POTOMAC ELECTRIC POWER           | Debt Securities | 965    | 1,104  |
| PPL CAPITAL FUNDING INC          | Debt Securities | 1,681  | 1,775  |
| PPL ELECTRIC UTILITIES           | Debt Securities | 3,463  | 3,765  |
| PRES + FELLOWS OF HARVARD        | Debt Securities | 2,490  | 2,751  |
| PRINCETON UNIVERSITY             | Debt Securities | 422    | 483    |
| * PRINCIPAL FINANCIAL            | Debt Securities | 1,301  | 1,463  |
| PROCTER + GAMBLE CO/THE          | Debt Securities | 721    | 793    |
| PROGRESS ENERGY INC              | Debt Securities | 28     | 28     |
| PROGRESSIVE CORP                 | Debt Securities | 3,600  | 4,018  |
| PROV ST JOSEPH HEALTH OBL        | Debt Securities | 784    | 812    |
| * PRUDENTIAL FINANCIAL INC       | Debt Securities | 9,784  | 10,241 |
| PUBLIC SERVICE COLORADO          | Debt Securities | 9,205  | 10,284 |
| PUBLIC SERVICE ELECTRIC + GAS    | Debt Securities | 4,428  | 4,877  |
| PUBLIC SERVICE NEW HAMPSHIRE     | Debt Securities | 612    | 646    |
| PUERTO RICO SALES TAX FING-A1    | Debt Securities | 986    | 1,090  |
| PUGET SOUND ENERGY INC           | Debt Securities | 5,871  | 6,358  |
| QUALCOMM INC                     | Debt Securities | 6,251  | 7,395  |
| QUEST DIAGNOSTICS INC            | Debt Securities | 246    | 278    |
| QUICKEN LOANS IN                 | Debt Securities | 366    | 412    |
| RAYMOND JAMES FINANCIAL INC      | Debt Securities | 700    | 835    |
| RAYTHEON COMPANY                 | Debt Securities | 1,146  | 1,306  |
| RBS CAP TRUST II                 | Debt Securities | 480    | 540    |
| REGENCY CENTERS                  | Debt Securities | 665    | 741    |
| REGIONS BANK ALABAMA             | Debt Securities | 95     | 99     |
| REGIONS FINANCIAL CORP           | Debt Securities | 119    | 122    |
| REPUBLIC OF PERU                 | Debt Securities | 2,604  | 2,937  |
| REYNOLDS AMERICAN INC            | Debt Securities | 5,269  | 5,184  |
| RICE UNIVERSITY                  | Debt Securities | 2,250  | 2,547  |
| RIO OIL FINANCE TRUST            | Debt Securities | 700    | 802    |
| RIO TINTO FIN USA LTD            | Debt Securities | 1,343  | 1,507  |
| RIO TINTO FIN USA PLC            | Debt Securities | 1,603  | 1,957  |
| ROCKIES EXPRESS PIPELINE         | Debt Securities | 470    | 435    |
| ROCKWELL AUTOMATION              | Debt Securities | 719    | 860    |
| ROCKWELL COLLINS INC             | Debt Securities | 896    | 1,062  |
| ROGERS COMM INC                  | Debt Securities | 543    | 627    |
| ROPER TECHNOLOGIES               | Debt Securities | 284    | 286    |
| ROYAL BANK OF SCOTLAND GROUP PLC | Debt Securities | 2,614  | 2,758  |
| RUTGERS UNIVERSITY-P-TXBL        | Debt Securities | 1,015  | 1,020  |
| RWJ BARNABAS                     | Debt Securities | 380    | 436    |
| * S&P GLOBAL INC                 | Debt Securities | 668    | 756    |
| SABAL TRAIL TRANSMISSION LLC     | Debt Securities | 390    | 453    |
| SABINE PASS LIQUEFACTION         | Debt Securities | 2,077  | 2,238  |
| SALES TAX SECURITIZATION         | Debt Securities | 2,144  | 2,338  |
| SAN DIEGO G & E                  | Debt Securities | 2,129  | 2,409  |
| SAN JOSE REDEV-A-T               | Debt Securities | 294    | 321    |
| SANDS CHINA LTD                  | Debt Securities | 604    | 678    |
| SANTANDER UK GROUP HOLDINGS      | Debt Securities | 594    | 610    |
| SANTANDER UK PLC                 | Debt Securities | 209    | 213    |
| SASOL FINANCING USA LLC          | Debt Securities | 350    | 387    |
| SAUDI ELEC GLOBAL SUKUK          | Debt Securities | 200    | 240    |
| SAUDI ELECTRICITY GLOBAL         | Debt Securities | 2,100  | 2,272  |
| SAUDI INT BOND                   | Debt Securities | 2,059  | 2,349  |
| SEMPRA ENERGY                    | Debt Securities | 4,582  | 4,856  |
| SHELL INTERNATIONAL FIN          | Debt Securities | 9,941  | 11,592 |
| SHERWIN-WILLIAMS                 | Debt Securities | 3,247  | 3,455  |
| SHIRE ACQ INV IRELAND DA         | Debt Securities | 1,117  | 1,186  |
| SIEMENS FINANCIERINGSMAT         | Debt Securities | 1,090  | 1,257  |
| SIMON PROPERTY GROUP LP          | Debt Securities | 3,331  | 3,375  |
| SNAP-ON INC                      | Debt Securities | 423    | 464    |
| SOUTH CAROLINA ELEC+GAS          | Debt Securities | 4,722  | 5,783  |
| SOUTHERN BAPTIST HOSPITAL        | Debt Securities | 465    | 576    |
| SOUTHERN CAL EDISON              | Debt Securities | 20,182 | 21,144 |
| SOUTHERN CALIF GAS CO            | Debt Securities | 8,451  | 9,685  |
| SOUTHERN CO                      | Debt Securities | 3,001  | 3,241  |
| SOUTHERN CO GAS CAPITAL          | Debt Securities | 2,271  | 2,519  |
| SOUTHERN COPPER CORP             | Debt Securities | 2,228  | 2,427  |
| SOUTHERN POWER CO                | Debt Securities | 755    | 791    |
| SOUTHWEST GAS                    | Debt Securities | 101    | 111    |
| SOUTHWESTERN ELECTRIC POWER      | Debt Securities | 611    | 657    |
| SOUTHWESTERN PUBLIC SERVICES     | Debt Securities | 1,450  | 1,657  |
| SPECTRA ENERGY PARTNERS          | Debt Securities | 382    | 434    |
| SPIRIT REALTY LP                 | Debt Securities | 99     | 107    |
| SPRINT SPECTRUM                  | Debt Securities | 700    | 759    |
| STANDARD INDUSTRIES INC          | Debt Securities | 365    | 414    |
| STANFORD HEALTH CARE             | Debt Securities | 601    | 670    |
| STARBUCKS CORP                   | Debt Securities | 1,865  | 2,115  |
| STATE OF ISRAEL                  | Debt Securities | 495    | 588    |
| STATE OF QATAR                   | Debt Securities | 1,500  | 1,888  |
| STRYKER CORP                     | Debt Securities | 1,541  | 1,649  |
| SUMITOMO MITSUI FINANCIAL GROUP  | Debt Securities | 645    | 659    |
| SUNCOR ENERGY INC                | Debt Securities | 7,118  | 7,736  |
| SUNOCO LOGISTICS PARTNER         | Debt Securities | 4,010  | 4,532  |
| SUTTER HEALTH                    | Debt Securities | 1,363  | 1,592  |

