

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div> This Form is Open to Public Inspection
---	---	--

Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>10/01/2020</u> and ending <u>09/30/2021</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

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

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	06/27/2022	CHRISTINE GONYEA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN	
		3c Administrator's telephone number	
4 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: a Sponsor's name c Plan Name		4b EIN 4d PN	
5 Total number of participants at the beginning of the plan year		5	38129
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).			
a(1) Total number of active participants at the beginning of the plan year.....		6a(1)	14025
a(2) Total number of active participants at the end of the plan year		6a(2)	13033
b Retired or separated participants receiving benefits.....		6b	9057
c Other retired or separated participants entitled to future benefits		6c	13814
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d	35904
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e	786
f Total. Add lines 6d and 6e		6f	36690
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g	0
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7	
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1C 1E 3H 1I			
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:			
9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)			
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☒ <u>3</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
---	--	--

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021	
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶ 016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
AETNA INSURANCE COMPANY SEPARATE ACCOUNT 076

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
06-6033492	60054	014709	1233	10/01/2020	09/30/2021

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	6800673

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
---	--	--

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021	
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶ 016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	32743	1233	10/01/2020	09/30/2021

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	10496480

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<div>SCHEDULE A (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>	<div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
---	--	--

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021	
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶ 016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
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	1233	10/01/2020	09/30/2021

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	8915013

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

Specify nature of costs ▶

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

(2) Dividends and credits.....

7c(2)

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

7c(3)

(4) Transferred from separate account.....

7c(4)

(5) Other (specify below)

7c(5)

▶

(6) Total additions

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

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

7e(1)

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

7e(2)

(3) Transferred to separate account.....

7e(3)

(4) Other (specify below)

7e(4)

▶

(5) Total deductions

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
--	---	--

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶ 016
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 10 Day 01 Year 2020			
2	Assets:			
a	Market value	2a	6403274436	
b	Actuarial value	2b	6067311026	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment.....	9470	2437577362	2437577362
b	For terminated vested participants.....	14634	829042197	829042197
c	For active participants	14025	2156431434	2248001041
d	Total.....	38129	5423050993	5514620600
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a	Funding target disregarding prescribed at-risk assumptions		4a	
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....		4b	
5	Effective interest rate	5	5.82 %	
6	Target normal cost.....	6	26725000	

Statement by Enrolled Actuary

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

<div>SIGN HERE</div>	<div>Signature of actuary</div> <div>MARY E GIBBON</div> <div>Type or print name of actuary</div> <div>WILLIS TOWERS WATSON US LLC</div> <div>Firm name</div> <div>800 NORTH GLEBE ROAD ARLINGTON, VA 22203</div> <div>Address of the firm</div>	<div>05/05/2022</div> <div>Date</div> <div>20-06921</div> <div>Most recent enrollment number</div> <div>703-258-8163</div> <div>Telephone number (including area code)</div>
--------------------------	--	--

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	1249037338	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	26837000	0
9	Amount remaining (line 7 minus line 8)	1222200338	0
10	Interest on line 9 using prior year's actual return of <u>10.62</u> %	129797676	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.65</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1351998014	0

Part III Funding Percentages			
14	Funding target attainment percentage	14	85.50 %
15	Adjusted funding target attainment percentage	15	110.02 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	104.68 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b	Contributions made to avoid restrictions adjusted to valuation date	19b 0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 0
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?		☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd
0	0	0
		(4) 4th 0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
5.50 %3rd segment:
6.27 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

4

22 Weighted average retirement age**22**

65

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment. **27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6) **31a** 26725000**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance Installment 0 0**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) **34** 26725000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	26725000	0	26725000

36 Additional cash requirement (line 34 minus line 35) **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) **37** 0**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2020
		This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021		
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ▶	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I	Service Provider Information (see instructions)
---------------	--

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
SEE ATTACHED PDF REPORT FOR PART I, LINE 3 DISCLOSURES, MI 00000		
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
SEE ATTACHED PDF REPORT FOR PART II, LINE 4 DISCLOSURES, MI 00000		
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection.
---	--	--

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021

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

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

a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL CORE CONSERV INTD BOND</u>		
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL TRUST COMPANY</u>		
c EIN-PN <u>23-6994310-156</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3153721</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL U.S. LONG DURATION BOND</u>		
b Name of sponsor of entity listed in (a): <u>PRUDENTIAL TRUST COMPANY</u>		
c EIN-PN <u>23-6994310-159</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>5761292</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALIC-SEPARATE ACCOUNT 076</u>		
b Name of sponsor of entity listed in (a): <u>AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076</u>		
c EIN-PN <u>06-6033492-005</u>	d Entity code <u>P</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>6800673</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MARKET ADVANTAGE LTD</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>		
c EIN-PN <u>98-0655535-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>38510629</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BRIDGEWATER OPTIMAL PORTFOLIO, LTD.</u>		
b Name of sponsor of entity listed in (a): <u>BRIDGEWATER OPTIMAL PORTFOLIO, LTD.</u>		
c EIN-PN <u>98-1101915-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>81710587</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MARKET ADVANTAGE II, LTD</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>		
c EIN-PN <u>94-3112180-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>46893569</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>FIRST PLAZA GROUP TRUST</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>		
c EIN-PN <u>25-6295264-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>375120428</u>

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**

c EIN-PN 26-6389533-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 22221016
---------------------------------------	-------------------------------	---

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**

c EIN-PN 11-3317084-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 865533110
---------------------------------------	-------------------------------	--

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**

c EIN-PN 01-0719298-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 371994
---------------------------------------	-------------------------------	---

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**

c EIN-PN 01-6231432-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 25403289
---------------------------------------	-------------------------------	---

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**

c EIN-PN 13-3160892-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1491835
---------------------------------------	-------------------------------	--

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2020 This Form is Open to Public Inspection
For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021		
A Name of plan GENERAL MOTORS SALARIED RETIREMENT PROGRAM	B Three-digit plan number (PN) ►	016
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	112630384	74126716
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	72972669	99788800
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	14951659	451505
(2) U.S. Government securities	1c(2)	1647304027	1168060563
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1153837804	1115092088
(B) All other	1c(3)(B)	990776615	978377979
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	8216810	5097697
(B) Common	1c(4)(B)	1301733884	1179857021
(5) Partnership/joint venture interests	1c(5)	4968837	4693338
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1097069760	1271789567
(10) Value of interest in pooled separate accounts	1c(10)	7103836	6800673
(11) Value of interest in master trust investment accounts	1c(11)	21134591	27267118
(12) Value of interest in 103-12 investment entities	1c(12)	146750329	167114785
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	23342247	126088700
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	-133852705	21560873

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 4353699	7065492
(2)	Employer real property.....	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f 6473294446	6253232915
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h 54465360	39883243
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 54465360	39883243
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 6418829086	6213349672

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.

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers).....	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2)	2a(3)	0
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A) -7969	
	(B) U.S. Government securities	2b(1)(B) 22949017	
	(C) Corporate debt instruments	2b(1)(C) 78576759	
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F) 1695359	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	103213166
(2)	Dividends: (A) Preferred stock.....	2b(2)(A) 356515	
	(B) Common stock	2b(2)(B) 26866933	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C) 1210653	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	28434101
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 7124470519	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 7166749189	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-42278670
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) 89412047	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	89412047

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		308363973
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		20204
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		13745957
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		20364457
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-4962797
c Other income	2c		1589632
d Total income. Add all income amounts in column (b) and enter total.....	2d		517902070

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	686673583	
(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)		686673583
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)	1724339	
(2) Contract administrator fees	2i(2)	2353407	
(3) Investment advisory and management fees	2i(3)	7982690	
(4) Other.....	2i(4)	25093718	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		37154154
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		723827737

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-205925667
l Transfers of assets:			
(1) To this plan.....	2l(1)		446253
(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) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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.)

	Yes	No	Amount
4a		X	

	Yes	No	Amount
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.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g	X		903781557
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)			
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)			
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k		X	
l Has the plan failed to provide any benefit when due under the plan?			
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			
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 Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 416747.			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection.</div>
---	--	---

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021

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

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

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

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	
2	Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-3275867		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.			
3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	1276

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
---------	--

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

Part III	Amendments
----------	------------

9	If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☒ Both	☐ No
---	---	-----------------------------------	-----------------------------------	--	-----------------------------

Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
---------	--

10	Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11	a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
	b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12	Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

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

Schedule R (Form 5500) 2020
v. 200204

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 deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....	14a	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	14b	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	14c	
15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	
16 Information with respect to any employers who withdrew from the plan during the preceding plan year:		
a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

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

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

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

a Enter the percentage of plan assets held as:
 Stock: 28.0 % Investment-Grade Debt: 54.0 % High-Yield Debt: 0.0 % Real Estate: 5.0 % Other: 13.0 %

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):

20 PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____



GENERAL MOTORS
SALARIED RETIREMENT PROGRAM

Employer ID: 27-0383222

Plan Number: 016

Financial Statements as of September 30, 2021 and 2020 and for the
Year Ended September 30, 2021

Supplemental Schedules as of and for the Year Ended September 30,
2021 and Report of Independent Auditors

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

TABLE OF CONTENTS

	Page
REPORT OF INDEPENDENT AUDITORS	1
FINANCIAL STATEMENTS	
Statements of Net Assets Available for Benefits as of September 30, 2021 and 2020.....	3
Statement of Changes in Net Assets Available for Benefits for the Year Ended September 30, 2021.....	4
Statements of Accumulated Plan Benefits as of September 30, 2021 and 2020 and Statement of Changes in Accumulated Plan Benefits for the Year Ended September 30, 2021.....	5
Notes to Financial Statements.....	6
SUPPLEMENTAL SCHEDULES	
Schedule H, Part IV, Line 4i—Schedule of Assets (Held at End of Year) as of September 30, 2021.....	i
Schedule H, Part IV, Line 4j—Schedule of Reportable Transactions for the Year Ended September 30, 2021.....	i

Report of Independent Auditors

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

We have audited the accompanying financial statements of 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, 2021 and 2020, and the related statement of changes in net assets available for benefits and the statement of changes in accumulated plan benefits for the year ended September 30, 2021, 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 General Motors Salaried Retirement Program at September 30, 2021 and 2020, and the changes in its financial status for the year ended September 30, 2021, 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) as of September 30, 2021, 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 7, 2022

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF SEPTEMBER 30, 2021 AND 2020 (in thousands)

	<u>2021</u>	<u>2020</u>
Assets		
Cash	\$ 74,095	\$ 113,055
Investments at estimated fair value:		
Interests in Investment Trusts	1,262,875	1,088,086
Interests in Master Trusts		
GMAM I	372	708
GMAM III	25,403	18,941
GIFT	1,492	1,486
Directly held investments:		
Equity securities	1,167,028	1,292,439
Debt securities	3,306,593	3,830,838
Investment funds (measured at NAV)	215,360	150,661
Derivatives and other investments, net	79,886	(113,702)
Net assets held in 401(h) account	18,440	15,555
Receivables:		
Due from brokers for securities sold	69,231	40,487
Accrued investment income and other	30,442	30,612
Total assets	<u>6,251,217</u>	<u>6,469,166</u>
Liabilities		
Payable to brokers for securities purchased	32,490	45,622
Accrued administrative expenses and other	5,378	4,715
Amount related to obligations of 401(h) account	18,440	15,555
Total liabilities	<u>56,308</u>	<u>65,892</u>
Net assets available for benefits	<u><u>\$6,194,909</u></u>	<u><u>\$6,403,274</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, 2021 (in thousands)

Additions

Investment income:

Net investment income from Investment Trusts	\$ 308,109
Net investment income from Master Trusts	
GMAM I	163
GMAM III	13,580
GIFT	3
Net realized and unrealized gains from direct investments	60,742
Interest and dividend income	130,531
Other income, net	1,626
Total additions	<u>514,754</u>

Deductions

Benefits paid to participants	686,411
Administrative expenses	37,154
Total deductions	<u>723,565</u>

Transfers in

446

Net decrease

(208,365)

Net assets available for benefits

Beginning of year	<u>6,403,274</u>
End of year	<u><u>\$6,194,909</u></u>

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENTS OF ACCUMULATED PLAN BENEFITS

AS OF SEPTEMBER 30, 2021 AND 2020

(in thousands)

	<u>2021</u>	<u>2020</u>
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 3,283,020	\$ 3,283,134
Non-retired participants	3,142,203	3,557,811
Terminated vested participants	<u>1,307,952</u>	<u>1,350,434</u>
Total vested benefits	7,733,175	8,191,379
Nonvested benefits	<u>114,730</u>	<u>129,202</u>
Total	<u>\$ 7,847,905</u>	<u>\$ 8,320,581</u>

STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS

FOR THE YEAR ENDED SEPTEMBER 30, 2021

(in thousands)

	<u>2021</u>
Actuarial present value of accumulated Plan benefits, beginning of year	<u>\$ 8,320,581</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	802
Interest	236,130
Benefits paid	(686,411)
Changes in actuarial assumptions	(34,933)
Experience loss	<u>11,736</u>
Net decrease	<u>(472,676)</u>
Actuarial present value of accumulated Plan benefits, end of year	<u>\$ 7,847,905</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 the named fiduciary of the Plan responsible for reviewing and approving on an annual basis the Plan’s investment allocation policy. General Motors Investment Management Corporation (“GMIMCo”) is the Plan’s named fiduciary for investment purposes. GMIMCo is an indirect wholly owned subsidiary of GM Company. State Street Bank and Trust Company (“State Street” or “Trustee”) serves as the Plan’s trustee.