|                                      |                 |           |           |
|--------------------------------------|-----------------|-----------|-----------|
| SUZANO AUSTRIA                       | Debt Securities | 1,524     | 1,626     |
| SWISS RE FINANCE                     | Debt Securities | 1,000     | 1,104     |
| SYNGENTA FINANCE NV                  | Debt Securities | 727       | 826       |
| SYSCO CORPORATION                    | Debt Securities | 990       | 1,124     |
| TAMPA ELECTRIC                       | Debt Securities | 1,726     | 1,997     |
| TAMPA ELECTRIC CO                    | Debt Securities | 244       | 286       |
| TARGET CORP                          | Debt Securities | 2,245     | 2,578     |
| TEACHERS INSURANCE & ANNUITY         | Debt Securities | 2,158     | 2,414     |
| TECK RESOURCES                       | Debt Securities | 1,839     | 1,942     |
| TELEFONICA EMISIONES SAU             | Debt Securities | 6,337     | 6,932     |
| TELUS CORP                           | Debt Securities | 500       | 557       |
| TENCENT HOLDINGS LTD                 | Debt Securities | 1,726     | 1,907     |
| TENN VALLEY AUTHORITY                | Debt Securities | 5,246     | 5,582     |
| TESCO PROPERTY FIN 1                 | Debt Securities | 1,499     | 1,884     |
| TESCO PROPERTY FIN 5                 | Debt Securities | 242       | 312       |
| TEVA PHARMACEUTICALS NE              | Debt Securities | 1,128     | 1,100     |
| TEXAS EASTERN TRANSMISSION           | Debt Securities | 336       | 363       |
| TEXAS INSTRUMENTS INC                | Debt Securities | 1,639     | 1,810     |
| THERMO FISHER SCIENTIFIC             | Debt Securities | 663       | 738       |
| TIME WARNER CABLE INC                | Debt Securities | 5,809     | 6,150     |
| TOTAL CAPITAL INTERNATIONAL          | Debt Securities | 1,811     | 1,900     |
| TRANSCANADA PIPELINES                | Debt Securities | 9,083     | 10,043    |
| TRANSCONTINENTAL GAS PIPE CORP       | Debt Securities | 139       | 138       |
| TRANSCONTINENTAL GAS PIPE LINE       | Debt Securities | 684       | 739       |
| TRAVELERS COS INC                    | Debt Securities | 9,551     | 11,041    |
| TREASURY BILL                        | Debt Securities | 116,455   | 116,455   |
| TRINITY HEALTH                       | Debt Securities | 365       | 421       |
| TRISTATE GENERATION & TRANSMISSION   | Debt Securities | 196       | 223       |
| TRUST F/1401                         | Debt Securities | 591       | 696       |
| TSY INFL IX N/B                      | Debt Securities | 1,961     | 1,961     |
| TUFTS UNIVERSITY                     | Debt Securities | 152       | 176       |
| TYSON FOODS INC                      | Debt Securities | 4,529     | 5,300     |
| UBS GROUP FUNDING                    | Debt Securities | 3,738     | 4,004     |
| UBSCM 2018-C10 A3                    | Debt Securities | 2,020     | 2,238     |
| UDR INC                              | Debt Securities | 200       | 225       |
| UNICREDIT SPA                        | Debt Securities | 1,000     | 1,163     |
| UNILEVER CAPITAL CORP                | Debt Securities | 306       | 307       |
| UNION ELECTRIC CO                    | Debt Securities | 3,633     | 3,909     |
| UNION PACIFIC CORP                   | Debt Securities | 11,431    | 12,461    |
| UNITED PARCEL SERVICE                | Debt Securities | 4,785     | 4,938     |
| UNITED TECHNOLOGIES CORP             | Debt Securities | 9,817     | 10,915    |
| UNITEDHEALTH GROUP INC               | Debt Securities | 19,632    | 21,524    |
| UNIVERSITY OF CALIFORNIA CA REVENUES | Debt Securities | 1,714     | 2,252     |
| UNIVERSITY OF CHICAGO                | Debt Securities | 145       | 177       |
| UNIVERSITY OF NOTRE DAME             | Debt Securities | 2,472     | 2,871     |
| UNIVERSITY OF PENNSYLVANIA           | Debt Securities | 1,298     | 1,575     |
| UNIVERSITY OF SOUTHERN CALIFORNIA    | Debt Securities | 1,854     | 2,146     |
| UNIVERSITY OF VIRGINIA-A-TXBL        | Debt Securities | 750       | 738       |
| UNIVERSITY OF VIRGINIA-C-TXBL        | Debt Securities | 1,126     | 1,439     |
| UNTD AIR 19-1 AA                     | Debt Securities | 244       | 255       |
| UNTD AIR 19-2 AA                     | Debt Securities | 70        | 70        |
| UNUM GROUP                           | Debt Securities | 713       | 707       |
| US TREASURY FRN                      | Debt Securities | 56,361    | 56,361    |
| US TREASURY N/B                      | Debt Securities | 1,043,489 | 1,172,550 |
| VALE                                 | Debt Securities | 293       | 332       |
| VALE OVERSEAS LIMITED                | Debt Securities | 2,197     | 2,410     |
| VALERO ENERGY CORP                   | Debt Securities | 1,225     | 1,258     |
| VENTAS REALTY LP                     | Debt Securities | 322       | 357       |
| VERISK ANALYTICS                     | Debt Securities | 345       | 372       |
| VERIZON COMMUNICATIONS               | Debt Securities | 24,658    | 28,453    |
| VIACOM INC                           | Debt Securities | 3,468     | 4,052     |
| VIRGINIA ELECTRIC & POWER            | Debt Securities | 16,911    | 18,289    |
| VISA INC                             | Debt Securities | 7,409     | 8,603     |
| VODAFONE GROUP PLC                   | Debt Securities | 5,160     | 5,566     |
| VULCAN MATERIALS                     | Debt Securities | 283       | 323       |
| WALMART INC                          | Debt Securities | 11,114    | 12,479    |
| WALT DISNEY CO/THE                   | Debt Securities | 12,594    | 13,175    |
| WASHINGTON GAS LIGHT CO              | Debt Securities | 1,093     | 1,164     |
| WASHINGTON PG LP                     | Debt Securities | 881       | 884       |
| WASTE MANAGEMENT INC                 | Debt Securities | 739       | 822       |
| WEA FINANCE LLC                      | Debt Securities | 199       | 234       |
| WELLS FARGO & COMPANY                | Debt Securities | 10,766    | 12,244    |
| WELLS FARGO BANK NA                  | Debt Securities | 4,531     | 4,824     |
| WELLTOWER INC                        | Debt Securities | 1,497     | 1,733     |
| WESTAR ENERGY INC                    | Debt Securities | 4,101     | 4,608     |
| WESTERN DIGITAL                      | Debt Securities | 190       | 206       |
| WESTERN GAS PARTNERS                 | Debt Securities | 2,475     | 2,240     |
| WESTERN UNION CO                     | Debt Securities | 207       | 226       |
| WESTLAKE CHEMICAL CORP               | Debt Securities | 314       | 333       |
| WESTPAC BANKING                      | Debt Securities | 205       | 214       |
| WESTROCK MWV LLC                     | Debt Securities | 392       | 400       |
| WEYERHAEUSER CO                      | Debt Securities | 7,135     | 7,698     |
| WILLIAMS COMPANIES                   | Debt Securities | 5,449     | 5,914     |
| WILLIS NORTH AMERICA                 | Debt Securities | 791       | 807       |
| WILLIS-KNIGHTON                      | Debt Securities | 180       | 226       |
| WISCONSIN ELECTRIC POWER             | Debt Securities | 1,113     | 1,250     |
| WISCONSIN POWER + LIGHT              | Debt Securities | 1,299     | 1,451     |
| WISCONSIN PUBLIC SERVICE             | Debt Securities | 924       | 996       |
| WW GRAINGER INC                      | Debt Securities | 1,043     | 1,160     |
| WYETH LLC                            | Debt Securities | 1,330     | 1,459     |
| WYNN LAS VEGAS LLC/CORP              | Debt Securities | 1,073     | 1,132     |
| XCEL ENERGY INC                      | Debt Securities | 832       | 831       |
| XLIT LTD                             | Debt Securities | 99        | 126       |
| YARA INTL SA                         | Debt Securities | 199       | 218       |