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 \$86.8 million and \$101.1 million at September 30, 2021 and 2020, respectively. Interest was credited to accumulated employee contributions at 3.25%.

Note 2. Significant Accounting Policies

Basis of Accounting

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

Use of Estimates

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

Contributions

GM contributions are made periodically and are within the limits established by ERISA. Contributions made up to 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.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

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

Interests in Master Trusts and Investment Trusts

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

The Plan also owned beneficial interests in various group trusts ("Investment Trusts") which are 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, partnerships, limited liability companies, etc. 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. Indirect private equity and debt investments are valued at NAV similar to investment funds discussed above.

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, partnerships, limited liability companies, etc. 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. Indirect real estate investments are valued at NAV similar to investment funds discussed above.

Derivatives – Exchange traded derivatives, such as options and futures, for which market quotations are readily available, are valued at the last reported sale price or official closing price on the primary market or exchange on which they are traded and are classified in Level 1. Over-the-counter derivatives, including but not limited to, swaps, swaptions and forwards, which are valued through independent pricing services with observable inputs, are generally classified in Level 2. Derivatives classified in Level 3 are typically valued via the use of pricing models which incorporate significant unobservable inputs. The inputs to the model-based valuations may include extrapolated or model-derived assumptions such as volatilities and yield and credit spread assumptions.

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, 2021 and 2020 (in thousands):

		2021			
		Level 1	Level 2	Level 3	Total
Investments measured at fair value					
Equity securities	\$	1,167,028	\$ -	\$ -	\$ 1,167,028
Debt securities					
Government and agency		-	1,208,863	-	1,208,863
Corporate debt and other		-	2,097,730	-	2,097,730
Other investments, net		52,924	(52)	27,014	79,886
Net investments subject to leveling	\$	<u>1,219,952</u>	<u>\$ 3,306,541</u>	<u>\$ 27,014</u>	<u>4,553,507</u>
Investments measured at net asset value					
Investment funds					215,360
Net investments					<u>\$ 4,768,867</u>

		2020			
		Level 1	Level 2	Level 3	Total
Investments measured at fair value					
Equity securities	\$	1,292,439	\$ -	\$ -	\$ 1,292,439
Debt securities					
Government and agency		-	1,686,668	-	1,686,668
Corporate debt and other		-	2,144,170	-	2,144,170
Other investments, net		(157,380)	13,419	30,259	(113,702)
Net investments subject to leveling	\$	<u>1,135,059</u>	<u>\$ 3,844,257</u>	<u>\$ 30,259</u>	<u>5,009,575</u>
Investments measured at net asset value					
Investment funds					150,661
Net investments					<u>\$ 5,160,236</u>

The activity attributable to Level 3 investments was not material during the year ended September 30, 2021.

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, 2021 were as follows (in thousands):

	2021			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ (4)	\$ 2,280	\$ 5,709	\$ 7,985
Investments at fair value				
Equity securities	-	682,209	917,106	1,599,315
Investment funds	-	71,327	-	71,327
Other investments, net	-	14,814	22,294	37,108
Total investments	-	768,350	939,400	1,707,750
Receivables				
Due from brokers for securities sold	-	4,682	3,214	7,896
Accrued investment income and other	592	2,833	9,398	12,823
Total receivables	592	7,515	12,612	20,719
Total assets	588	778,145	957,721	1,736,454
Liabilities				
Payable for securities purchased and other	-	10,016	3,852	13,868
Total net assets	\$ 588	\$ 768,129	\$ 953,869	\$1,722,586

The net assets of the Master Trusts at September 30, 2020 were as follows (in thousands):

	2020			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ (5)	\$ 6,351	\$ 9,826	\$ 16,172
Investments at fair value				
Equity securities	1,294	754,768	1,820,734	2,576,796
Investment funds	-	47,191	-	47,191
Other investments, net	-	24,482	39,733	64,215
Total investments	1,294	826,441	1,860,467	2,688,202
Receivables				
Due from brokers for securities sold	-	10,710	7,361	18,071
Accrued investment income and other	600	2,732	11,316	14,648
Total receivables	600	13,442	18,677	32,719
Total assets	1,889	846,234	1,888,970	2,737,093
Liabilities				
Payable for securities purchased and other	-	12,138	7,203	19,341
Total net assets	\$ 1,889	\$ 834,096	\$1,881,767	\$2,717,752

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The net investment income attributable to the Master Trusts for the year ended September 30, 2021 was as follows (in thousands):

	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>
Investment income			
Net realized and unrealized gain on investments	\$ 488	\$ 326,396	\$ 459,286
Interest and dividend income	-	19,099	47,780
Other income (loss), net	144	(121)	(1,579)
Net investment income	<u>\$ 632</u>	<u>\$ 345,374</u>	<u>\$ 505,487</u>

The following tables present by level within the fair value hierarchy the combined net investments of the Master Trusts by major category as of September 30, 2021 and 2020 (in thousands):

	2021			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 1,599,239	\$ -	\$ 76	\$ 1,599,315
Other investments, net	17,769	19,339	-	37,108
Net investments subject to leveling	<u>\$ 1,617,008</u>	<u>\$ 19,339</u>	<u>\$ 76</u>	1,636,423
Investments measured at net asset value				
Investment funds				71,327
Net investments				<u>\$ 1,707,750</u>

	2020			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 2,575,526	\$ -	\$ 1,270	\$ 2,576,796
Other investments, net	35,378	28,837	-	64,215
Net investments subject to leveling	<u>\$ 2,610,904</u>	<u>\$ 28,837</u>	<u>\$ 1,270</u>	2,641,011
Investments measured at net asset value				
Investment funds				47,191
Net investments				<u>\$ 2,688,202</u>

The activity attributable to Level 3 investments was not material during the year ended September 30, 2021.

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, 2021 was as follows (in thousands):

	2021			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ 205	\$ 188	\$ 3	\$ 396
Investments at fair value				
Investment funds	-	24,532	-	24,532
Other investments, net	-	684	1,488	2,172
Total investments	-	25,216	1,488	26,704
Receivables				
Accrued investment income and other	167	-	2	169
Total receivables	167	-	2	169
Total assets	372	25,404	1,493	27,269
Liabilities				
Payable for securities purchased and other	-	1	1	2
Total net assets	<u>\$ 372</u>	<u>\$ 25,403</u>	<u>\$ 1,492</u>	<u>\$ 27,267</u>

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, 2020 was as follows (in thousands):

	2020			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ 205	\$ 2,027	\$ 3	\$ 2,235
Investments at fair value				
Equity securities	334	-	-	334
Investment funds	-	16,231	-	16,231
Other investments, net	-	682	1,482	2,164
Total investments	334	16,913	1,482	18,729
Receivables				
Accrued investment income and other	169	1	1	171
Total net assets	<u>\$ 708</u>	<u>\$ 18,941</u>	<u>\$ 1,486</u>	<u>\$ 21,135</u>

Note 5. Investment Trusts

The fair value of the Plan's investments in the Investment Trusts at September 30, 2021 and 2020 is presented in the following table (in thousands):

Trusts	2021	2020
First Plaza Group Trust	\$ 375,120	\$ 354,997
First Plaza Group Trust II	22,221	16,814
White Plaza Group Trust	865,534	716,275
Total beneficial interests in Investment Trusts	<u>\$ 1,262,875</u>	<u>\$ 1,088,086</u>

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 5. Investment Trusts (continued)

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, 2021 and 2020 (in thousands):

	<u>2021</u>	<u>2020</u>
Plan	\$ 1,262,875	\$ 1,088,086
Hourly Plan	11,489,529	10,366,824
Total net assets of the Investment Trusts	12,752,404	11,454,910
Less:		
Cash	56,341	29,584
Net non-security assets	55,337	16,523
Fair value of net investments subject to leveling	<u><u>\$ 12,640,726</u></u>	<u><u>\$ 11,408,803</u></u>

The combined Investment Trusts' net investment income aggregated \$2.6 billion for the year ended September 30, 2021 and principally consisted of \$0.1 billion of interest and dividend income and \$2.5 billion of net realized and unrealized gains. The Plan's share of the combined Investment Trusts' net investment income totaled \$0.3 billion.

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, 2021 and 2020 (in thousands):

	2021			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Private equity and debt investments	\$ -	\$ -	\$ 118,562	\$ 118,562
Other investments, net	5,444	55	1,426	6,925
Net investments subject to leveling	<u>\$ 5,444</u>	<u>\$ 55</u>	<u>\$ 119,988</u>	125,487
Investments measured at net asset value				
Investment funds				5,682,819
Private equity and debt investments				3,749,532
Real estate and other alternative investments				3,082,888
Net investments				<u>\$ 12,640,726</u>

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 5. Investment Trusts (continued)

	2020			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Private equity and debt investments	\$ -	\$ -	\$ 286,631	\$ 286,631
Other investments, net	29,442	45	951	30,438
Net investments subject to leveling	<u>\$ 29,442</u>	<u>\$ 45</u>	<u>\$ 287,582</u>	317,069
Investments measured at net asset value				
Investment funds				5,306,689
Private equity and debt investments				2,750,337
Real estate and other alternative investments				3,034,708
Net investments				<u>\$ 11,408,803</u>

The activity attributable to Level 3 investments was not material during the year ended September 30, 2021.

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.

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.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 6. Investment Risks (continued)

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.

COVID-19 Risk - The ongoing COVID-19 pandemic and the various measures deployed by governments and other third parties to control its spread have caused substantial disruption to the worldwide macroeconomic environment. The uncertainty related to the extent, duration and severity of the pandemic has contributed to significant volatility within the international financial markets. The global economy has begun to recover from the COVID-19 pandemic as many health and safety restrictions have been lifted and vaccine distribution has increased. The ultimate duration and magnitude of the affect of the COVID-19 outbreak on worldwide economic and financial activity will depend on future developments including any subsequent outbreaks of the virus and related variants and the efficacy, availability and adoption of vaccines. The financial impact on the Plan and the sponsor is indeterminate. 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 the Plan's pension obligations and related funding, among other consequences.

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.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 6. Investment Risks (continued)

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 ("derivatives") to hedge or protect the underlying investments from changes in the interest rate, foreign exchange, commodity and securities markets. Losses may arise if the value of derivatives decreases due to an unfavorable change in the value of the underlying assets or if the counterparty does not perform under the contract. The following tables present the fair value of the derivatives directly held by the Plan at September 30, 2021 and 2020 (in thousands):

2021				
	Equity Contracts	Interest Rate Contracts	Other Contracts	Total
Derivative assets	\$ 202	\$ 1,033	\$ 615	\$ 1,850
Derivative liabilities	(2,700)	(28,293)	(263)	(31,256)
Net	<u>\$ (2,498)</u>	<u>\$ (27,260)</u>	<u>\$ 352</u>	<u>\$ (29,406)</u>

2020				
	Equity Contracts	Interest Rate Contracts	Other Contracts	Total
Derivative assets	\$ 16,641	\$ 528	\$ 533	\$ 17,702
Derivative liabilities	(193,291)	(8,375)	(552)	(202,218)
Net	<u>\$ (176,650)</u>	<u>\$ (7,847)</u>	<u>\$ (19)</u>	<u>\$ (184,516)</u>

The net fair value of the derivatives is included in Derivatives and other investments, net within the *Statements of Net Assets Available for Benefits*.

The net realized and unrealized loss on derivatives aggregated approximately \$228.9 million for the year ended September 30, 2021 and principally consisted of net losses on equity option contracts of \$226.8 million. The net realized and unrealized loss on derivatives is included in Net realized and unrealized gains from direct investments within the *Statement of Changes In Net Assets Available For Benefits*.