|                                                      |                                       |                                                  |                  |                  |
|------------------------------------------------------|---------------------------------------|--------------------------------------------------|------------------|------------------|
|                                                      | ZF NA CAPITAL                         | Debt Securities                                  | 224              | 223              |
|                                                      | ZOETIS INC                            | Debt Securities                                  | 2,201            | 2,460            |
|                                                      |                                       | <b>Total debt securities</b>                     | <b>3,307,719</b> | <b>3,628,953</b> |
| <b>Investment funds</b>                              |                                       |                                                  |                  |                  |
|                                                      | BRIDGEWATER OPTIMAL PORT LTD          | Investment Funds                                 | 70,550           | 73,644           |
|                                                      | ISHARES MSCI EAFE ETF                 | Investment Funds                                 | 925              | 906              |
|                                                      | ISHARES MSCI EMERGING MARKETS         | Investment Funds                                 | 767              | 754              |
|                                                      | ISHARES MSCI EUROZONE ETF ISHARES     | Investment Funds                                 | 805              | 828              |
|                                                      | ISHARES MSCI INDIA ETF                | Investment Funds                                 | 679              | 725              |
|                                                      | ISHARES MSCI SAUDI ARABIA ETF         | Investment Funds                                 | 2,478            | 2,368            |
|                                                      | LISPENARD STREET CREDIT FUND          | Investment Funds                                 | 60               | 35               |
|                                                      | LISPENARD STREET FUND                 | Investment Funds                                 | 143              | 93               |
|                                                      | MARKET ADVANTAGE II, LTD CLASS E      | Investment Funds                                 | 35,500           | 43,387           |
|                                                      | MARKET ADVANTAGE LTD CL D             | Investment Funds                                 | 11,839           | 16,102           |
|                                                      | REDBOURN PARTNERS LTD                 | Investment Funds                                 | 3,258            | 3,904            |
|                                                      |                                       | <b>Total investment funds</b>                    | <b>127,004</b>   | <b>142,746</b>   |
| <b>Private equity and debt investments</b>           |                                       |                                                  |                  |                  |
|                                                      | CLEV CMN NEW                          | Private equity and debt investments              | 5,410            | 233              |
|                                                      | NEWARK EXP LIT                        | Private equity and debt investments              | -                | 26               |
|                                                      | NEWARK IND ESC                        | Private equity and debt investments              | -                | 26               |
|                                                      | SPECTRUM                              | Private equity and debt investments              | -                | 922              |
|                                                      |                                       | <b>Total private equity and debt investments</b> | <b>5,410</b>     | <b>1,207</b>     |
| <b>Real estate and other alternative investments</b> |                                       |                                                  |                  |                  |
|                                                      | ABACUS PROPERTY                       | Real estate and other alternative investments    | 291              | 306              |
|                                                      | ADVANCE RESIDENCE INV                 | Real estate and other alternative investments    | 250              | 253              |
|                                                      | AGNC INVESTMENT                       | Real estate and other alternative investments    | 119              | 97               |
|                                                      | AGREE REALTY                          | Real estate and other alternative investments    | 1,136            | 1,249            |
|                                                      | ALEXANDRIA REAL ESTATE EQUITIES       | Real estate and other alternative investments    | 166              | 209              |
|                                                      | ALLIED PROPERTIES REIT                | Real estate and other alternative investments    | 103              | 113              |
|                                                      | ALSTRIA OFFICE                        | Real estate and other alternative investments    | 83               | 84               |
|                                                      | AMERICAN FINANCE TRUST INC            | Real estate and other alternative investments    | 246              | 246              |
|                                                      | AMERICAN TOWER CORP                   | Real estate and other alternative investments    | 679              | 1,164            |
|                                                      | ANNALY CAPITAL MANAGEMENT INC         | Real estate and other alternative investments    | 195              | 158              |
|                                                      | ASSURA PLC                            | Real estate and other alternative investments    | 152              | 165              |
|                                                      | AVALONBAY COMMUNITIES INC             | Real estate and other alternative investments    | 298              | 362              |
|                                                      | BLUEROCK RESIDENTIAL GROWTH REIT      | Real estate and other alternative investments    | 98               | 107              |
|                                                      | BOSTON PROPERTIES INC                 | Real estate and other alternative investments    | 222              | 232              |
|                                                      | BRANDYWINE REALTY                     | Real estate and other alternative investments    | 1,162            | 1,110            |
|                                                      | CAMDEN PROPERTY TRUST                 | Real estate and other alternative investments    | 93               | 119              |
|                                                      | CANADIAN APARTMENT PROPERTIES         | Real estate and other alternative investments    | 367              | 547              |
|                                                      | CATCHMARK TIMBER TRUST-A              | Real estate and other alternative investments    | 306              | 314              |
|                                                      | CEDAR REALTY TRUST                    | Real estate and other alternative investments    | 11               | 9                |
|                                                      | CHAMPION REIT                         | Real estate and other alternative investments    | 187              | 188              |
|                                                      | CHARTER HALL GROUP                    | Real estate and other alternative investments    | 123              | 136              |
|                                                      | CHARTER HALL SOCIAL                   | Real estate and other alternative investments    | 84               | 100              |
|                                                      | CONCENTRADORA FI                      | Real estate and other alternative investments    | 95               | 89               |
|                                                      | COUSINS PROPERTIES                    | Real estate and other alternative investments    | 1,206            | 1,289            |
|                                                      | COVIVIO                               | Real estate and other alternative investments    | 119              | 126              |
|                                                      | CROWN CASTLE INTL CORP                | Real estate and other alternative investments    | 497              | 685              |
|                                                      | DIGITAL REALTY TRUST INC              | Real estate and other alternative investments    | 272              | 327              |
|                                                      | DREAM OFFICE REAL ESTATE INVESTMENT   | Real estate and other alternative investments    | 165              | 201              |
|                                                      | DUKE REALTY CORP                      | Real estate and other alternative investments    | 107              | 141              |
|                                                      | EQUINIX INC                           | Real estate and other alternative investments    | 415              | 580              |
|                                                      | EQUITY LIFESTYLE                      | Real estate and other alternative investments    | 120              | 134              |
|                                                      | EQUITY RESIDENTIAL                    | Real estate and other alternative investments    | 300              | 385              |
|                                                      | ESSEX PROPERTY TRUST INC              | Real estate and other alternative investments    | 184              | 250              |
|                                                      | EXTRA SPACE STORAGE INC               | Real estate and other alternative investments    | 115              | 171              |
|                                                      | FEDERAL REALTY INVS TRUST             | Real estate and other alternative investments    | 111              | 116              |
|                                                      | FIRST INDUSTRIAL REALTY               | Real estate and other alternative investments    | 1,041            | 1,207            |
|                                                      | FORTRESS REIT LT                      | Real estate and other alternative investments    | 71               | 52               |
|                                                      | GDI PROPERTY GROUP                    | Real estate and other alternative investments    | 83               | 87               |
|                                                      | GEO GROUP INC/THE                     | Real estate and other alternative investments    | 377              | 338              |
|                                                      | H&R REAL ESTATE INVESTMENT TRUST      | Real estate and other alternative investments    | 91               | 93               |
|                                                      | HCP INC                               | Real estate and other alternative investments    | 163              | 194              |
|                                                      | HOST HOTELS + RESORTS INC             | Real estate and other alternative investments    | 165              | 149              |
|                                                      | HOTEL PROPERTY INV                    | Real estate and other alternative investments    | 256              | 245              |
|                                                      | ICADE                                 | Real estate and other alternative investments    | 101              | 106              |
|                                                      | INGENIA COMMUNITIES GROUP             | Real estate and other alternative investments    | 156              | 184              |
|                                                      | INMOBILIARIA COLONIAL SOCIMI          | Real estate and other alternative investments    | 91               | 110              |
|                                                      | INVESTORS REAL ESTATE TRUST           | Real estate and other alternative investments    | 71               | 90               |
|                                                      | INVINCIBLE INVESTMENT CORP            | Real estate and other alternative investments    | 117              | 142              |
|                                                      | INVITATION HOMES INC                  | Real estate and other alternative investments    | 130              | 158              |
|                                                      | IRON MOUNTAIN INC                     | Real estate and other alternative investments    | 114              | 102              |
|                                                      | JAPAN HOTEL REIT                      | Real estate and other alternative investments    | 130              | 116              |
|                                                      | KENEDIX OFFICE INVESTMENT CORP        | Real estate and other alternative investments    | 134              | 158              |
|                                                      | KENEDIX RESIDENT NEXT INVESTMENT CORP | Real estate and other alternative investments    | 123              | 148              |
|                                                      | KIMCO REALTY CORP                     | Real estate and other alternative investments    | 101              | 102              |
|                                                      | LAND SECURITIES                       | Real estate and other alternative investments    | 313              | 336              |
|                                                      | LIBERTY PROPERTY TRUST                | Real estate and other alternative investments    | 68               | 88               |
|                                                      | LINK REIT                             | Real estate and other alternative investments    | 108              | 138              |
|                                                      | MACERICH CO/THE                       | Real estate and other alternative investments    | 80               | 39               |
|                                                      | MACQUARIE MEXICO                      | Real estate and other alternative investments    | 138              | 151              |
|                                                      | MAPLETREE COMMERCIAL TRUST            | Real estate and other alternative investments    | 155              | 193              |
|                                                      | MAPLETREE NORTH ASIA COMMERCIAL TRUST | Real estate and other alternative investments    | 104              | 106              |
|                                                      | MCUBS MIDCITY INVESTMENT CORP         | Real estate and other alternative investments    | 115              | 145              |
|                                                      | MERLIN PROPERTIES                     | Real estate and other alternative investments    | 127              | 139              |
|                                                      | MID-AMERICA APARTMENT COMMUNITY       | Real estate and other alternative investments    | 132              | 171              |
|                                                      | NATIONAL RETAIL                       | Real estate and other alternative investments    | 76               | 103              |
|                                                      | NATIONAL STORAGE                      | Real estate and other alternative investments    | 433              | 455              |
|                                                      | NORTHVIEW APARTMENT                   | Real estate and other alternative investments    | 55               | 59               |
|                                                      | PEBBLEBROOK HOTEL TRUST               | Real estate and other alternative investments    | 761              | 629              |

|                                                     |                                               |        |        |
|-----------------------------------------------------|-----------------------------------------------|--------|--------|
| PROLOGIS INC                                        | Real estate and other alternative investments | 442    | 638    |
| PUBLIC STORAGE                                      | Real estate and other alternative investments | 920    | 1,097  |
| REALTY INCOME CORP                                  | Real estate and other alternative investments | 215    | 294    |
| REGENCY CENTERS CORP                                | Real estate and other alternative investments | 133    | 142    |
| RESILIENT REIT LTD                                  | Real estate and other alternative investments | 335    | 322    |
| SAFESTORE HOLDINGS PLC                              | Real estate and other alternative investments | 95     | 108    |
| SBA COMM CORP                                       | Real estate and other alternative investments | 1,040  | 1,227  |
| SIMON PROPERTY GROUP INC                            | Real estate and other alternative investments | 626    | 569    |
| SL GREEN REALTY CORP                                | Real estate and other alternative investments | 105    | 82     |
| SUN COMMUNITIES                                     | Real estate and other alternative investments | 141    | 164    |
| TORUNLAR GAYRIME                                    | Real estate and other alternative investments | 56     | 58     |
| UDR INC                                             | Real estate and other alternative investments | 131    | 168    |
| URSTADT BIDDLE-A                                    | Real estate and other alternative investments | 199    | 197    |
| VENTAS INC                                          | Real estate and other alternative investments | 253    | 302    |
| VEREIT INC                                          | Real estate and other alternative investments | 93     | 110    |
| VICINITY CENTRES                                    | Real estate and other alternative investments | 334    | 308    |
| VORNADO REALTY TRUST                                | Real estate and other alternative investments | 154    | 126    |
| WAREHOUSES DE PAUW                                  | Real estate and other alternative investments | 188    | 191    |
| WELLTOWER INC                                       | Real estate and other alternative investments | 335    | 441    |
| WEYERHAEUSER CO                                     | Real estate and other alternative investments | 289    | 243    |
| WP CAREY INC                                        | Real estate and other alternative investments | 142    | 187    |
| Total real estate and other alternative investments |                                               | 22,483 | 25,269 |

#### Group annuity contracts

|                               |                         |        |        |
|-------------------------------|-------------------------|--------|--------|
| * AETNA J14709                | Group annuity contracts | 5,649  | 6,913  |
| * METLIFE 135                 | Group annuity contracts | 4,464  | 5,238  |
| * METLIFE 632                 | Group annuity contracts | 5,653  | 8,179  |
| * PRUPAR GA 40179             | Group annuity contracts | 5,619  | 7,593  |
| Total group annuity contracts |                         | 21,385 | 27,923 |

#### Derivatives

|                                                            |             |       |       |
|------------------------------------------------------------|-------------|-------|-------|
| 317587129 CDX.O P 2.90 IG32 5Y JUN20 P                     | Derivatives | (2)   | -     |
| 317587327 CDX.O P 0.90 IG32 5Y NOV19 P                     | Derivatives | (10)  | (1)   |
| 317587582 CDX.O P 0.70 IG32 5Y OCT19 P                     | Derivatives | (16)  | (2)   |
| 3175FL187 CDX.O P 0.85 IG32 5Y NOV19 P                     | Derivatives | (1)   | -     |
| 3175FL450 CDX.O P 0.95 IG32 5Y DEC19 P                     | Derivatives | (2)   | (1)   |
| 3175JA856 CDX.O P 0.65 IG32 5Y OCT19 P                     | Derivatives | (2)   | -     |
| 3175JA963 CDX.O P 0.75 IG32 5Y NOV19 P                     | Derivatives | (26)  | (7)   |
| 3175JC290 ITRAXX.O P 3.00 EU31 JUN20 P                     | Derivatives | (3)   | -     |
| 3175ZA262 CDX.O C 0.45 IG32 5Y NOV19 C                     | Derivatives | (2)   | (14)  |
| 317U291P5 IRO USD 5Y P                                     | Derivatives | (98)  | -     |
| 317U292P4 IRO USD 30Y P                                    | Derivatives | 97    | -     |
| 317U385T4 IRO USD 5Y P                                     | Derivatives | (31)  | (1)   |
| 317U386T3 IRO USD 5Y C                                     | Derivatives | (38)  | (75)  |
| 317U724M9 IRO USD 5Y P                                     | Derivatives | (47)  | -     |
| 317U725M8 IRO USD 30Y P                                    | Derivatives | 46    | -     |
| BWU00M045 IRS JPY R V 06MLIBOR CCP P F 0.3000 CCP          | Derivatives | 5     | (93)  |
| BWU00UDV9 IRS EUR R V 06MEURIB CCP P F 0.5000 CCP          | Derivatives | (150) | (290) |
| BWU00VJX7 IRS USD R V 03MLIBOR P F 1.8700 CCP              | Derivatives | -     | (135) |
| BWU00VLC0 IRS USD R V 03MLIBOR P F 3.000 CCP               | Derivatives | -     | (664) |
| BWU00VLD8 IRS USD R V 03MLIBOR P F 1.9600 CCP              | Derivatives | -     | (32)  |
| BWU00VX94 IRS USD R V 03MLIBOR P F 1.2500 CCP              | Derivatives | 323   | 299   |
| BWU00W8P4 IRS EUR R V 06MEURIB P F 0.0000 CCP              | Derivatives | 24    | 1     |
| BWU00W8W9 IRS GBP R V 06MLIBOR P F 0.7500 CCP              | Derivatives | (1)   | (3)   |
| BWU00W8X7 IRS GBP R V 06MLIBOR P F 0.7500 CCP              | Derivatives | 19    | (16)  |
| BWU00W8Y5 IRS GBP R V 06MLIBOR P F 0.7500 CCP              | Derivatives | 2     | (10)  |
| BWU00W9G3 IRS USD R V 03MLIBOR P F 3.0545 CCP              | Derivatives | -     | (704) |
| BWU00WCV6 IRS USD R V 03MLIBOR P F 3.100 CCP               | Derivatives | -     | (740) |
| SWPC0C1D2 CDS USD P V 01MEVENT 2 CMBX R F .5000 CMBX       | Derivatives | (228) | 80    |
| SWPC0CLY4 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX     | Derivatives | (38)  | 13    |
| SWPC0E924 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP       | Derivatives | 283   | 174   |
| SWPC0F525 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX     | Derivatives | (9)   | 3     |
| SWPC0F988 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP       | Derivatives | 125   | 77    |
| SWPC0FAP8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP       | Derivatives | 18    | 32    |
| SWPC0FD08 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP       | Derivatives | (1)   | 5     |
| SWPC0FUF8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP       | Derivatives | (131) | 12    |
| SWPC0GA27 CDS USD P V 03MEVENT CCP R F 1.000 CCP           | Derivatives | 45    | 44    |
| SWPC0GA50 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP       | Derivatives | 6     | 7     |
| SWPC0GBH3 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP       | Derivatives | 23    | 26    |
| SWPC0GCR0 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP       | Derivatives | 92    | 89    |
| SWPC0H5H8 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP | Derivatives | (22)  | (18)  |
| SWPC0HJ26 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP       | Derivatives | (130) | 3     |
| SWPC0I305CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP        | Derivatives | -     | (1)   |
| SWU000T61 IRS HUF R F 1.250 CCP P V 06MBUBOR CCP           | Derivatives | 6     | 85    |
| SWU00P4Y4 IRS HUF R F 1.000 CCP P V 06MBUBOR CCP           | Derivatives | (13)  | 18    |
| Forward Foreign Currency Contracts - BRL/USD               | Derivatives | -     | 9     |
| Forward Foreign Currency Contracts - COP/USD               | Derivatives | -     | (34)  |
| Forward Foreign Currency Contracts - EUR/USD               | Derivatives | -     | (16)  |
| Forward Foreign Currency Contracts - GBP/USD               | Derivatives | -     | (12)  |
| Forward Foreign Currency Contracts - IDR/USD               | Derivatives | -     | (11)  |
| Forward Foreign Currency Contracts - JPY/USD               | Derivatives | -     | (153) |
| Forward Foreign Currency Contracts - MXN/USD               | Derivatives | -     | (32)  |
| Forward Foreign Currency Contracts - PLN/USD               | Derivatives | -     | (28)  |
| Forward Foreign Currency Contracts - RUB/USD               | Derivatives | -     | 26    |
| Forward Foreign Currency Contracts - USD/BRL               | Derivatives | -     | (6)   |
| Forward Foreign Currency Contracts - USD/EUR               | Derivatives | -     | 33    |
| Forward Foreign Currency Contracts - USD/GBP               | Derivatives | -     | (45)  |
| Forward Foreign Currency Contracts - USD/JPY               | Derivatives | -     | (4)   |
| Forward Foreign Currency Contracts - USD/PEN               | Derivatives | -     | 57    |
| Forward Foreign Currency Contracts - ZAR/USD               | Derivatives | -     | (70)  |
| LEGEND HOLDINGS CP H CNY1 RIGHTS                           | Derivatives | -     | -     |
| RXX9P170.5                                                 | Derivatives | -     | 4     |
| RXX9P173                                                   | Derivatives | -     | 2     |
| RXZ9C178.5                                                 | Derivatives | -     | 20    |

AUST 10Y BOND FUT DEC19  
 E-MINI RUSS 2000 DEC19  
 EURO STOXX 50 DEC19  
 EURO-BUND FUTURE DEC19  
 FTSE 100 IDX FUT DEC19  
 HANG SENG IDX FUT OCT19  
 MSCI EMGMKT DEC19  
 S+P/TSX 60 IX FUT DEC19  
 S+P500 EMINI FUT DEC19  
 SPI 200 FUTURES DEC19  
 TOPIX INDX FUTR DEC19  
 US 10YR NOTE (CBT)DEC19  
 US 10YR ULTRA FUT DEC19  
 US 2YR NOTE (CBT) DEC19  
 US 5YR NOTE (CBT) DEC19  
 US LONG BOND(CBT) DEC19  
 US ULTRA BOND CBT DEC19

|                          |            |                |
|--------------------------|------------|----------------|
| Derivatives              | -          | (22)           |
| Derivatives              | -          | (776)          |
| Derivatives              | -          | 349            |
| Derivatives              | -          | (42)           |
| Derivatives              | -          | 138            |
| Derivatives              | -          | (4)            |
| Derivatives              | -          | (1,007)        |
| Derivatives              | -          | 1              |
| Derivatives              | -          | (1,257)        |
| Derivatives              | -          | 36             |
| Derivatives              | -          | 902            |
| Derivatives              | -          | 308            |
| Derivatives              | -          | (26)           |
| Derivatives              | -          | 7              |
| Derivatives              | -          | 30             |
| Derivatives              | -          | (981)          |
| Derivatives              | -          | (4,056)        |
| <b>Total derivatives</b> | <b>113</b> | <b>(8,499)</b> |

|                                        |                     |                     |
|----------------------------------------|---------------------|---------------------|
| <b>Total directly held investments</b> | <b>\$ 4,551,465</b> | <b>\$ 4,993,769</b> |
|----------------------------------------|---------------------|---------------------|

\* Denotes parties-in-interest

General Motors Salaried Retirement Program  
Form 5500  
Plan No. – 016  
Plan Year: 10/01/2018 – 09/30/2019

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: 10/01/2018 – 09/30/2019

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: 10/01/2018 – 09/30/2019

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: 10/01/2018 – 09/30/2019

Statement by Enrolled Actuary

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

General Motors Salaried Retirement Program  
Form 5500  
Plan No. – 016  
Plan Year: 10/01/2018 – 09/30/2019

Summary of Plan Provisions

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

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: 10/01/2018 – 09/30/2019

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 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions  
Plan No. – 016  
Plan Year: 10/01/2018 – 09/30/2019

Schedule of Reportable Transactions

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

|                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                              |                                                                                           |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB<br/>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan<br/>Actuarial Information</b><br><br>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).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2018</b><br><br><b>This Form is Open to Public Inspection</b> |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

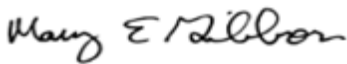
For calendar plan year 2018 or fiscal plan year beginning 10/01/2018 and ending 09/30/2019