The notional amount of the derivative financial instruments held by the Plan aggregated approximately \$640.8 million and \$756.5 million at September 30, 2021 and 2020, 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.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

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

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

Investment Funds

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

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

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

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

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

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

Multi-strategy funds represent investment funds that invest in broadly diversified portfolios of equity, fixed income and derivative financial instruments. Certain investment funds may also employ multiple alternative investment strategies, in combination, such as global macro, event-driven and relative value.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

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

Other investment funds include 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).

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, 2021 and 2020 (dollars in thousands).

Description	2021				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 81,711	\$ -	100%	Quarterly	90 Days
Multi-strategy funds	85,404	-	100%	Monthly	3 Days
Other investment funds ^(a)	48,245	-	92%	Daily	0 - 6 Days
Total	\$ 215,360	\$ -			

Description	2020				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 70,025	\$ -	100%	Quarterly	90 Days
Multi-strategy funds	76,725	-	100%	Monthly	3 Days
Other investment funds(a)	3,911	-	0%	N/A	N/A
Total	\$ 150,661	\$ -			

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

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

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

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and the Plan's beneficial interest of the investment funds held by the Investment Trusts at September 30, 2021 and 2020 (dollars in thousands).

Description	2021				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 71,327	\$ -	0%	N/A	N/A
Investment Trusts					
Funds of hedge funds ^(b)	\$ 38,437	\$ 4,036	92%	Semi-Annually	95 Days
Fixed income funds ^(c)	35,345	3,113	98%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Equity funds ^(d)	63,019	-	99%	Monthly, Quarterly, Semi-Annually	30 - 90 Days
Multi-strategy funds ^(e)	165,176	5,756	99%	Monthly, Quarterly, Semi-Annually	4 - 90 Days
Other investment funds	105,846	-	100%	Monthly, Quarterly	5 - 90 Days
Total	\$ 407,823	\$ 12,905			

Description	2020					
	Fair Value	Unfunded Commitments	Redemption Attributes			
			Redeemable *	Frequency	Notice Period	
Master Trusts						
Multi-strategy funds ^(a)	\$ 47,191	\$ -	0%	N/A	N/A	
Investment Trusts						
Funds of hedge funds ^(b)	\$ 35,882	\$ 4,401	99%	Semi-Annually	95 Days	
Fixed income funds ^(c)	28,599	665	98%	Quarterly, Semi-Annually, Annually	60 - 180 Days	
Equity funds ^(d)	42,323	-	99%	Monthly, Quarterly, Semi-Annually	30 - 90 Days	
Multi-strategy funds ^(e)	132,036	-	100%	Monthly, Semi-Annually	4 - 65 Days	
Other investment funds	82,508	-	100%	Monthly, Quarterly	5 - 90 Days	
Total	\$ 321,348	\$ 5,066				

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

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

* 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% (99% at September 30, 2020) 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% (49% at September 30, 2020) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1 to 5 years.

Approximately 8% (13% at September 30, 2020) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(d) Approximately 10% (12% at September 30, 2020) of the fair value of the investment funds in this category were subject to an initial lock-up period of 1 year.

Approximately 83% (86% at September 30, 2020) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(e) Approximately 27% (75% at September 30, 2020) 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.

Real Estate and Other Alternative Investments

These investments primarily comprise 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 investments typically seek long-term growth of capital and current income that is above average relative to public equity securities and generally are not redeemable. Distributions from these entities occur as the underlying investments are liquidated.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

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

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods related to the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2021 and 2020 (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, 2021 and 2020.

Description	2021				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	\$ 480,007	\$ 65,172	100%	0%	0%
Real estate and other alternative investments	349,429	115,472	33%	38%	28%
Total	<u>\$ 829,436</u>	<u>\$ 180,644</u>			

Description	2020				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	\$ 443,859	\$ 69,236	83%	17%	0%
Real estate and other alternative investments	307,919	99,151	18%	48%	34%
Total	<u>\$ 751,778</u>	<u>\$ 168,387</u>			

Note 9. 401(h) Account

The aggregate fair value of the net assets of the Plan's 401(h) account at September 30, 2021 and 2020 was \$18.4 million and \$15.6 million, respectively. The principal investment underlying the 401(h)-account consisted of a publicly traded investment fund which was classified in Level 1 of the fair value hierarchy.

Note 10. Termination Priorities

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

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 10. Termination Priorities (continued)

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

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

Note 11. Federal Income Tax Status 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, 2021, there were no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to audit by taxing jurisdictions. There are currently no audits for any tax periods in progress.

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.

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

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

The following significant actuarial assumptions were used in the valuations for the years ended September 30, 2021 and 2020:

- The interest rate used to discount accumulated plan benefits was 3.01% and 2.96% at September 30, 2021 and 2020, 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-2020 unadjusted. 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 (1.94% for July 2021 vs. 1.31% for July 2020). It was assumed 100% of the participants elect to take this benefit in the form of a lump-sum payment.
- It was assumed that approximately 80% (75% at September 30, 2020) 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 decrease of \$34.9 million in the accumulated plan benefits obligation due to changes in actuarial assumptions was principally attributable to the increase in the discount rate from 2.96% to 3.01%.

Note 13. Employer Contributions

For the year ended September 30, 2021, the Company met the minimum funding requirements under ERISA and no contributions were due.

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.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

NOTES TO FINANCIAL STATEMENTS (CONTINUED)

Note 15. Reconciliation of Financial Statements to the Form 5500

The following table presents a reconciliation of the net assets available for benefits per the financial statements to the Form 5500 as of September 30, 2021 and 2020 (in thousands).

	<u>2021</u>	<u>2020</u>
Net assets available for benefits per the financial statements	\$ 6,194,909	\$ 6,403,274
Add:		
Net assets held in 401(h) account	<u>18,440</u>	<u>15,555</u>
Net assets available for benefits per the Form 5500	<u><u>\$ 6,213,349</u></u>	<u><u>\$ 6,418,829</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, 2021 (in thousands):

	<u>Amounts per Financial Statements</u>	<u>401(h) Account Activity</u>	<u>Amounts per Form 5500</u>
Net investment income	\$ 514,754	\$ 3,147	\$ 517,901
Benefits paid to participants	686,411	262	686,673
Administrative expenses	37,154	-	37,154

Note 16. Subsequent Events

Subsequent events have been evaluated through June 7, 2022 which is the date these financial statements were available to be issued.

Russia and Ukraine Conflict

Subsequent to September 30, 2021, the escalating conflict between Ukraine and the Russian Federation has resulted in near-term geopolitical uncertainty and significant volatility in the global financial and commodities markets. NATO, the EU and G7 member countries (including the United States) have imposed severe and coordinated sanctions against Russia. These actions have resulted in substantial disruptions to businesses with operations in Russia and overall investing activities. Restrictive measures have also been imposed by Russia. Russian financial instruments (i.e., equity securities, fixed income securities, etc.) have declined materially in value and/or may no longer be tradable. The longer-term impacts to geopolitical norms, the macroeconomic business environment (including supply chains) and investment valuations are uncertain. The Plan's direct and indirect exposure to Russian financial instruments at September 30, 2021 was not significant.

SUPPLEMENTAL SCHEDULES

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS
(HELD AT END OF YEAR)
AS OF SEPTEMBER 30, 2021
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 016

(a) (b) Identity of Issue, Borrower, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
* Investment in First Plaza Group Trust (25-6295264)	Common/Collective Trust	\$ 602,468	\$ 375,120
* Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	92,236	22,221
* Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	773,689	865,534
Total Investment Trusts		1,468,393	1,262,875
Directly held investments:			
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	452	452
** Equity securities (see attached)	Equity securities	828,562	1,167,028
*** Debt securities (see attached)	Debt securities	3,129,824	3,306,593
Investment funds (see attached)	Investment funds	257,638	278,614
Private equity and debt investments (see attached)	Private equity and debt investments	5,410	802
Real estate and other alternative investments (see attached)	Real estate and other alternative investments	15,170	18,572
Insurance contracts (see attached)	Insurance contracts	18,494	26,212
Derivatives, net (see attached)	Derivatives	495	(29,406)
Total directly held investments		4,256,045	4,768,867
Total investments		\$ 5,724,438	\$ 6,031,742
Investment held in 401 (h) account:			
Vanguard STAR Fund		\$ 11,904	\$ 18,375

* Denotes parties-in-interest.

** Includes GM common stock with a cost of \$470 and current value of \$645.

*** Includes GM senior unsecured notes with a cost of \$5,303 and current value of \$6,421.

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 PROGRA

**SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2021
(in thousands, except number of transactions)**

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

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
Interest Bearing Cash	SSC Government Money Market Fund	57	\$ 196,349	\$ -	\$ -	\$ 196,349	\$ -
Interest Bearing Cash	SSC Government Money Market Fund	57	-	195,892	195,892	195,892	-

GENERAL MOTORS SALARIED RETIREMENT PROGRAM
SCHEDULE H, PART IV, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2021
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 016

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
Cash equivalents and other short-term investments				
	SSC GOVERNMENT MONEY MARKET FUND	Cash equivalents and other short-term investments	452	452
		Total cash equivalents and other short-term investments	452	452
Equity securities				
	10X GENOMICS I-A	Equity Securities	107	101
	3I GROUP PLC	Equity Securities	659	1,143
	3M CO	Equity Securities	1,103	958
	AAK AB	Equity Securities	136	155
	AALBERTS INDS	Equity Securities	143	213
	ABBOTT LABORATORIES	Equity Securities	1,856	3,715
	ABBOTT LABORATORIES - ADR	Equity Securities	1,533	1,368
	ABBVIE INC	Equity Securities	1,358	1,809
	ABC-MART INC	Equity Securities	278	267
	ABIOMED INC	Equity Securities	150	139
	ABM INDUSTRIES	Equity Securities	684	671
	ACCELERON PHARMA INC	Equity Securities	201	396
	ACCENTURE PLC CL A	Equity Securities	813	1,927
	ACCOLADE INC	Equity Securities	247	354
	ACERINOX SA	Equity Securities	360	346
	ACTIVISION BLIZZARD INC	Equity Securities	589	1,208
	ADAPTIVE BIOTECH	Equity Securities	173	190
	ADC THERAPEUTICS	Equity Securities	115	128
	ADDTCH AB-B SH	Equity Securities	183	487
	ADDUS HOMECARE CORP	Equity Securities	373	423
	ADECCO SA REG	Equity Securities	968	712
	ADIDAS AG	Equity Securities	512	922
	ADMIRAL GROUP PLC	Equity Securities	364	639
	ADOBE SYSTEMS INC	Equity Securities	5,209	12,394
	ADVANCE AUTO PARTS INC	Equity Securities	78	129
	ADVANCED MICRO DEVICES INC	Equity Securities	253	1,176
	ADVANCED PETROCH	Equity Securities	84	87
	ADVANTEST CORP	Equity Securities	56	54
	ADYEN NV	Equity Securities	563	677
	AECOM	Equity Securities	1,327	2,570
	AEGON NV	Equity Securities	1,111	1,329
	AENA SME SA	Equity Securities	521	615
	AEON DELIGHT CO LTD	Equity Securities	70	70
	AES CORP	Equity Securities	77	143
	AFLAC INC	Equity Securities	241	322
	AGILENT TECHNOLOGIES INC	Equity Securities	1,565	3,696
	AGNICO EAGLE MINES LTD	Equity Securities	297	228
	AIA GROUP LTD	Equity Securities	1,953	2,146
	AIDA ENGINEERING	Equity Securities	141	147
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	319	535
	AIR WATER INC	Equity Securities	368	373
	AIRBNB INC-A	Equity Securities	206	190
	AIRBUS GROUP SE	Equity Securities	1,476	2,494
	AISAN INDUSTRY	Equity Securities	177	209
	AKAMAI TECHNOLOGIES INC	Equity Securities	282	339
	AKZO NOBEL	Equity Securities	352	314
	ALBEMARLE CORP	Equity Securities	721	1,927
	ALCON INC	Equity Securities	84	100
	ALCONIX CORP	Equity Securities	1,427	1,464
	ALFA LAVAL AB	Equity Securities	158	166
	ALFRESA HOLDINGS CORP	Equity Securities	229	197
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	1,798	1,910
	ALIGN TECHNOLOGY INC	Equity Securities	133	470
	ALIMENTATION COUCHE TARD B	Equity Securities	384	520
	ALK-ABELLO A/S	Equity Securities	79	122
	ALKERMES PLC	Equity Securities	493	301
	ALLEGHANY CORP	Equity Securities	72	82
	ALLEGION PLC	Equity Securities	221	258
	ALLEGRO MICROSYS	Equity Securities	512	997
	ALLIANT ENERGY CORP	Equity Securities	96	132
	ALLSTATE CORP	Equity Securities	218	364
	ALLY FINANCIAL INC	Equity Securities	785	1,475
	ALNYLAM PHARMACE	Equity Securities	132	208
	ALPHABET INC CL A	Equity Securities	3,604	12,879
	ALPHABET INC CL C	Equity Securities	5,331	13,380
	ALPHAWAVE IP	Equity Securities	136	83
	ALS LTD	Equity Securities	197	328
	ALTEN	Equity Securities	312	477
	ALTICE USA INC-A	Equity Securities	82	45
	ALTRIA GROUP INC	Equity Securities	1,286	998
	ALUMINUM COR-ADR	Equity Securities	101	105
	AMADA CO LTD	Equity Securities	197	184