▶ **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.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br>General Motors Salaried Retirement Program                                                                       | <b>B</b> Three-digit plan number (PN) ▶<br><br>016                                                                                                      |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>General Motors LLC                                            | <b>D</b> Employer Identification Number (EIN)<br>27-0383222                                                                                             |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                 |                                                                                                                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|
| <b>Part I</b>                                                                                                                                                                                                   | <b>Basic Information</b>                                                                                        |
| <b>1</b> Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2018</u>                                                                                                                               |                                                                                                                 |
| <b>2</b> Assets:                                                                                                                                                                                                |                                                                                                                 |
| <b>a</b> Market value.....                                                                                                                                                                                      | <b>2a</b> 6,201,011,902                                                                                         |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  | <b>2b</b> 6,359,543,606                                                                                         |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             |                                                                                                                 |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | (1) Number of participants 7,532 (2) Vested Funding Target 1,767,849,175 (3) Total Funding Target 1,767,849,175 |
| <b>b</b> For terminated vested participants .....                                                                                                                                                               | 15,982 821,300,180 821,300,180                                                                                  |
| <b>c</b> For active participants .....                                                                                                                                                                          | 17,758 2,892,539,114 2,979,964,224                                                                              |
| <b>d</b> Total .....                                                                                                                                                                                            | 41,272 5,481,688,469 5,569,113,579                                                                              |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                                                                                                                 |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions .....                                                                                                                                       | <b>4a</b>                                                                                                       |
| <b>b</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 ..... | <b>4b</b>                                                                                                       |
| <b>5</b> Effective interest rate .....                                                                                                                                                                          | <b>5</b> 5.80%                                                                                                  |
| <b>6</b> Target normal cost .....                                                                                                                                                                               | <b>6</b> 23,243,000                                                                                             |

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

|                               |                                                                                     |                                        |
|-------------------------------|-------------------------------------------------------------------------------------|----------------------------------------|
| <b>SIGN HERE</b>              |  | 05/01/2020                             |
| Signature of actuary          |                                                                                     | Date                                   |
| Mary E Gibbon                 |                                                                                     | 2006921                                |
| Type or print name of actuary |                                                                                     | Most recent enrollment number          |
| Willis Towers Watson US LLC   |                                                                                     | 703-258-8163                           |
| Firm name                     |                                                                                     | Telephone number (including area code) |
| 800 North Glebe Road          |                                                                                     |                                        |
| Arlington VA 22203            |                                                                                     |                                        |
| Address of the firm           |                                                                                     |                                        |

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

## Part II Beginning of Year Carryover and Prefunding Balances

|             |                                                                                                                                                         | (a) Carryover balance | (b) Prefunding balance |
|-------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| <b>7</b>    | Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....                                                          | 1,100,772,855         | 0                      |
| <b>8</b>    | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                      | 15,794,000            |                        |
| <b>9</b>    | Amount remaining (line 7 minus line 8).....                                                                                                             | 1,084,978,855         | 0                      |
| <b>10</b>   | Interest on line 9 using prior year's actual return of <u>2.79</u> % .....                                                                              | 30,270,910            | 0                      |
| <b>11</b>   | Prior year's excess contributions to be added to prefunding balance:                                                                                    |                       |                        |
| <b>a</b>    | Present value of excess contributions (line 38a from prior year).....                                                                                   |                       | 0                      |
| <b>b(1)</b> | 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>6.01</u> %..... |                       | 0                      |
| <b>b(2)</b> | Interest on line 38b from prior year Schedule SB, using prior year's actual return.....                                                                 |                       |                        |
| <b>c</b>    | Total available at beginning of current plan year to add to prefunding balance.....                                                                     |                       | 0                      |
| <b>d</b>    | Portion of (c) to be added to prefunding balance.....                                                                                                   |                       |                        |
| <b>12</b>   | Other reductions in balances due to elections or deemed elections .....                                                                                 |                       |                        |
| <b>13</b>   | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....                                                                       | 1,115,249,765         | 0                      |

| Part III | Funding Percentages |
|----------|---------------------|
|----------|---------------------|

|           |                                                                                                                                                                  |           |           |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|-----------|
| <b>14</b> | Funding target attainment percentage .....                                                                                                                       | <b>14</b> | 94 . 16%  |
| <b>15</b> | Adjusted funding target attainment percentage.....                                                                                                               | <b>15</b> | 114 . 19% |
| <b>16</b> | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b> | 117 . 79% |
| <b>17</b> | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b> | %         |

|                |                                               |
|----------------|-----------------------------------------------|
| <b>Part IV</b> | <b>Contributions and Liquidity Shortfalls</b> |
|----------------|-----------------------------------------------|

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

| (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>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:

|                                                                                                                         |            |   |
|-------------------------------------------------------------------------------------------------------------------------|------------|---|
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years.....                     | <b>19a</b> | 0 |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date .....                                      | <b>19b</b> | 0 |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date ..... | <b>19c</b> | 0 |

## 20 Quarterly contributions and liquidity shortfalls:

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

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

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

|                                                            |         |         |         |
|------------------------------------------------------------|---------|---------|---------|
| Liquidity shortfall as of end of quarter of this plan year |         |         |         |
| (1) 1st                                                    | (2) 2nd | (3) 3rd | (4) 4th |
| 0                                                          | 0       | 0       | 0       |

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

|                                                 |                        |                                                |                                                           |                                                     |
|-------------------------------------------------|------------------------|------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------|
| <b>21</b> Discount rate:                        |                        |                                                |                                                           |                                                     |
| <b>a</b> Segment rates:                         | 1st segment:<br>3.92 % | 2nd segment:<br>5.52 %                         | 3rd segment:<br>6.29 %                                    | <input type="checkbox"/> N/A, full yield curve used |
| <b>b</b> Applicable month (enter code) .....    |                        |                                                |                                                           | <b>21b</b> 4                                        |
| <b>22</b> Weighted average retirement age ..... |                        |                                                |                                                           | <b>22</b> 65                                        |
| <b>23</b> Mortality table(s) (see instructions) | Prior regulation:      | <input type="checkbox"/> Prescribed - combined | <input checked="" type="checkbox"/> Prescribed - separate | <input type="checkbox"/> Substitute                 |
|                                                 | Current regulation:    | <input type="checkbox"/> Prescribed - combined | <input type="checkbox"/> Prescribed - separate            | <input type="checkbox"/> Substitute                 |

**Part VI Miscellaneous Items**

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

**Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years**

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

**Part VIII Minimum Required Contribution For Current Year**

|                                                                                                                                                                                      |                     |                    |               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|--------------------|---------------|
| <b>31</b> Target normal cost and excess assets (see instructions):                                                                                                                   |                     |                    |               |
| <b>a</b> Target normal cost (line 6) .....                                                                                                                                           | <b>31a</b>          | 23,243,000         |               |
| <b>b</b> Excess assets, if applicable, but not greater than line 31a .....                                                                                                           | <b>31b</b>          |                    |               |
| <b>32</b> Amortization installments:                                                                                                                                                 | Outstanding Balance | Installment        |               |
| <b>a</b> Net shortfall amortization installment .....                                                                                                                                |                     |                    |               |
| <b>b</b> Waiver amortization installment .....                                                                                                                                       |                     |                    |               |
| <b>33</b> 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 ..... | <b>33</b>           |                    |               |
| <b>34</b> Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) .....                                                         | <b>34</b>           | 23,243,000         |               |
|                                                                                                                                                                                      | Carryover balance   | Prefunding balance | Total balance |
| <b>35</b> Balances elected for use to offset funding requirement .....                                                                                                               | 23,243,000          |                    | 23,243,000    |
| <b>36</b> Additional cash requirement (line 34 minus line 35) .....                                                                                                                  | <b>36</b>           | 0                  |               |
| <b>37</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                  | <b>37</b>           | 0                  |               |
| <b>38</b> Present value of excess contributions for current year (see instructions)                                                                                                  |                     |                    |               |
| <b>a</b> Total (excess, if any, of line 37 over line 36) .....                                                                                                                       | <b>38a</b>          | 0                  |               |
| <b>b</b> Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                | <b>38b</b>          |                    |               |
| <b>39</b> Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                      | <b>39</b>           | 0                  |               |
| <b>40</b> Unpaid minimum required contributions for all years .....                                                                                                                  | <b>40</b>           | 0                  |               |

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

|                                                                                  |                                                                                                                         |
|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------|
| <b>41</b> If an election was made to use PRA 2010 funding relief for this plan:  |                                                                                                                         |
| <b>a</b> Schedule elected .....                                                  | <input type="checkbox"/> 2 plus 7 years <input type="checkbox"/> 15 years                                               |
| <b>b</b> Eligible plan year(s) for which the election in line 41a was made ..... | <input type="checkbox"/> 2008 <input type="checkbox"/> 2009 <input type="checkbox"/> 2010 <input type="checkbox"/> 2011 |

## **Schedule SB – Statement by Enrolled Actuary**

|                          |                                            |
|--------------------------|--------------------------------------------|
| <b>Plan Sponsor</b>      | General Motors LLC                         |
| <b>EIN/PN</b>            | 27-0383222 / 016                           |
| <b>Plan Name</b>         | General Motors Salaried Retirement Program |
| <b>Valuation Date</b>    | October 1, 2018                            |
| <b>Enrolled Actuary</b>  | Mary Gibbon                                |
| <b>Enrollment Number</b> | 20-6921                                    |

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 \$15,794,000 for 2017 to \$23,243,000 for 2018.

# 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 2018

### Interest rates:

|                           | Not Reflecting<br>Corridors | Reflecting<br>Corridors |
|---------------------------|-----------------------------|-------------------------|
| ▪ First segment rate      | 2.07%                       | 3.92%                   |
| ▪ Second segment rate     | 3.70%                       | 5.52%                   |
| ▪ Third segment rate      | 4.43%                       | 6.29%                   |
| ▪ Effective interest rate | 4.02%                       | 5.80%                   |

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

Year Ending  
9/30/2019: 7.32%

Year Ending  
09/30/2018: 7.33%

### Annual rates of increase

Future increases in Maximum  
Benefits and Plan Compensation Limits:

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

## Demographic Assumptions

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

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

### Mortality

**Funding Target, Target Normal Cost and Premium Funding Target** Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustment, projected to 2033 using Scale AA) and annuitants (based on RP-2000 “Healthy Annuitants” table without collar or amount adjustments, projected to 2025 using Scale AA) are used for healthy males and healthy females; the disabled life mortality tables are defined under Revenue Ruling 96-7 are used for disabled males and females.