AMAZON.COM INC	Equity Securities	5,037	14,234
AMC ENTERTAINMENT HOLDINGS INC	Equity Securities	214	173
AMCOR PLC	Equity Securities	166	171
AMERCO	Equity Securities	35	61
AMEREN CORPORATION	Equity Securities	131	194
AMERICAN AIRLINES GROUP INC	Equity Securities	1,149	551
AMERICAN ELECTRIC POWER	Equity Securities	321	380
AMERICAN EXPRESS CO	Equity Securities	570	1,082
AMERICAN FINANCIAL GROUP INC	Equity Securities	71	87
AMERICAN INTERNATIONAL GROUP	Equity Securities	502	448
AMERICAN WATER WORKS CO INC	Equity Securities	134	289
AMERICA'S CAR-MART INC	Equity Securities	217	320
AMERIPRISE FINANCIAL INC	Equity Securities	136	291
AMERIS BANCORP	Equity Securities	1,183	1,105
AMERISOURCEBERGEN CORP	Equity Securities	129	173
AMETEK INC	Equity Securities	142	270
AMGEN INC	Equity Securities	3,861	4,909
AMP LTD	Equity Securities	299	223
AMPHENOL CORP CL A	Equity Securities	221	414
AMPLIFON SPA	Equity Securities	131	266
AMTECH SYS INC	Equity Securities	83	87
ANALOG DEVICES INC	Equity Securities	1,470	2,369
ANDERSONS INC	Equity Securities	164	161
ANDRITZ AG	Equity Securities	173	176
ANGANG STEEL CO LTD	Equity Securities	477	404
ANGLO AMERICAN PLC	Equity Securities	715	914
ANHEUSER-BUSCH INBEV SA	Equity Securities	1,146	669
ANRITSU CORP	Equity Securities	147	134
ANSYS INC	Equity Securities	105	279
ANTHEM INC	Equity Securities	453	862
AON PLC-CLASS A	Equity Securities	1,128	1,721
APERAM	Equity Securities	117	115
APOLLO GLOBAL MANAGEMENT INC	Equity Securities	78	101
APPLE INC	Equity Securities	8,917	26,141
APPLIED MATERIALS INC	Equity Securities	1,868	3,404
APTIV PLC	Equity Securities	202	380
ARAMARK	Equity Securities	83	71
ARC RESOURCES LT	Equity Securities	135	155
ARCADIS NV	Equity Securities	102	98
ARCELORMITTAL	Equity Securities	767	1,294
ARCH CAPITAL GROUP LTD	Equity Securities	111	146
ARCHER DANIELS MIDLAND CO	Equity Securities	229	316
AREALINK CO LTD	Equity Securities	52	54
ARGENX SE	Equity Securities	298	317
ARGONAUT GOLD IN	Equity Securities	46	41
ARISTA NETWORKS	Equity Securities	112	186
ARISTOCRAT LEISURE	Equity Securities	581	654
ARKEMA	Equity Securities	118	152
ARLO TECHNOLOGIES INC	Equity Securities	193	144
ARRAY TECHNOLOGIES INC	Equity Securities	633	389
ARROW ELECTRONICS INC	Equity Securities	51	79
ARTHUR J GALLAGHER + CO	Equity Securities	111	272
ARTSPARK HOLDING	Equity Securities	166	165
ASAHI GROUP HOLDINGS	Equity Securities	141	136
ASBURY AUTO GROUP	Equity Securities	124	118
ASCENDIS PHARMA A/S	Equity Securities	214	446
ASHTREAD GROUP	Equity Securities	197	217
ASICS CORP	Equity Securities	111	220
ASM INTL NV	Equity Securities	244	475
ASM PACIFIC	Equity Securities	439	359
ASML HOLDING NV	Equity Securities	4,375	6,589
ASML HOLDING NV NY REG SHS	Equity Securities	3,387	5,056
ASR NEDERLAND NV	Equity Securities	208	223
ASSA ABLOY AB B	Equity Securities	1,200	1,654
ASSURANT INC	Equity Securities	49	86
ASTELLAS PHARMA	Equity Securities	175	193
ASTON MARTIN	Equity Securities	160	171
ASTRAZENECA PLC	Equity Securities	3,134	5,416
AT+T INC	Equity Securities	2,461	1,830
ATHENE HOLDING-A	Equity Securities	248	292
ATKORE INTERNATIONAL GROUP	Equity Securities	226	565
ATLAS COPCO-B	Equity Securities	125	109
ATMOS ENERGY CORP	Equity Securities	102	107
ATS AUTOMATION	Equity Securities	82	181
AURINIA PHARMACEUTICALS INC	Equity Securities	248	325
AUST AND NZ BANK	Equity Securities	897	860
AUTO TRADER GROUP PLC	Equity Securities	268	422
AUTO1 GROUP SE	Equity Securities	74	71
AUTODESK INC	Equity Securities	2,404	2,816
AUTOLIV INC	Equity Securities	67	67
AUTOMATIC DATA PROCESSING	Equity Securities	429	807
AUTONATION INC	Equity Securities	1,311	1,607
AUTOZONE INC	Equity Securities	146	365
AVALARA INC	Equity Securities	101	158

AVANTOR INC	Equity Securities	100	202
AVANZA BANK HOLD	Equity Securities	366	367
AVEANNA HEALTHCA	Equity Securities	260	174
AVERY DENNISON CORP	Equity Securities	71	162
AVIATION LEASE A	Equity Securities	334	389
AXA SA	Equity Securities	1,437	1,557
AZELIS GROUP NV	Equity Securities	253	257
B&M EUROPEAN	Equity Securities	351	579
B2 HOLDING ASA	Equity Securities	134	137
BAE SYSTEMS PLC	Equity Securities	1,097	1,147
BAIDU INC-SP ADR	Equity Securities	1,607	2,060
BAKER HUGHES A	Equity Securities	252	178
BALFOUR BEATTY	Equity Securities	108	125
BALL CORP	Equity Securities	127	277
BANCA MEDIOLANUM	Equity Securities	120	169
BANCA POP EMILIA	Equity Securities	158	173
BANCO ESPIRITO SANTO REG	Equity Securities	111	-
BANDAI NAMCO HOLDINGS INC	Equity Securities	157	407
BANDO CHEM INDUS	Equity Securities	114	132
BANK OF AMERICA CORP	Equity Securities	3,118	5,235
BANK OF IRELAND	Equity Securities	1,090	1,004
BANK OF NEW YORK MELLON CORP	Equity Securities	2,431	2,627
BANKINTER	Equity Securities	234	373
BARCLAYS PLC	Equity Securities	1,652	1,863
BARRATT DEVELOPMENTS PLC	Equity Securities	145	166
BASF SE	Equity Securities	1,073	956
BATH & BODY WORK	Equity Securities	933	888
BAWAG GROUP AG	Equity Securities	140	212
BAXTER INTERNATIONAL INC	Equity Securities	268	383
BAYERISCHE MOTOREN WERKE AG	Equity Securities	619	599
BBQ HOLDINGS INC	Equity Securities	38	32
BEACH ENERGY LTD	Equity Securities	225	220
BEAZLEY PLC	Equity Securities	274	249
BECTON DICKINSON AND CO	Equity Securities	553	674
BED BATH & BEYOND	Equity Securities	129	95
BEIGENE LTD-ADR	Equity Securities	129	254
BEL FUSE INC-B	Equity Securities	57	48
BELLRING BRAND-A	Equity Securities	369	443
BENTLEY SYSTEM-B	Equity Securities	318	584
BERKSHIRE HATHAWAY INC CL B	Equity Securities	7,606	8,811
BEST BUY CO INC	Equity Securities	115	232
BEZEQ THE ISRAEL	Equity Securities	95	136
BHG GROUP AB	Equity Securities	340	284
BHP BILLITON LIMITED	Equity Securities	820	691
BHP BILLITON PLC	Equity Securities	2,153	1,647
BIGCOMMERCE-1	Equity Securities	260	238
BIGLARI HOLDINGS-B	Equity Securities	428	656
BIOGEN INC	Equity Securities	5,674	4,607
BIOMARIN PHARMACEUTICAL INC	Equity Securities	2,487	2,000
BIONTECH SE-ADR	Equity Securities	535	1,897
BIO-RAD LABS-A	Equity Securities	78	157
BIO-TECHNE CORP	Equity Securities	150	177
BKW AG	Equity Securities	90	87
BLACK KNIGHT	Equity Securities	96	107
BLACKBERRY LTD	Equity Securities	682	709
* BLACKROCK INC	Equity Securities	668	1,218
BLACKSTONE GROUP INC	Equity Securities	346	751
BLOOMIN' BRANDS	Equity Securities	198	353
BLUEBIRD BIO INC	Equity Securities	295	75
BLUEGREEN VACATION HOLDING	Equity Securities	91	76
BLUESCOPE STEEL LTD	Equity Securities	242	390
BNP PARIBAS	Equity Securities	1,953	2,357
* BOEING CO/THE	Equity Securities	1,019	1,149
BOOHOO GROUP PLC	Equity Securities	134	139
BOOKING HOLDINGS	Equity Securities	629	916
BOOZ ALLEN HAMILTON	Equity Securities	95	103
BORALEX INC -A	Equity Securities	162	115
BORGWARNER INC	Equity Securities	109	97
BOSKALIS WESTMINSTER	Equity Securities	650	555
BOSTON BEER-A	Equity Securities	89	44
BOSTON SCIENTIFIC CORP	Equity Securities	718	1,449
BP PLC	Equity Securities	2,706	2,629
BRAMBLES LTD	Equity Securities	478	501
BRENTAG AG	Equity Securities	1,076	1,469
BRIDGESTONE CORP	Equity Securities	457	556
BRINKER INTL	Equity Securities	220	392
BRISTOL MYERS SQUIBB CO	Equity Securities	3,593	3,575
BRISTOW GROUP INC	Equity Securities	406	458
BRITISH AMERICAN TOBACCO PLC	Equity Securities	172	107
BROADCOM INC	Equity Securities	892	1,880
BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	85	182
BROOKFIELD ASSET MANAGEMENT INC	Equity Securities	440	611
BROOKFIELD RENEWABLE CORP	Equity Securities	721	543
BROWN & BROWN	Equity Securities	769	923