**Lump Sum Mortality** Lump sums are calculated using the 2018 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           | 0.0%                               |
| 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                                           | 0.1%  | 0.1%    |
| 55                                           | 0.2%  | 0.2%    |
| 60                                           | 0.2%  | 0.2%    |
| 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 |                |                |                |
|-------------------------------------|----------------|----------------|----------------|
|                                     | Non Executives | Non Executives | Executives     |
| Age                                 | Pre-1988 hires | Other          | All Executives |
| 50                                  | 5.5%           | 0.0%           | 0.0%           |
| 52                                  | 5.5%           | 0.0%           | 0.0%           |
| 55                                  | 7.5%           | 2.5%           | 25.0%          |
| 57                                  | 7.5%           | 2.5%           | 15.0%          |
| 60                                  | 11.0%          | 4.0%           | 25.0%          |
| 62                                  | 17.0%          | 10.0%          | 25.0%          |
| 65                                  | 22.5%          | 20.0%          | 100.0%         |
| 67                                  | 22.5%          | 20.0%          |                |
| 70                                  | 100.0%         | 100.0%         |                |

## Interest Credits for Account Balance Benefits

The greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (3.01% for July 2018).

**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 20% of deferred vested employees elect to take an immediate lump sum. The remaining 80% of deferred vested employees are assumed to defer payment until age 65, at which point 40% elect an annuity and 60% elect a lump sum.

Form of Annuity: It is assumed that 75% 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 75% 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 two years younger. Female employees are assumed to have a male spouse two years older.

**Administrative expenses**

The assumed plan-related expenses are \$23,243,000 for the current plan year and \$15,794,000 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

|                                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|-----------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Valuation date</b>                                                             | First day of the plan year for the twelve-month period ending September 30, 2018.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| <b>Funding target</b>                                                             | Present value of accrued benefits as required by regulations under IRC §430.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| <b>Target normal cost</b>                                                         | 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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| <b>Actuarial value of assets [for determining minimum required contributions]</b> | <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 2017 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> |
| <b>Benefits not valued</b>                                                        | <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).

Note that the plan sponsor has decided, as allowed by regulation §1.430(h)(3)-1, to delay until the 2019 plan year updating the required mortality table to reflect RP-2014 study and subsequent Society of Actuaries studies.

All other assumptions are described in the January 23, 2019 GM assumptions memo.

## Source of Prescribed Methods

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

## Changes in assumptions and methods since prior valuation

The assumed plan related expenses were changed from \$15,794,000 for 2017 to \$23,243,000 for 2018.

The required mortality table used to calculate the funding target and normal cost was updated to include an additional year of projected mortality improvement as required by IRC§430.

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date, as required by IRC §430.

## Part V – Summary of Plan Provisions

### Plan Provisions

The plan was originally effective August 1, 2012

|                          |                                                                                                                                                                                                                                                               |
|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Plan Year</b>         | October 1, 2018 to September 30, 2019                                                                                                                                                                                                                         |
| <b>Covered employees</b> | 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

| <b>Credited service</b>                                              | 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.                                                                                                                                                                                                                                                                                                                                                   |                    |                    |   |         |   |       |   |       |   |       |
|----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|--------------------|---|---------|---|-------|---|-------|---|-------|
| <b>100% vesting</b>                                                  | 3 years of Vesting Service for Account Balance Plan and 5 years of Vesting Service for all others.                                                                                                                                                                                                                                                                                                                                                                                            |                    |                    |   |         |   |       |   |       |   |       |
| <b>Plan compensation</b>                                             | Plan compensation is the sum of the base pay and bonus.                                                                                                                                                                                                                                                                                                                                                                                                                                       |                    |                    |   |         |   |       |   |       |   |       |
| <b>Statutory limits on benefit</b>                                   | The maximum benefit limit under Internal Revenue Code Section 415 is \$215,000 for the current plan year.                                                                                                                                                                                                                                                                                                                                                                                     |                    |                    |   |         |   |       |   |       |   |       |
| <b>Normal retirement date (NRD)</b>                                  | First of month coinciding with or next following the attainment of age 65.                                                                                                                                                                                                                                                                                                                                                                                                                    |                    |                    |   |         |   |       |   |       |   |       |
| <b>Monthly retirement benefits (other than Account Balance Plan)</b> | <div><div>a) Part A basic benefit rate per year of credited service prior to December 31, 2006:</div><table><tr><th>Benefit Class Code</th><th>Basic Benefit Rate</th></tr><tr><td>A</td><td>\$51.90</td></tr><tr><td>B</td><td>51.15</td></tr><tr><td>C</td><td>51.40</td></tr><tr><td>D</td><td>51.65</td></tr></table></div> <div><div>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.</div></div> | Benefit Class Code | Basic Benefit Rate | A | \$51.90 | B | 51.15 | C | 51.40 | D | 51.65 |
| Benefit Class Code                                                   | Basic Benefit Rate                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                    |                    |   |         |   |       |   |       |   |       |
| A                                                                    | \$51.90                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                    |                    |   |         |   |       |   |       |   |       |
| B                                                                    | 51.15                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                    |                    |   |         |   |       |   |       |   |       |
| C                                                                    | 51.40                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                    |                    |   |         |   |       |   |       |   |       |
| D                                                                    | 51.65                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                    |                    |   |         |   |       |   |       |   |       |

- (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

|                                                  |                                                                                                                          |
|--------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------|
| <b>Normal retirement</b>                         | Age 65                                                                                                                   |
| <b>Early retirement</b>                          | 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. |
| <b>Automatic Retirement</b>                      | Age 65 for executives                                                                                                    |
| <b>Total and Permanent Disability Retirement</b> | 10 years of service and totally and permanently disabled prior to age 65.                                                |
| <b>Vested Deferred Benefit</b>                   | 3 years of service for the Account Balance Plan and 5 years of service for all others.                                   |
| <b>Preretirement Survivor benefit</b>            | 3 years of service for ABP and 5 years of service for all others.                                                        |

### Benefits Paid Upon the Following Events

|                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|-----------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Normal retirement</b>                                  | <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>                                                                                                                                                                                                                                                                                  |
| <b>Early retirement</b>                                   | <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> |
| <b>Total and permanent disability retirement</b>          | Unreduced benefits plus temporary benefit. May be eligible for early retirement supplement and Level Benefit.                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| <b>Vested benefits for participants in active service</b> | <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 65<sup>th</sup> birthday or to begin receiving reduced benefits as early as the employee's 55<sup>th</sup> 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.

Schedule SB, Line 26 - Schedule of Active Participant Data  
General Motors Salaried Retirement Program  
EIN/PN: 27-0383222/016  
Data is as of 10/1/2018

| Attained<br>Age | Completed Years of Credited Service |         |        |         |        |           |          |           |          |           |          |           |          |           |          |           |          |           |           |           | Total  |           |
|-----------------|-------------------------------------|---------|--------|---------|--------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|-----------|-----------|--------|-----------|
|                 | Under 1                             |         | 1 to 4 |         | 5 to 9 |           | 10 to 14 |           | 15 to 19 |           | 20 to 24 |           | 25 to 29 |           | 30 to 34 |           | 35 to 39 |           | 40 & Over |           |        |           |
|                 | Avg.                                |         | Avg.   |         | Avg.   |           | Avg.     |           | Avg.     |           | Avg.     |           | Avg.     |           | Avg.     |           | Avg.     |           | Avg.      |           |        |           |
|                 | No.                                 | Accrued | No.    | Accrued | No.    | Accrued   | No.      | Accrued   | No.      | Accrued   | No.      | Accrued   | No.      | Accrued   | No.      | Accrued   | No.      | Accrued   | No.       | Accrued   | No.    | Accrued   |
| Under 25        | -                                   | -       | -      | -       | -      | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         | -      | -         |
| 25 to 29        | -                                   | -       | -      | -       | -      | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         | -      | -         |
| 30 to 34        | 15                                  | -       | 4      | -       | -      | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         | 19     | -         |
| 35 to 39        | 90                                  | -       | 284    | -       | 66     | \$ 2,142  | 65       | \$ 9,988  | 2        | -         | -        | -         | -        | -         | -        | -         | -        | -         | -         | -         | 507    | \$ 9,886  |
| 40 to 44        | 83                                  | -       | 241    | -       | 136    | \$ 8,635  | 938      | \$ 11,978 | 207      | \$ 15,459 | 3        | -         | 2        | -         | -        | -         | -        | -         | -         | -         | 1,610  | \$ 12,537 |
| 45 to 49        | 82                                  | -       | 269    | -       | 120    | \$ 14,724 | 1,085    | \$ 13,490 | 874      | \$ 18,603 | 268      | \$ 24,690 | 10       | -         | -        | -         | -        | -         | -         | -         | 2,708  | \$ 16,765 |
| 50 to 54        | 63                                  | -       | 231    | -       | 106    | \$ 15,112 | 847      | \$ 14,895 | 794      | \$ 20,211 | 1,039    | \$ 27,653 | 499      | \$ 32,896 | 6        | -         | 2        | -         | 1         | -         | 3,588  | \$ 23,130 |
| 55 to 59        | 66                                  | -       | 121    | -       | 69     | \$ 16,064 | 602      | \$ 15,711 | 664      | \$ 21,768 | 691      | \$ 28,021 | 1,531    | \$ 36,417 | 506      | \$ 40,804 | 32       | \$ 25,241 | 3         | -         | 4,285  | \$ 29,841 |
| 60 to 64        | 15                                  | -       | 77     | -       | 44     | \$ 15,025 | 230      | \$ 15,428 | 260      | \$ 22,850 | 270      | \$ 27,570 | 437      | \$ 34,907 | 641      | \$ 42,634 | 323      | \$ 43,302 | 28        | \$ 12,560 | 2,325  | \$ 33,671 |
| 65 & Over       | 5                                   | -       | 17     | -       | 9      | -         | 62       | \$ 15,971 | 51       | \$ 20,930 | 49       | \$ 27,669 | 84       | \$ 35,842 | 91       | \$ 38,788 | 96       | \$ 45,669 | 69        | \$ 39,723 | 533    | \$ 33,911 |
| Total           | 419                                 | -       | 1,244  | -       | 550    | \$ 14,224 | 3,829    | \$ 13,878 | 2,852    | \$ 19,990 | 2,320    | \$ 27,387 | 2,563    | \$ 35,313 | 1,244    | \$ 41,489 | 453      | \$ 42,396 | 101       | \$ 30,703 | 15,575 | \$ 25,222 |