BROWN FORMAN CORP CLASS B	Equity Securities	1,521	1,449
BUCHER INDUSTRIES-REG	Equity Securities	46	70
BUNGE LTD	Equity Securities	98	108
BUNZL PLC	Equity Securities	693	817
BURLINGTON STORE	Equity Securities	104	177
BUZZI UNICEM SPA	Equity Securities	128	138
C.H. ROBINSON WORLDWIDE INC	Equity Securities	95	110
CA IMMOBILIEN ANLAGEN	Equity Securities	77	95
CABLE ONE INC	Equity Securities	98	94
CABOT OIL + GAS CORP	Equity Securities	337	365
CADENCE DESIGN SYSTEMS INC	Equity Securities	96	399
CAE INC	Equity Securities	93	114
CAESARS ENTERTAINMENT	Equity Securities	931	2,040
CAIXABANK SA	Equity Securities	898	611
CALBEE INC	Equity Securities	79	68
CAMPBELL SOUP CO	Equity Securities	99	82
CAN IMPL BK COMM	Equity Securities	643	623
CAN NATURAL RESOURCES	Equity Securities	669	910
CANADIAN PACIFIC	Equity Securities	666	561
CANON MARKETING	Equity Securities	111	119
CAP GEMINI	Equity Securities	247	455
CAPITA PLC	Equity Securities	920	333
CAPITAL ONE FINANCIAL CORP	Equity Securities	2,009	2,273
CAPITAL POWER CORP	Equity Securities	136	199
CAPRI HOLDINGS LTD	Equity Securities	303	416
CARDINAL HEALTH INC	Equity Securities	1,803	1,660
CARLIT HOLDINGS	Equity Securities	113	106
CARLSBERG AS B	Equity Securities	350	571
CARLYLE GROUP INC	Equity Securities	43	74
CARMAX INC	Equity Securities	1,383	2,936
CARNIVAL CORP	Equity Securities	1,365	750
CARNIVAL PLC	Equity Securities	490	206
CARRIER GLOBAL	Equity Securities	199	589
CARSales.COM LTD	Equity Securities	285	522
CARVANA CO	Equity Securities	178	214
CASIO COMPUTER CO LTD	Equity Securities	276	298
CATALENT INC	Equity Securities	126	214
CATERPILLAR INC	Equity Securities	1,116	2,136
CBOE GLOBAL MARK	Equity Securities	166	199
CBRE GROUP INC A	Equity Securities	129	308
CDW CORP/DE	Equity Securities	82	246
CELANESE CORP SERIES A	Equity Securities	891	1,081
CELLECTIS - ADR	Equity Securities	217	143
CELLNEX TELECOM	Equity Securities	687	971
CENCOSUD SA	Equity Securities	255	272
CENOVUS ENERGY INC	Equity Securities	237	298
CENTENE CORP	Equity Securities	275	342
CENTERPOINT ENERGY INC	Equity Securities	127	128
CENTRAL GARDEN-A	Equity Securities	320	477
CERENCE INC	Equity Securities	40	234
CERIDIAN HCM HOL	Equity Securities	122	142
CERNER CORP	Equity Securities	1,253	1,295
CF INDUSTRIES HOLDINGS INC	Equity Securities	85	113
CGI INC	Equity Securities	166	211
CHALLENGER LTD	Equity Securities	170	168
CHAMPIONX CORP	Equity Securities	255	669
CHARLES RIVER LA	Equity Securities	157	196
CHARTER COMMUNICATIONS INC	Equity Securities	379	900
CHENIERE ENERGY INC	Equity Securities	123	222
CHEVRON CORP	Equity Securities	2,023	1,856
CHEWY INC- CL A	Equity Securities	67	59
CHIA CHANG	Equity Securities	372	437
CHIBA BANK LTD	Equity Securities	103	122
CHICONY POWER	Equity Securities	112	149
CHINA PETROLEUM	Equity Securities	1,156	929
CHINA XLX FERTIL	Equity Securities	194	248
CHIPOTLE MEXICAN GRILL INC	Equity Securities	123	483
CHORI	Equity Securities	109	106
CHUBB LTD	Equity Securities	2,261	2,350
CHUO SPRING CO	Equity Securities	19	28
CHURCH + DWIGHT CO INC	Equity Securities	111	191
CIE FINANCIERE RICHEMONT REG	Equity Securities	704	926
CIGNA CORP	Equity Securities	1,452	1,462
CINCINNATI FINANCIAL CORP	Equity Securities	102	165
CINT GROUP AB	Equity Securities	61	69
CINTAS CORP	Equity Securities	119	340
CISCO SYSTEMS INC	Equity Securities	1,811	3,046
* CITIGROUP INC	Equity Securities	1,761	2,078
CITIZENS FINANCIAL GROUP	Equity Securities	139	188
CITRIX SYSTEMS INC	Equity Securities	85	125
CK HUTCHISON HOLDINGS LTD	Equity Securities	155	97
CKD CORP	Equity Securities	93	86
CLARIVATE PLC	Equity Securities	94	69
CLEANAWAY WASTE MANAGEMENT LTD	Equity Securities	308	586

CLEAR SECURE I-A	Equity Securities	185	245
CLEVELAND-CLIFFS	Equity Securities	271	872
CLOROX COMPANY	Equity Securities	152	197
CLOSE BROTHERS GROUP PLC	Equity Securities	153	167
CLOUDFLARE INC-A	Equity Securities	169	255
CME GROUP INC	Equity Securities	455	655
CMS ENERGY CORP	Equity Securities	121	163
CNA FINL CORP	Equity Securities	242	213
CNH INDUSTRIAL NV	Equity Securities	794	1,348
CNO FINANCIAL GROUP	Equity Securities	550	711
CNOOC	Equity Securities	1,199	1,300
CNOOC ENERGY T-A	Equity Securities	570	644
COCA COLA CO/THE	Equity Securities	1,718	2,038
COCA-COLA EUROPE	Equity Securities	326	363
COCOKARA FINE INC	Equity Securities	64	59
COGNEX CORP	Equity Securities	112	133
COGNIZANT TECH SOLUTIONS A	Equity Securities	339	371
COLFAX CORP	Equity Securities	32	60
COLGATE PALMOLIVE CO	Equity Securities	537	575
COLLEGIUM PHARMACEUTICAL INC	Equity Securities	410	338
COLOPLAST B	Equity Securities	669	1,445
COMCAST CORP CLASS A	Equity Securities	4,657	5,898
COMFORTDELGRO CORP	Equity Securities	176	129
COMMONW BANK AUSTRALIA	Equity Securities	399	449
COMPASS GROUP	Equity Securities	1,487	1,640
COMPUTACENTER PLC	Equity Securities	68	159
CONAGRA FOODS INC	Equity Securities	164	156
CONCENTRIX CORP	Equity Securities	342	1,009
CONDUIT HOLDI-WI	Equity Securities	69	67
CONOCOPHILLIPS	Equity Securities	770	866
CONSOLIDATED EDISON INC	Equity Securities	255	235
CONSTELLATION BRANDS INC A	Equity Securities	2,028	2,015
CONSTELLATION SOFTWARE INC	Equity Securities	238	229
CONTRA ZAGG INC	Equity Securities	6	-
CONVATEC GROUP P	Equity Securities	756	815
COOPER COS INC/THE	Equity Securities	105	192
COPART INC	Equity Securities	744	888
CORBION NV	Equity Securities	330	257
CORE & MAIN IN-A	Equity Securities	569	732
CORNING INC	Equity Securities	2,630	2,735
CORONADO GLOBAL	Equity Securities	112	152
CORTEVA INC	Equity Securities	329	385
COSCO SHIP HOL-H	Equity Securities	1,184	949
COSMOS PHARMEUTICAL	Equity Securities	89	136
COSTAR GROUP INC	Equity Securities	125	320
COSTCO WHOLESALE CORP	Equity Securities	1,815	3,298
COUPA SOFTWARE INC	Equity Securities	155	149
CRANSWICK PLC	Equity Securities	167	166
CREEK & RIVER CO	Equity Securities	171	256
CRH PLC	Equity Securities	679	770
CROWDSTRIKE HOLDINGS	Equity Securities	226	439
CROWN HOLDINGS INC	Equity Securities	73	128
CSX CORP	Equity Securities	349	642
CTS EVENTIM AG + CO KGAA	Equity Securities	215	418
CTT-CORREIOS DE	Equity Securities	189	227
CUMMINS INC	Equity Securities	218	313
CURTISS-WRIGHT	Equity Securities	115	164
CVS GROUP PLC	Equity Securities	98	156
CVS HEALTH CORP	Equity Securities	1,514	1,630
CYBERARK SOFTWARE	Equity Securities	398	444
DAI ICHI LIFE INSURANCE	Equity Securities	3,185	4,023
DAIFUKU CO LTD	Equity Securities	123	207
DAIICHI JITSUGYO	Equity Securities	214	227
DAIICHI KIGENSO	Equity Securities	117	138
DAIICHI SANKYO	Equity Securities	513	553
DAIICHIKOSHO CO	Equity Securities	265	290
DAIKI ALUMINIUM	Equity Securities	327	522
DAIKYONISHIKAWA	Equity Securities	64	47
DAILY MAIL TRUST	Equity Securities	102	145
DAIMLER AG	Equity Securities	1,076	1,345
DAISEKI CO LTD	Equity Securities	406	557
DAISHINKU CORP	Equity Securities	139	166
DAITO CO	Equity Securities	168	213
DAITO TRUST CONS	Equity Securities	83	105
DAIWA HOUSE INDUSTRY CO LTD	Equity Securities	325	362
DAIWA SECURITIES GROUP	Equity Securities	121	143
DANAHER CORP W/D	Equity Securities	532	1,853
DANAOS CORP	Equity Securities	283	296
DANSKE BANK A/S	Equity Securities	130	78
DARDEN RESTAURANTS INC	Equity Securities	100	186
DARLING INGREDIENTS INC	Equity Securities	480	805
DATADOG INC-A	Equity Securities	131	233
DAVIDE CAMPARI-M	Equity Securities	175	388
DAVITA INC	Equity Securities	616	684

DB SMITH PLC	Equity Securities	818	860
DBS GROUP HOLDINGS LTD	Equity Securities	766	851
DCC PLC	Equity Securities	593	575
DECHRA PHARMACEUTICALS	Equity Securities	128	243
DEERE + COMPANY	Equity Securities	363	941
DEL TACO RESTAURANTS	Equity Securities	117	144
DELIVEROO PLC	Equity Securities	331	277
DELIVERY HERO SE	Equity Securities	157	344
DELL TECHNOLOGIES INC	Equity Securities	147	333
DELTA AIR LINES INC	Equity Securities	1,104	983
DELTA DUNIA MAKAM	Equity Securities	184	175
DENKA CO LTD	Equity Securities	108	123
DENSO CORP	Equity Securities	685	665
DENTSPLY SIRONA Inc	Equity Securities	491	433
DESCARTES SYSTEMS	Equity Securities	96	203
DESCENTE LTD	Equity Securities	150	151
DESIGN THERAPEUTICS INC	Equity Securities	53	38
DEUTSCHE POST AG REG	Equity Securities	685	1,091
DEUTSCHE TELEKOM AG REG	Equity Securities	976	1,148
DEVON ENERGY CORP	Equity Securities	110	214
DEVRO PLC	Equity Securities	148	129
DEXCOM	Equity Securities	126	496
DIAGEO PLC	Equity Securities	1,334	1,966
DIC ASSET AG	Equity Securities	380	377
DICK S SPORTING GOODS INC	Equity Securities	1,536	1,425
DIGITAL HOLDINGS	Equity Securities	64	58
DIGITALOCEAN HOLDINGS	Equity Securities	675	1,133
DIP CORP	Equity Securities	264	332
DISCOVER FINANCIAL SERVICES	Equity Securities	887	1,043
DISCOVERY COMMUNICATIONS A	Equity Securities	41	43
DISCOVERY COMMUNICATIONS C	Equity Securities	69	69
DISH NETWORK CORP A	Equity Securities	144	114
DIVERSEY HOLDING	Equity Securities	1,122	1,184
DMCI HLDGS INC	Equity Securities	75	80
DNB BANK ASA	Equity Securities	341	446
DOCUSIGN INC	Equity Securities	291	594
DOLLAR GENERAL CORP	Equity Securities	180	466
DOLLAR TREE INC	Equity Securities	524	533
DOLLARAMA INC	Equity Securities	371	377
DOMAIN HOLDINGS	Equity Securities	79	120
DOMINION ENERGY	Equity Securities	583	555
DOMINO S PIZZA INC	Equity Securities	61	175
DOORDASH INC-A	Equity Securities	125	135
DOOSAN CORP	Equity Securities	80	88
DOUBLEVERIFY HOLDINGS	Equity Securities	147	182
DOVER CORP	Equity Securities	2,098	2,108
DOW INC	Equity Securities	569	565
DOWNER EDI LTD	Equity Securities	139	140
DOXIMITY INC-A	Equity Securities	86	267
DR HORTON INC	Equity Securities	126	274
DRAFTKINGS INC-A	Equity Securities	160	139
DROPBOX INC-A	Equity Securities	64	87
DSV A/S	Equity Securities	374	379
DTE ENERGY COMPANY	Equity Securities	161	204
DUCK CREEK TECHNOLOGIES	Equity Securities	252	270
DUFREY AG-REG	Equity Securities	172	186
DUKE ENERGY CORP	Equity Securities	595	708
DUPONT DE NEMOURS INC	Equity Securities	646	503
DYCOM INDUSTRIES	Equity Securities	852	933
DYNATRACE INC	Equity Securities	66	123
EAST JAPAN RAILWAY CO	Equity Securities	400	337
EASTMAN CHEMICAL CO	Equity Securities	111	129
EASYJET PLC	Equity Securities	463	435
EATON CORP PLC	Equity Securities	276	561
EBARA JITSUGYO	Equity Securities	81	86
EBAY INC	Equity Securities	213	447
EHOSTAR CORP-A	Equity Securities	585	620
ECOLAB INC	Equity Securities	325	506
EDENRED	Equity Securities	413	795
EDISON INTERNATIONAL	Equity Securities	246	199
EDWARDS LIFESCIENCES CORP	Equity Securities	2,333	2,976
ELANCO ANIMAL HEALTH INC	Equity Securities	633	960
ELECTRONIC ARTS INC	Equity Securities	277	386
ELEMATEC CORP	Equity Securities	72	66
ELI LILLY & CO	Equity Securities	3,504	10,136
ELIS SA	Equity Securities	146	104
ELISA OYJ	Equity Securities	387	395
EMERSON ELECTRIC CO	Equity Securities	348	533
EMPIRE CO LTD A	Equity Securities	91	113
ENCORE CAPITAL G	Equity Securities	237	243
ENEL SPA	Equity Securities	166	186
ENEOS HOLDINGS I	Equity Securities	69	83
ENERSYS	Equity Securities	784	923
ENI SPA	Equity Securities	1,121	1,537

ENOMOTO CO LTD	Equity Securities	50	48
ENPHASE ENERGY	Equity Securities	158	173
ENTEGRIS INC	Equity Securities	389	1,561
ENTERGY CORP	Equity Securities	157	188
EOG RESOURCES INC	Equity Securities	518	442
EPAM SYSTEMS INC	Equity Securities	93	302
EQT AB	Equity Securities	338	302
EQUIFAX INC	Equity Securities	134	291
EQUINOR ASA	Equity Securities	1,117	1,545
EQUITABLE HOLDINGS	Equity Securities	77	110
ERG SPA	Equity Securities	118	114
ERICSSON (LM) TEL SP ADR	Equity Securities	1,224	1,393
ERICSSON LM B SHS	Equity Securities	151	198
ERIE INDEMNITY-A	Equity Securities	56	50
ERSTE GROUP BANK	Equity Securities	304	336
ESPRIT HOLDINGS LTD	Equity Securities	584	81
ESSENTIAL UTILITIES	Equity Securities	97	101
ESSILORLUXOTTICA	Equity Securities	867	1,277
ESTEE LAUDER COMPANIES CL A	Equity Securities	236	650
ETSY INC	Equity Securities	197	247
EUROFINS SCIEN	Equity Securities	603	1,567
EUROMONEY INSTITUTIONAL	Equity Securities	151	123
EURONEXT NV	Equity Securities	136	215
EUTELSAT COMMUNICATIONS	Equity Securities	114	146
EVENTBRITE INC-A	Equity Securities	703	656
EVEREST RE GROUP LTD	Equity Securities	81	95
EVERGREEN MARINE	Equity Securities	49	54
EVERGY INC	Equity Securities	116	133
EVERSOURCE ENERGY	Equity Securities	196	265
EVOLUTION AB	Equity Securities	275	263
EVOLUTION MINING	Equity Securities	359	269
EVOTEC SE	Equity Securities	96	195
EVS BROADCAST EQ	Equity Securities	36	34
EXACT SCIENCES	Equity Securities	156	152
EXELON CORP	Equity Securities	345	445
EXPEDIA INC	Equity Securities	166	214
EXPEDITORS INTL WASH INC	Equity Securities	91	190
EXPERIAN PLC	Equity Securities	665	1,221
EXXON MOBIL CORPORATION	Equity Securities	3,277	2,363
F5 NETWORKS INC	Equity Securities	73	116
FACEBOOK INC A	Equity Securities	3,275	7,671
* FACTSET RESEARCH	Equity Securities	735	926
FAGRON	Equity Securities	289	267
FAIR ISAAC CORP	Equity Securities	111	110
FAIRFAX FINL HLD	Equity Securities	296	283
FANUC CORP	Equity Securities	1,071	1,189
FASTENAL CO	Equity Securities	132	280
FAURECIA	Equity Securities	136	143
FDM GROUP HOLDINGS PLC	Equity Securities	161	187
FEDEX CORP	Equity Securities	2,603	3,328
FERGUSON PLC	Equity Securities	305	445
FERRAGAMO SPA	Equity Securities	58	70
FERRARI NV	Equity Securities	281	287
FERROTEC HOLDING	Equity Securities	1,090	1,575
FERROVIAL SA	Equity Securities	565	607
FIBROGEN INC	Equity Securities	1,143	307
FIDELITY NATIONAL INFORMATION SERVICES	Equity Securities	1,603	1,622
FIFTH THIRD BANCORP	Equity Securities	178	285
FINECOBANK SPA	Equity Securities	419	436
FIRST ADVANTAGE	Equity Securities	240	257
FIRST EAGLE ALTERNATIVE CAPITAL BDC INC	Equity Securities	17	16
FIRST FOUNDATION INC	Equity Securities	221	410
FIRST MERCHANTS	Equity Securities	489	523
FIRST PACIFIC CO	Equity Securities	158	85
FIRST QUANTUM	Equity Securities	156	270
FIRST REPUBLIC BANK/CA	Equity Securities	147	317
FIRSTENERGY CORP	Equity Securities	175	183
FISCHER(GEO)-REG	Equity Securities	119	139
FISERV INC	Equity Securities	345	617
FIVE BELOW	Equity Securities	682	620
FLATEXDEGIRO AG	Equity Securities	175	124
FLEETCOR TECHNOLOGIES INC	Equity Securities	124	195
FLETCHER BUILDING	Equity Securities	193	287
FLEX LTD	Equity Securities	1,358	1,939
FLUIDRA SA	Equity Securities	410	770
FLYWIRE CORP-VOT	Equity Securities	254	373
FMC CORP	Equity Securities	81	112
FNF GROUP	Equity Securities	89	119
FOCUS FINANCIAL PARTNERS INC	Equity Securities	1,207	1,304
* FORD MOTOR CO	Equity Securities	459	522
FORMOSAN RUBBER	Equity Securities	480	445
FORTESCUE METALS	Equity Securities	589	543
FORTINET INC	Equity Securities	57	382
FORTIVE CORP	Equity Securities	159	214

FORTNOX AB	Equity Securities	242	308
FORTUM OYJ	Equity Securities	444	434
FORTUNE BRANDS HOME + SECURITY	Equity Securities	79	117
FOX CORP - A	Equity Securities	131	127
FOX CORP - B	Equity Securities	58	54
FRANCO-NEVADA CO	Equity Securities	298	481
FRANKLIN RESOURCES INC	Equity Securities	128	85
FREEPORT MCMORAN INC	Equity Securities	268	516
FRESENIUS MEDICAL CARE AG	Equity Securities	1,081	912
FRESHWORKS-CL A	Equity Securities	312	329
FUJI MEDIA HOLDINGS INC	Equity Securities	422	350
FUJI OIL HOLDING	Equity Securities	114	110
FUJIFILM HOLDING	Equity Securities	781	985
FUJIKURA KASEI	Equity Securities	93	89
FUJITSU LTD	Equity Securities	528	674
FUKUOKA FINANCIAL GROUP INC	Equity Securities	158	133
FUNAI CONSULTING	Equity Securities	346	439
FURUNO ELECTRIC CO	Equity Securities	263	308
FUTURE PLC	Equity Securities	88	225
G.U.D. HOLDINGS LTD	Equity Securities	115	104
GALAXY ENTERTAINMENT GROUP LTD	Equity Securities	494	324
GALP ENERGIA	Equity Securities	620	690
GAMCO INVESTORS INC	Equity Securities	379	384
GAP INC/THE	Equity Securities	364	359
GARMIN LTD	Equity Securities	93	225
GARTNER INC	Equity Securities	222	467
GATES INDUSTRIAL	Equity Securities	346	375
GAZPROM PAO	Equity Securities	2,279	4,280
GEA GROUP AG	Equity Securities	120	144
GEBERIT AG REG	Equity Securities	699	1,288
GENERAC HOLDINGS	Equity Securities	128	242
GENERAL DYNAMICS CORP	Equity Securities	469	499
GENERAL ELECTRIC	Equity Securities	1,874	1,065
* GENERAL MILLS INC	Equity Securities	320	345
GENERAL MOTORS CO	Equity Securities	470	645
GENPACT LTD	Equity Securities	612	585
GENUINE PARTS CO	Equity Securities	676	698
GENUS PLC	Equity Securities	104	173
GERRESHEIMER AG	Equity Securities	118	153
GESTAMP AUTOMOCION	Equity Securities	337	209
GETINGE AB-B SHS	Equity Securities	198	428
GFL ENVIRONMENTAL INC	Equity Securities	305	357
GILEAD SCIENCES INC	Equity Securities	1,052	828
GLENORE PLC	Equity Securities	1,227	1,507
GLOBAL PAYMENTS INC	Equity Securities	1,216	1,227
GLOBE LIFE INC	Equity Securities	71	82
GLOBE UNION IND	Equity Securities	297	276
GN STORE NORD A/S	Equity Securities	477	1,110
GODADDY INC-A	Equity Securities	116	112
* GOLDMAN SACHS GROUP INC	Equity Securities	756	1,206
GRAFTON GROUP-UTS	Equity Securities	133	213
GRAINGER PLC	Equity Securities	225	273
GRAPHIC PACKAGING HOLDING CO	Equity Securities	619	914
GREAT EASTERN HOLDINGS LTD	Equity Securities	344	306
GREATEK ELECTRIC	Equity Securities	396	354
GROUP 1 AUTOMOTIVE INC	Equity Securities	418	451
GROUPE EUROTUNNEL SE REGR	Equity Securities	256	327
GS HOLDINGS	Equity Securities	925	816
GUANGXI WUZHOU-A	Equity Securities	159	172
GUIDEWIRE SOFTWARE	Equity Securities	92	89
GUOTAI JUNAN S-H	Equity Securities	71	78
GVC HOLDINGS PLC	Equity Securities	506	1,715
GWA GROUP LTD	Equity Securities	119	108
HAKUHODO DY HOLDINGS	Equity Securities	541	588
HALLIBURTON CO	Equity Securities	377	181
HANA FINANCIAL GROUP	Equity Securities	247	287
HANG SENG BANK	Equity Securities	391	342
HANIL CEMENT	Equity Securities	168	213
HANNOVER RUECK SE	Equity Securities	147	212
HANOVER INSURANCE GROUP	Equity Securities	595	648
HANSOL CHEMICAL	Equity Securities	560	646
HANWA CO LTD	Equity Securities	76	78
* HARTFORD FINANCIAL SVCS GRP	Equity Securities	175	237
HASBRO INC	Equity Securities	112	110
HAYS PLC	Equity Securities	745	844
HCA HOLDINGS INC	Equity Securities	220	623
HEICO CORP	Equity Securities	49	62
HEICO CORP-A	Equity Securities	60	81
HEIDRICK & STRUGGLES	Equity Securities	319	473
HEINEKEN NV	Equity Securities	1,126	1,327
HELIOS TOWER	Equity Securities	63	72
HELLOFRESH SE	Equity Securities	183	1,798
HELVETIA HOLDING-REG	Equity Securities	123	116
HENNES & MAURI-B	Equity Securities	1,097	1,150