Average Age: 54.4

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 10/1/2018

| Attained<br>Age | Completed Years of Credited Service |          |        |           |        |           |          |          |          |          |          |          |          |          |          |          |          |          |           |          |       |           |
|-----------------|-------------------------------------|----------|--------|-----------|--------|-----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|----------|-----------|----------|-------|-----------|
|                 | Under 1                             |          | 1 to 4 |           | 5 to 9 |           | 10 to 14 |          | 15 to 19 |          | 20 to 24 |          | 25 to 29 |          | 30 to 34 |          | 35 to 39 |          | 40 & Over |          | Total |           |
|                 | Avg.                                |          | Avg.   |           | Avg.   |           | Avg.     |          | Avg.     |          | Avg.     |          | Avg.     |          | Avg.     |          | Avg.     |          | Avg.      |          | Avg.  |           |
|                 | No.                                 | Cash Bal | No.    | Cash Bal  | No.    | Cash Bal  | No.      | Cash Bal | No.      | Cash Bal | No.      | Cash Bal | No.      | Cash Bal | No.      | Cash Bal | No.      | Cash Bal | No.       | Cash Bal | No.   | Cash Bal  |
| Under 25        | -                                   | -        | -      | -         | -      | -         | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | -     | -         |
| 25 to 29        | -                                   | -        | -      | -         | -      | -         | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | -     | -         |
| 30 to 34        | 15                                  | -        | 4      | -         | -      | -         | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 19    | -         |
| 35 to 39        | 90                                  | 1,766    | 284    | 10,781    | 65     | 19,344    | -        | -        | 1        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 440   | 10,221    |
| 40 to 44        | 83                                  | 1,744    | 241    | 14,388    | 123    | 25,807    | 2        | -        | 2        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 451   | 15,179    |
| 45 to 49        | 82                                  | 2,847    | 269    | 18,452    | 85     | 37,826    | -        | -        | 1        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 437   | 19,291    |
| 50 to 54        | 63                                  | 3,581    | 231    | 22,133    | 81     | 49,162    | -        | -        | -        | -        | 1        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 376   | 24,789    |
| 55 to 59        | 66                                  | 5,211    | 121    | 25,813    | 50     | 65,584    | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 237   | 28,466    |
| 60 to 64        | 15                                  | -        | 77     | 30,562    | 36     | 74,895    | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 128   | 40,178    |
| 65 to 69        | 5                                   | -        | 14     | -         | 6      | -         | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 25    | 39,659    |
| 70 & Over       | -                                   | -        | 3      | -         | -      | -         | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 3     | -         |
| Total           | 419                                 | \$ 2,641 | 1,244  | \$ 17,751 | 446    | \$ 39,472 | 2        | -        | 4        | -        | 1        | -        | -        | -        | -        | -        | -        | -        | -         | -        | 2,116 | \$ 19,837 |

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

General Motors Salaried Retirement Program  
Form 5500  
Plan No. – 016  
Plan Year: 10/01/2018 – 09/30/2019

Schedule C – Part I, Line 1; Part I, Line 2;  
Part I, Line 3 & Part II, Line 4 Responses

**Form 5500 - Sch. C - Service Provider Information**
**For fiscal year beginning October 1, 2018 and ending September 30, 2019**
**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**

| Name of Party Providing Disclosure Information | EIN<br>(No SocSec #) | Address<br>(Report if EIN Unknown or for self-employed persons. ) |
|------------------------------------------------|----------------------|-------------------------------------------------------------------|
| Advent International Corporation               |                      | Prudential Tower, 800 Boylston St, Boston, MA 02199               |
| Aleutian Fund 2                                | 98-1149992           |                                                                   |
| Atlas Venture Advisors, Inc.                   |                      | C/O Accomplice, 86 Wareham Street, Floor 3, Boston, MA 02118      |
| Bayview Asset Management, LLC                  |                      | 4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146        |
| Bayview Capital GP IIa LLC                     |                      | 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 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           |                                                                   |
| BRG Fund Management Services LLC               |                      | 810 7th Avenue Suite 4100 New York, NY 10019                      |
| Bridgewater Associates, LP                     |                      | One Glendinning Place, Westport, CT 06880                         |
| CapeView Capital LLP                           |                      | Level 5 Two, London Bridge, London SE1 9RA, United Kingdom        |
| Capstone Fund Services, LLC                    | 20-8601203           |                                                                   |
| Capstone Investment Advisors, LLC              | 20-8601093           |                                                                   |
| Cerberus European Investments, LLC             | 20-0831785           |                                                                   |
| Cerberus Operations and Advisory Company, LLC  | 20-5804477           |                                                                   |
| 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            |
| Crescent Mezzanine Partners VB, L.P.           | 26-1326951           |                                                                   |
| 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           |                                                                   |
| FFL Partners, LLC                              |                      | 1 Maritime Plaza, Suite 2200, San Francisco CA 94111              |
| First Reserve GP XI, L.P.                      | 20-5069764           |                                                                   |
| First Reserve GP XII, L.P.                     | 98-0579152           |                                                                   |
| FirstKey Holdings, LLC                         | 90-0943264           |                                                                   |
| Fortress MK Advisors LLC                       |                      | 1345 Avenue of the Americas, NY, NY 10105                         |
| Frazier Management, LLC                        | 91-1678546           |                                                                   |
| H/2 SO Manager II LP                           |                      | 680 Washington Blvd, 7th FL, Stamford CT 06901                    |

**Form 5500 - Sch. C - Service Provider Information**
**For fiscal year beginning October 1, 2018 and ending September 30, 2019**
**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 IV LP                         |            | 680 Washington Blvd, 7th FL, Stamford CT 06901         |
| Hellman & Friedman LLC                       | 38-3708132 |                                                        |
| HGGC, LLC                                    |            | 1950 University Avenue, Suite 350, Palo Alto, CA 94303 |
| Housatonic Partners Management Company, Inc. |            | One Post Street, Suite 2600, San Francisco, CA 94104   |
| Hudson Bay Capital Management                | 37-1511773 |                                                        |
| Hudson Bay International Associates          | 46-4249963 |                                                        |
| Ignition GP III, LLC                         | 20-1482899 |                                                        |
| Ignition GP IV, LLC                          | 20-0880534 |                                                        |
| Ignition Growth GP, LLC                      | 26-0880560 |                                                        |
| InterWest Venture Management Company         | 94-2646039 |                                                        |
| JPMCB                                        | 13-4994650 |                                                        |
| 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, United Kingdom      |
| Lansdowne Partners International Limited     | 98-0459474 |                                                        |
| Lightyear Fund III GP, L.P.                  | 90-0652041 |                                                        |
| LLR Management LP                            |            | 2929 Walnut Street, Suite 1530, Philadelphia, PA 19104 |
| MatlinPatterson Global Advisers LLC          | 13-4202931 |                                                        |
| Melqart Asset Management (UK) Ltd            |            | 5 St James's Square, London SW1Y 4JU, United Kingdom   |
| Meritech Capital Associates IV L.L.C.        |            | 245 Lytton Avenue, 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 |                                                        |
| MSREI IX Global-GP, L.P.                     | 98-1323341 |                                                        |
| Neuberger Berman Investment Advisers LLC     | 02-0654486 |                                                        |
| Oak Hill Advisors, L.P.                      | 13-4077194 |                                                        |
| PanAgora Asset Management, Inc               | 04-3063840 |                                                        |
| 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 |                                                        |
| Pleiad Asia Master Fund                      | 98-1189787 |                                                        |
| Prospect Partners Management Group II, LP    |            | 200 W Madison Street, Suite 2710, Chicago, IL 60606    |
| Prospect Partners Management Group III, LP   |            | 200 W Madison Street, Suite 2710, Chicago, IL 60606    |
| Renaissance Technologies LLC                 | 26-0385758 |                                                        |