HENRY SCHEIN INC	Equity Securities	78	102
HERA SPA	Equity Securities	112	134
HERC HOLDINGS INC	Equity Securities	318	1,095
HERMES INTL	Equity Securities	332	470
HERSHEY CO/THE	Equity Securities	148	234
HESS CORP	Equity Securities	521	744
HEWLETT PACKARD ENTERPRISE CO	Equity Securities	1,093	1,261
HEXPOL AB	Equity Securities	237	272
HIKMA PHARMACEUTICALS	Equity Securities	87	131
HILTON WORLDWIDE	Equity Securities	413	597
HISCOX LTD	Equity Securities	462	447
HITACHI LTD	Equity Securities	1,930	4,029
HKEX	Equity Securities	425	401
HOKUETSU KISHU P	Equity Securities	376	464
HOLCIM LTD	Equity Securities	751	585
HOLOGIC INC	Equity Securities	99	179
HOME DEPOT INC	Equity Securities	1,579	3,308
HOMESERVE PLC	Equity Securities	628	855
HONEST CO INC/TH	Equity Securities	677	415
HONEYWELL INTERNATIONAL INC	Equity Securities	861	1,403
HORIZON THERAPEUTICS	Equity Securities	616	2,312
HORMEL FOODS CORP	Equity Securities	95	115
HOSHIZAKI CORP	Equity Securities	78	82
HOUSE FOODS GROUP INC	Equity Securities	87	79
HOWMET AEROSPACE	Equity Securities	73	115
HOYA CORP	Equity Securities	542	1,326
HOYA CORP-ADR	Equity Securities	180	486
HP INC	Equity Securities	3,364	3,530
HSBC HOLDINGS PLC	Equity Securities	345	252
HSING TA CEMENT	Equity Securities	1,065	1,223
HUBSPOT INC	Equity Securities	164	281
HUCHEMS CORP	Equity Securities	15	17
HUMANA INC	Equity Securities	282	473
HUNT (JB) TRANSPRT SVCS INC	Equity Securities	79	133
HUNTINGTON BANCSHARES INC	Equity Securities	194	224
HUNTINGTON INGALLS INDUSTRIE	Equity Securities	77	73
HUSQVARNA AB	Equity Securities	111	142
HYOSUNG CHEMICAL	Equity Securities	119	111
HYSAN DEVOPMENT	Equity Securities	127	98
HYUNDAI DEPARTMENT STORE CO LTD	Equity Securities	207	193
IAC/INTERACTIVEC	Equity Securities	22	97
IBERDROLA SA	Equity Securities	267	269
IBJ LEASING CO	Equity Securities	33	33
IBSTOCK PLC	Equity Securities	95	94
ICF INTERNATIONAL INC	Equity Securities	524	498
ICHIYOSHI SEC	Equity Securities	181	200
ICOM INC	Equity Securities	60	52
IDEMITSU KOSAN C	Equity Securities	303	327
IDEX CORP	Equity Securities	223	518
IDEXX LABORATORIES INC	Equity Securities	2,523	3,548
IG GROUP HOLDINGS PLC	Equity Securities	431	508
* IHS MARKIT LTD	Equity Securities	2,648	2,864
ILLINOIS TOOL WORKS	Equity Securities	414	617
ILLUMINA INC	Equity Securities	438	888
ILUKA RESOURCES	Equity Securities	717	778
IMCD NV	Equity Securities	300	494
IMERYS SA	Equity Securities	98	52
IMI PLC	Equity Securities	137	173
IMMUNOCORE HOLDINGS PLC	Equity Securities	109	141
IMPERIAL OIL	Equity Securities	444	455
INABA SEISAKUSHO	Equity Securities	69	63
INCHCAPE PLC	Equity Securities	490	594
INCYTE CORP	Equity Securities	182	121
INDRA SISTEMAS	Equity Securities	189	251
INDUTRADE AB	Equity Securities	135	506
INFINEON TECHNOLOGIES	Equity Securities	352	419
INFORMA PLC	Equity Securities	387	364
INFORMATION SERV	Equity Securities	174	299
ING GROEP NV	Equity Securities	344	366
INGERSOLL-RAND I	Equity Securities	94	199
INNER MONGOLIA-A	Equity Securities	1,104	1,048
INNER MONGOLIA-B	Equity Securities	122	255
INNOTECH CORP	Equity Securities	703	695
INPEX CORP	Equity Securities	1,492	1,238
INSMED INC	Equity Securities	172	187
INSTALCO AB	Equity Securities	294	379
INSULET CORP	Equity Securities	121	177
INTEL CORP	Equity Securities	3,881	4,986
INTERCONTINENTAL	Equity Securities	336	365
INTERCONTINENTAL EXCHANGE	Equity Securities	348	609
INTERFOR CORP	Equity Securities	91	99
INTERMEDIATE CAPITAL	Equity Securities	97	200
INTERNATIONAL FLAVORS & FRAGRANCES INC	Equity Securities	307	314
INTERNATIONAL PAPER CO	Equity Securities	189	197

INTERNATIONAL PERSONAL FINAN	Equity Securities	302	131
INTERNET INITIATIVE JAPAN INC	Equity Securities	143	154
INTERPUBLIC GROUP OF COS INC	Equity Securities	77	135
INTERTEK GROUP PLC	Equity Securities	993	1,372
INTESA SANPAOLO	Equity Securities	164	160
INTEST CORP	Equity Securities	209	217
INTL BUSINESS MACHINES CORP	Equity Securities	2,511	2,476
INTUIT INC	Equity Securities	662	2,673
INTUITIVE SURGICAL INC	Equity Securities	363	1,105
INVESCO LTD	Equity Securities	132	89
INVESTOR AB-B	Equity Securities	278	450
IOVANCE BIOTHERAPEUTICS	Equity Securities	192	158
IPG PHOTONICS	Equity Securities	91	65
IPH LTD	Equity Securities	582	646
IQVIA HOLDINGS I	Equity Securities	343	649
IRISH CONTINENTAL GROUP PLC	Equity Securities	225	216
ISEKI & CO	Equity Securities	192	189
* ISUZU MOTORS	Equity Securities	408	544
ITOCHU CORP	Equity Securities	514	754
ITOCHU ENEX CO	Equity Securities	506	470
ITOKI CORP	Equity Securities	152	133
ITV PLC	Equity Securities	1,186	850
IVE GROUP LTD	Equity Securities	400	287
IWAI COSMO	Equity Securities	80	64
JABIL CIRCUIT INC	Equity Securities	314	665
JACK HENRY	Equity Securities	78	118
JACOBS ENGINEERING GROUP INC	Equity Securities	672	1,952
JAFCO CO LTD	Equity Securities	223	373
JAMES HARDIE-CDI	Equity Securities	269	302
JAMF HOLDING CORP	Equity Securities	481	559
JANUS HENDERSON	Equity Securities	684	951
JAPAN AVIAT ELEC	Equity Securities	58	53
JAPAN EXCHANGE GROUP INC	Equity Securities	62	87
JAPAN LIFELINE	Equity Securities	106	106
JAPAN PETROLEUM	Equity Securities	130	134
JAPAN POST HOLDINGS CO LTD	Equity Securities	533	441
JAPAN PULP &PAPER CO	Equity Securities	110	108
JAPAN TOBACCO	Equity Securities	113	120
JARDINE MATHESON HLDGS LTD	Equity Securities	738	652
JASTEC	Equity Securities	434	391
JAZZ PHARMACEUTICALS PLC	Equity Securities	81	75
JCDECAUX SA	Equity Securities	454	486
J-COM CO LTD	Equity Securities	133	117
JD SPORTS FASHION	Equity Securities	227	327
JEOL LTD	Equity Securities	290	375
JET2 PLC	Equity Securities	195	268
JETBLUE AIRWAYS CORP	Equity Securities	325	255
JM SMUCKER CO/THE	Equity Securities	118	124
JOHN WOOD GROUP	Equity Securities	371	189
JOHNSON + JOHNSON	Equity Securities	10,266	12,304
JOHNSON CONTROLS INTERNATIONAL	Equity Securities	279	463
JOHNSON ELEC H	Equity Securities	118	95
* JPMORGAN CHASE & CO	Equity Securities	3,630	7,240
JTOWER INC	Equity Securities	269	282
JUKI CORP	Equity Securities	210	181
JUNGHEINRICH-PFD	Equity Securities	99	124
JUNIPER NETWORKS INC	Equity Securities	87	85
JUPITER FUND MANAGEMENT	Equity Securities	456	337
JVC KENWOOD CORP	Equity Securities	200	176
KAMEI CORP	Equity Securities	173	158
KAMIGUMI CO LTD	Equity Securities	323	304
KANAMOTO CO LTD	Equity Securities	179	162
KANSAS CITY SOUTHERN	Equity Securities	87	232
KAO CORP	Equity Securities	580	590
KARDEMIR KARA-B	Equity Securities	749	715
KAWASAKI KISEN	Equity Securities	30	93
KBC GROEP NV	Equity Securities	708	1,012
KCC GLASS CORP	Equity Securities	115	119
KDDI CORP	Equity Securities	485	635
KELLOGG CO	Equity Securities	160	156
KERRY PPT	Equity Securities	595	471
KEURIG DR PEPPER	Equity Securities	202	227
KEYCORP	Equity Securities	163	198
KEYENCE CORP	Equity Securities	136	420
KEYERA CORP	Equity Securities	102	116
KEYSIGHT TECHNOLOGIES IN	Equity Securities	1,969	2,891
KEYWORDS STUDIOS	Equity Securities	63	163
KH NEOCHEM CO LT	Equity Securities	266	254
KIMBERLY CLARK CORP	Equity Securities	373	423
KINDER MORGAN INC W/I	Equity Securities	429	322
KINDRED GROUP PL	Equity Securities	78	174
KINGSPAN GROUP	Equity Securities	243	297
KION GROUP AG	Equity Securities	58	101
KIRIN HOLDINGS CO LTD	Equity Securities	1,145	1,127

KI-STAR REAL ESTATE CO	Equity Securities	57	51
KKR & CO INC	Equity Securities	113	298
KLA TENCOR CORP	Equity Securities	388	1,827
KNIGHT-SWIFT TRANSPORTATION	Equity Securities	61	75
KNOWBE4 INC-A	Equity Securities	486	597
KOITO MFG CO	Equity Securities	191	205
KOJAMO OYJ	Equity Securities	108	109
KOMORI CORP	Equity Securities	70	78
KONAMI HOLDINGS	Equity Securities	63	126
KONINKLIJKE AHOLD DELHAIZE NV	Equity Securities	447	736
KONINKLIJKE KPN NV	Equity Securities	508	473
KONINKLIJKE PHILIPS NV	Equity Securities	600	767
KOSE CORP	Equity Securities	87	72
KRAFT HEINZ CO/THE	Equity Securities	457	234
KROGER CO	Equity Securities	190	276
KUKDO CHEMICAL	Equity Securities	345	673
KUMAGAI GUMI CO	Equity Securities	55	52
KURABO INDUSTRIES	Equity Securities	739	750
KYOCERA CORP	Equity Securities	349	389
KYOKUTO SECURITIES	Equity Securities	755	801
KYOSAN ELECTRIC MFG	Equity Securities	77	86
KYOWA EXEO CORP	Equity Securities	167	158
KYUDENKO CORP	Equity Securities	74	73
L3HARRIS TECHNOLOGIES	Equity Securities	254	437
LABORATORY CORP OF AMER HLDGS	Equity Securities	133	259
LAGERCRANTZ-B SH	Equity Securities	207	187
LAM RESEARCH CORP	Equity Securities	201	767
LAMB WESTON	Equity Securities	104	85
LAS VEGAS SANDS CORP	Equity Securities	205	119
LASERTEC CORP	Equity Securities	235	275
LEAR CORP	Equity Securities	75	141
LEEJAM SPORTS CO	Equity Securities	50	57
LEG IMMOBILIEN A	Equity Securities	351	343
* LEGAL & GENERAL GRP	Equity Securities	651	649
LEGRAND SA	Equity Securities	742	1,300
LEIDOS HOLDINGS INC	Equity Securities	76	122
LENNAR CORP A	Equity Securities	144	243
LENNOX INTL INC	Equity Securities	60	94
LG ELECTRONICS	Equity Securities	151	382
LIBERTY BROADBAND CORP	Equity Securities	164	257
LIBERTY BROADBAND-A	Equity Securities	38	48
LIBERTY GLOBAL PLC SERIES C	Equity Securities	328	368
LIBERTY GLOBAL-A	Equity Securities	38	46
LIBERTY MEDIA CORP	Equity Securities	66	94
LIBERTY MEDIA CORP SIRIUSXM	Equity Securities	96	122
LIFE CORP	Equity Securities	176	169
LIFESTANCE HEALT	Equity Securities	855	673
LIGHTSPEED COMMERCE	Equity Securities	269	396
LINCOLN NATIONAL CORP	Equity Securities	1,270	1,411
LINDBLAD EXPEDITIONS	Equity Securities	316	266
LINDE PLC	Equity Securities	796	1,434
LINK MOBILITY GROUP HOLDINGS	Equity Securities	98	73
LION CORP	Equity Securities	95	75
LIQUIDITY SERVICES	Equity Securities	63	55
LIVANOVA PLC	Equity Securities	50	82
LIVE NATION ENTERTAINMENT	Equity Securities	122	218
LIXIL GROUP CORP	Equity Securities	398	566
LKQ CORP	Equity Securities	2,018	2,099
LOYDS BANKING GROUP PLC	Equity Securities	2,067	1,867
L'OCCITANE INTL	Equity Securities	131	225
LOCKHEED MARTIN CORP	Equity Securities	672	821
LOEWS CORP	Equity Securities	876	871
LOGITECH INTERNATIONAL REG	Equity Securities	113	411
LONZA GROUP -REG	Equity Securities	229	627
LOOMIS AB	Equity Securities	155	132
L'OREAL	Equity Securities	363	352
LOTTE SHOPPING CO	Equity Securities	35	47
LOWE'S COS INC	Equity Securities	525	1,359
LUKOIL PJSC-ADR	Equity Securities	1,974	2,666
LULULEMON ATHLETICA INC	Equity Securities	122	473
LUMEN TECHNOLOGI	Equity Securities	179	109
LUNDIN ENERGY AB	Equity Securities	352	395
LVMH MOET HENNESSY	Equity Securities	814	1,526
LYFT INC-A	Equity Securities	1,094	865
LYNAS RARE EARTH	Equity Securities	732	834
LYONDELLBASELL INDU CL A	Equity Securities	252	237
M + T BANK CORP	Equity Securities	188	181
M&A CAPITAL PARTNERS	Equity Securities	65	78
MABUCHI MOTOR	Equity Securities	64	63
MACQUARIE GROUP LTD	Equity Securities	912	1,033
MAEDA CORP	Equity Securities	264	225
MAGYAR TELEKOM	Equity Securities	101	93
MAKITA CORP	Equity Securities	89	116
MAN GROUP PLC	Equity Securities	164	174