**Form 5500 - Sch. C - Service Provider Information**

**For fiscal year beginning October 1, 2018 and ending September 30, 2019**

**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**

|                                                    |            |                                                                                    |
|----------------------------------------------------|------------|------------------------------------------------------------------------------------|
| Rokos Capital Management LLP                       |            | 23 Savile Row, London W1S 2ET, United Kingdom                                      |
| SAIF Partners India IV 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 |                                                                                    |
| 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                                  |
| Tennenbaum Capital Partners, LLC                   |            | 2951 28th street Suite 1000 Santa Monica, CA 9040                                  |
| The Värde Fund X (GP), L.P.                        | 27-1014484 |                                                                                    |
| Two Sigma Investments, LP                          | 13-4181471 |                                                                                    |
| UBS O'Connor LLC                                   | 98-0186363 |                                                                                    |
| Värde Management, L.P.                             | 20-8368769 |                                                                                    |
| Vector Capital Partners IV, LP                     | 26-0252906 |                                                                                    |
| Viking Global Investors LP                         | 13-4055118 |                                                                                    |
| Viking Global Performance LLC                      | 13-4055115 |                                                                                    |
| Viking Long Fund GP LLC                            | 80-0298130 |                                                                                    |

| 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                                |             |                                                                                                           |              |                                                                                            |                                | 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 | Relationship to employer, employee organization, or person known to be a party-in-interest | Enter direct compensation paid | (Yes)                                                                                         | (No) | (Yes)                                                                                                                   | (No) |                                                                                                                                                                         | (Yes)                                                                                 | (No) |
| State Street Bank and Trust Company                                                        | 04-1867445  |                                                                                                           | 19, 21       | Trustee                                                                                    | 1,399,270                      | x                                                                                             |      | x                                                                                                                       |      |                                                                                                                                                                         |                                                                                       |      |
| Fidelity Institutional Operations Company, Inc                                             |             | P.O. Box 73307, Chicago, IL 60673-7307                                                                    | 15, 64       | Recordkeeper                                                                               | 1,167,786                      | x                                                                                             |      | x                                                                                                                       |      |                                                                                                                                                                         |                                                                                       |      |
| Arrowstreet Capital LP                                                                     | 04-3472863  |                                                                                                           | 28           |                                                                                            | 1,038,762                      |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Pacific Investment Management Company, LLC                                                 | 33-0629048  |                                                                                                           | 28           |                                                                                            | 876,548                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Performance Equity Management LLC                                                          | 13-4162590  |                                                                                                           | 28           |                                                                                            | 787,758                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Towers Watson Delaware Inc.                                                                | 23-1159360  |                                                                                                           | 11           | Actuary                                                                                    | 756,056                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Fidelity Institutional Asset Management Trust Company and F                                | 04-3532603  |                                                                                                           | 28           | Affiliate of recordkeeper                                                                  | 656,361                        | x                                                                                             |      | x                                                                                                                       |      |                                                                                                                                                                         |                                                                                       |      |
| Marathon Asset Management                                                                  | 95-4328983  |                                                                                                           | 28           |                                                                                            | 648,674                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| SS&C Private Equity Services                                                               |             | 80 Lamberton Road Windsor, CT 06095                                                                       | 15           |                                                                                            | 471,897                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| NISA Investment Advisors                                                                   | 48-1140940  |                                                                                                           | 28           |                                                                                            | 467,615                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Wellington Management Company                                                              | 04-2683227  |                                                                                                           | 28           |                                                                                            | 448,777                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Prudential Fixed Income                                                                    | 22-2540245  |                                                                                                           | 28           |                                                                                            | 405,689                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Primecap                                                                                   | 95-3868081  |                                                                                                           | 28           |                                                                                            | 395,267                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Quantitative Management Associates                                                         | 22-2540245  |                                                                                                           | 28           |                                                                                            | 392,363                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| BlackRock Financial Management, Inc.                                                       | 13-3806691  |                                                                                                           | 28           |                                                                                            | 325,278                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Ernst & Young                                                                              |             | Bank of America, P.O. Box 848111, Dallas, TX 75284-8111                                                   | 10           | External auditor                                                                           | 175,000                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Westbrook Realty Management VII, L.L.C.                                                    | 20-5372871  |                                                                                                           | 28           |                                                                                            | 166,905                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Kirkland & Ellis                                                                           | 36-1326630  |                                                                                                           | 29           |                                                                                            | 148,230                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Deloitte Tax LLP                                                                           | 86-1065772  |                                                                                                           | 49           |                                                                                            | 135,807                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Legal & General Investment                                                                 | 20-8058531  |                                                                                                           | 28           |                                                                                            | 133,384                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Principal Global Investors, LLC                                                            | 42-1479618  |                                                                                                           | 28           |                                                                                            | 121,995                        | x                                                                                             |      | x                                                                                                                       |      |                                                                                                                                                                         |                                                                                       |      |
| VII 444 Madison Co-Investor, LLC                                                           | 61-828197   |                                                                                                           | 28           |                                                                                            | 106,921                        |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| SS&C Technologies, Inc.                                                                    | 06-1169696  |                                                                                                           | 15           |                                                                                            | 73,043                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| DS Co-Investor, LLC                                                                        | 55-0911808  |                                                                                                           | 28           |                                                                                            | 70,369                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Metlife-NY                                                                                 |             | PO Box 14710 Lexington KY 40512                                                                           | 13, 23       |                                                                                            | 55,440                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Westbrook Realty Management VIII, L.P.                                                     | 26-1163899  |                                                                                                           | 28           |                                                                                            | 53,156                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Grantham, Mayo, Van Otterloo & Co. LLC                                                     | 04-2691242  |                                                                                                           | 28           |                                                                                            | 46,567                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| BlackRock Capital Management                                                               | 51-0395386  |                                                                                                           | 28           |                                                                                            | 41,837                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| BlackRock Institutional Trust Company, N.A.                                                | 94-3112180  |                                                                                                           | 28           |                                                                                            | 31,899                         | x                                                                                             |      | x                                                                                                                       |      |                                                                                                                                                                         |                                                                                       |      |
| Prudential Financial                                                                       | 22-1211670  |                                                                                                           | 13, 23       |                                                                                            | 31,717                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Aetna Life Insurance Company                                                               | 06-6033492  |                                                                                                           | 13, 23       |                                                                                            | (29,449)                       |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| CIBC Bank USA                                                                              | 36-3722148  |                                                                                                           | 27, 34       |                                                                                            | 26,048                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| MJR Realty Advisors, LLC                                                                   | 75-2834230  |                                                                                                           | 28           |                                                                                            | 25,305                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Weil, Gotshal & Manges LLP                                                                 |             | 767 Fifth Avenue, NY, NY 10105-0119                                                                       | 29           |                                                                                            | 24,541                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Kirkpatrick & Lockhart Preston Gate                                                        | 25-0921018  |                                                                                                           | 29           |                                                                                            | 18,775                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Morgan Stanley Real Estate Fund V                                                          |             | 3424 Peachtree Road, N.E., Suite 900, Atlanta, GA 30326                                                   | 28           |                                                                                            | 15,196                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Energy Trust LLC (UBS)                                                                     | 13-4145449  |                                                                                                           | 28           |                                                                                            | 14,454                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Westbrook Realty Management, L.L.C. ("Fund V")                                             | 86-1089104  |                                                                                                           | 28           |                                                                                            | 13,363                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Westbrook Realty Management VI, L.L.C.                                                     | 71-0987207  |                                                                                                           | 28           |                                                                                            | 13,138                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| O'Melveny & Myers LLP                                                                      | 95-1066597  |                                                                                                           | 29           |                                                                                            | 11,123                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Markit Valuation Limited                                                                   | 25-50001929 |                                                                                                           | 49           |                                                                                            | 10,848                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Skadden, Arps, Slate, Meagher & Flom LLP                                                   | 13-1777230  |                                                                                                           | 29           |                                                                                            | 10,571                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Morgan Stanley Real Estate Fund VI                                                         |             | 3424 Peachtree Road, N.E., Suite 900, Atlanta, GA 30326                                                   | 28           |                                                                                            | 10,402                         |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Standard & Poor's                                                                          | 13-4155501  |                                                                                                           | 49           |                                                                                            | 5,777                          |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Novus Partners, Inc.                                                                       | 30-0522607  |                                                                                                           | 49           |                                                                                            | 5,276                          |                                                                                               | x    |                                                                                                                         |      |                                                                                                                                                                         |                                                                                       |      |
| Ceyuan Ventures Management III, LLC                                                        |             | c/o Maples Corporate Services Limited, P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands | 52, 72       |                                                                                            |                                | x                                                                                             |      |                                                                                                                         | x    |                                                                                                                                                                         | x                                                                                     |      |
| Falcon Strategic Partners III, L.P.                                                        | 22-3734765  |                                                                                                           | 51           |                                                                                            |                                | x                                                                                             |      |                                                                                                                         | x    | 92,483                                                                                                                                                                  |                                                                                       | x    |

Form 5500 - Sch. C - Service Provider Information  
For fiscal year beginning October 1, 2018 and ending September 30, 2019  
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.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.                         |
| Ceyuan Ventures Management III, LLC              | 52,72         |                                       | c/o Maples Corporate Services Limited                           |                    | P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands | 1.6114% portion of compensation was determined by allocating total compensation pro rata among of limited partners of Ceyuan Ventures III, LP in according with partnership agreement. |

Form 5500 - Sch. C - Service Provider Information  
For fiscal year beginning October 1, 2018 and ending September 30, 2019  
A. Name of Plan -- General Motors Salaried Retirement Program  
C. Plan Sponsor -- General Motors LLC

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

| PART II. 4 SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION |                       |                                                                 |                        |                                                                                 |
|------------------------------------------------------------------------|-----------------------|-----------------------------------------------------------------|------------------------|---------------------------------------------------------------------------------|
| 4(a)                                                                   |                       |                                                                 | 4(b)                   | 4(c)                                                                            |
| Name                                                                   | EIN<br>(No Soc Sec #) | Address<br>(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 |
| Truvvo Partners LLC                                                    |                       | 1407 Broadway Suite 448, New York, NY 10018                     | 28                     | Did not provide responses for indirect compensation.                            |