MAN WAH HOLDINGS	Equity Securities	44	90
MANDOM CORP	Equity Securities	92	46
MANHATTAN ASSOCIATES	Equity Securities	586	658
MARATHON PETROLEUM CORP	Equity Securities	355	380
MARKEL CORP	Equity Securities	134	155
MARKETAXESS	Equity Securities	105	151
MARRIOTT INTERNATIONAL CL A	Equity Securities	267	385
MARSH & MCLENNAN COS INC	Equity Securities	851	1,998
MARTIN MARIETTA MATERIALS	Equity Securities	116	201
MARUBENI CORP	Equity Securities	58	57
MARUI GROUP CO LTD	Equity Securities	175	195
MARUSAN SEC	Equity Securities	130	128
MARVELL TECHNOLOGY	Equity Securities	184	455
MASCO CORP	Equity Securities	85	135
MASIMO CORP	Equity Securities	119	134
MASONITE INTERNATIONAL	Equity Securities	750	849
MASTERCARD INC CLASS A	Equity Securities	1,261	3,035
MASTERCRAFT BOAT HOLDINGS	Equity Securities	155	352
MATCH GROUP INC	Equity Securities	129	379
MATSON INC	Equity Securities	30	65
MATSUMOTOKIYOSHI HOLDINGS CO L	Equity Securities	116	158
MATTEL INC	Equity Securities	729	739
MATTHEWS INTERNATIONAL	Equity Securities	68	107
MAXLINEAR	Equity Securities	243	586
MAYTRONICS	Equity Securities	310	614
MAZDA MOTOR	Equity Securities	1,064	1,097
MCCORMICK + CO NON VTG SHRS	Equity Securities	119	190
MCDONALD'S CORP	Equity Securities	1,045	1,708
MCKESSON CORP	Equity Securities	1,607	1,754
MEDIASET ESPANA COMUNICACION	Equity Securities	88	49
MEDIFAST INC	Equity Securities	274	424
MEDIOBANCA	Equity Securities	103	140
MEDIPAL HD	Equity Securities	333	301
MEDTRONIC PLC	Equity Securities	1,131	1,750
MEGMILK SNOW	Equity Securities	228	210
MEIJI HOLDINGS	Equity Securities	163	142
MEIKO ELECTRONIC	Equity Securities	17	19
MERCADOLIBRE INC	Equity Securities	119	710
MERCK + CO INC	Equity Securities	4,892	5,290
MERITZ SECURITIES	Equity Securities	354	376
METCASH LTD	Equity Securities	120	161
* METLIFE INC	Equity Securities	363	438
METTLER TOLEDO INTERNATIONAL	Equity Securities	119	304
MGM RESORTS INTERNATIONAL	Equity Securities	109	161
MICROCHIP TECHNOLOGY INC	Equity Securities	217	390
MICRON TECHNOLOGY INC	Equity Securities	3,772	7,001
MICROSOFT CORP	Equity Securities	14,336	40,915
MIMAKI ENGINEERING	Equity Securities	83	89
MINEBEA CO LTD	Equity Securities	276	331
MINERAL RESOURCE	Equity Securities	40	31
MIRAIT HOLDINGS CORP	Equity Securities	113	134
MISUMI GROUP INC	Equity Securities	597	835
MITIE GROUP	Equity Securities	262	252
MITO SECURITIES	Equity Securities	57	57
MITSUB ELEC CORP	Equity Securities	84	82
MITSUB PENCIL CO	Equity Securities	101	90
MITSUBA CORP	Equity Securities	127	119
MITSUBISHI CHEMICAL HOLDINGS	Equity Securities	51	59
MITSUBISHI LOGISTICS CORP	Equity Securities	183	217
MITSUBISHI UFJ F	Equity Securities	874	933
MITSUBISHI UFJ L	Equity Securities	104	111
MITSUBOSHI BELTING	Equity Securities	139	157
MITSUMI E&S HOLDINGS	Equity Securities	295	262
MITSUMI MATSUSHIM	Equity Securities	61	93
MMC NORILSK ADR	Equity Securities	1,063	917
MODERN TIMES GROUP B SHS	Equity Securities	150	146
MODERNA INC	Equity Securities	313	1,230
MODINE MFG CO	Equity Securities	324	244
MOHAWK INDUSTRIES INC	Equity Securities	655	916
MOL HUNGARIAN OIL & GAS	Equity Securities	225	250
MOLINA HEALTHCARE	Equity Securities	102	148
MOLSON COORS BREWING CO B	Equity Securities	149	83
MONCLER SPA	Equity Securities	234	302
MONDELEZ INTERNATIONAL INC A	Equity Securities	2,406	2,721
MONDI PLC	Equity Securities	368	430
MONEY FORWARD INC	Equity Securities	156	494
MONGODB INC	Equity Securities	91	241
MONOLITHIC POWER	Equity Securities	130	197
MONSTER BEVERAGE CORP	Equity Securities	697	821
MOODY'S CORP	Equity Securities	214	564
* MORGAN STANLEY	Equity Securities	1,123	2,995
MORINAGA MILK INDUSTRY	Equity Securities	104	194
MOSAIC CO/THE	Equity Securities	99	121
MOTOR OIL-HELLAS	Equity Securities	99	93

MOTOROLA SOLUTIONS INC	Equity Securities	150	371
MS+AD INSURANCE GROUP HOLDIN	Equity Securities	685	771
* MSCI INC	Equity Securities	862	1,694
MTG CO LTD	Equity Securities	267	292
MTY FOOD GROUP I	Equity Securities	186	182
MURATA MFG CO	Equity Securities	652	687
MUSASHI SEIMITSU	Equity Securities	70	61
MYCRONIC AB	Equity Securities	81	141
MYR GROUP INC	Equity Securities	456	826
NAKAYAMA STEEL	Equity Securities	485	489
NASDAQ INC	Equity Securities	1,155	1,407
NATERA INC	Equity Securities	369	903
NATIONAL AUSTRALIE BANK	Equity Securities	958	1,149
NATIONAL EXPRESS GROUP PLC	Equity Securities	140	112
NATWEST GROUP PL	Equity Securities	275	305
NEC CORP	Equity Securities	437	593
NEKTAR THERAPEUTICS	Equity Securities	100	86
NEMETSCHEK SE	Equity Securities	498	539
NEOPOST SA	Equity Securities	152	103
NESTE OYJ	Equity Securities	430	364
NESTLE SA REG	Equity Securities	1,788	2,188
NET ONE SYSTEMS CO	Equity Securities	305	416
NETAPP INC	Equity Securities	2,023	3,851
NETFLIX INC	Equity Securities	744	2,565
NEUROCRINE BIOSCIENCES INC	Equity Securities	112	93
NEVRO CORP	Equity Securities	101	268
NEW WAVE GROUP-B	Equity Securities	406	1,188
NEWCREST MINING LTD	Equity Securities	488	463
NEWELL BRANDS INC	Equity Securities	763	695
NEWMONT MINING CORP	Equity Securities	255	410
NEWS CORP CLASS A	Equity Securities	59	98
NEWS CORP CLASS B	Equity Securities	683	910
NEXANS SA	Equity Securities	85	98
NEXON CO LTD	Equity Securities	51	57
NEXTERA ENERGY INC	Equity Securities	682	1,463
NH FOODS	Equity Securities	258	235
NH INVESTMENT & SECURITIES	Equity Securities	58	97
NIBE INDUSTRIE-B	Equity Securities	184	364
NICE LTD	Equity Securities	313	528
NICHIAS CORP	Equity Securities	94	91
NICHIBAN CO LTD	Equity Securities	58	59
NICHIHA	Equity Securities	95	100
NIHON PARKERIZING CO LTD	Equity Securities	373	330
NIHON UNISYS	Equity Securities	92	78
NIKE INC CL B	Equity Securities	1,151	2,219
NINE ENTERTAINMENT	Equity Securities	118	164
NINTENDO CO LTD	Equity Securities	111	146
NIPPON EXPRESS	Equity Securities	114	138
NIPPON PILLAR PACKING	Equity Securities	339	338
NIPPON SHINYAKU	Equity Securities	110	133
NIPPON STEEL CORP	Equity Securities	208	310
NIPPON SUISAN KAISHA LTD	Equity Securities	95	120
NIPPON TELEGRAPH + TELEPHONE	Equity Securities	970	1,250
NIPPON TELEVISION HOLDINGS INC	Equity Securities	482	359
NIPPON THOMPSON	Equity Securities	93	74
NIPPON YUSEN KK	Equity Securities	53	45
NISOURCE INC	Equity Securities	93	90
NISSAN CHEMICAL INDUSTRIES LTD	Equity Securities	283	399
NISSAN MOTOR CO	Equity Securities	80	78
NISSAI PLASTIC	Equity Securities	221	187
NISSHINBO HD	Equity Securities	83	81
NISSIN CORP	Equity Securities	334	414
NISSO CORP	Equity Securities	46	40
NITORI HOLDINGS CO LTD	Equity Securities	246	258
NITTETSU MINING	Equity Securities	104	111
NITTO DENKO CORP	Equity Securities	180	172
NN GROUP NV	Equity Securities	329	416
NOF	Equity Securities	172	187
NOKIA OYJ	Equity Securities	10	13
NOMURA CO LTD	Equity Securities	116	107
NOMURA HOLDINGS INC	Equity Securities	1,585	1,585
NOMURA RESEARCH	Equity Securities	41	89
NON-STANDARD FINANCE PLC	Equity Securities	77	4
NORDIC ENTERTAINMENT-B	Equity Securities	198	478
NORDNET AB PUBL	Equity Securities	260	309
NORDSON CORP	Equity Securities	93	117
NORFOLK SOUTHERN CORP	Equity Securities	286	569
NORITZ CORP	Equity Securities	272	267
NORSK HYDRO ASA	Equity Securities	1,458	1,621
NORTHAM PLATINUM	Equity Securities	177	436
NORTHERN TRUST CORP	Equity Securities	476	550
NORTHLAND POWER	Equity Securities	84	123
NORTHROP GRUMMAN CORP	Equity Securities	368	512
NORTONLIFELOCK INC	Equity Securities	179	174

NORWEGIAN CRUISE LINE HOLDING	Equity Securities	194	112
NOVARTIS AG SPONSORED ADR	Equity Securities	1,610	1,575
NOVAVAX INC	Equity Securities	100	137
NOVO NORDISK A/S B	Equity Securities	1,176	2,340
NOVOCURE LTD	Equity Securities	109	101
NRG ENERGY	Equity Securities	92	94
NRW HOLDINGS LTD	Equity Securities	76	66
NS SOLUTIONS CORP	Equity Securities	173	207
NSK LTD	Equity Securities	125	100
NTT DATA CORP	Equity Securities	418	772
NUANCE COMMUNICATIONS INC	Equity Securities	376	1,687
NUCOR CORP	Equity Securities	161	281
NUTRIEN LTD	Equity Securities	377	441
NUVEI CORP	Equity Securities	32	109
NVIDIA CORP	Equity Securities	2,191	6,592
NVR INC	Equity Securities	94	158
NXP SEMICONDUCTORS	Equity Securities	251	512
O REILLY AUTOMOTIVE INC	Equity Securities	156	410
OAK STREET HEALTH	Equity Securities	67	46
OBAYASHI CORP	Equity Securities	719	642
OCADO GROUP PLC	Equity Securities	209	209
OCCIDENTAL PETROLEUM CORP	Equity Securities	555	260
OESTERREICHISCHE POST AG	Equity Securities	218	223
OIL SEARCH LTD	Equity Securities	113	137
OJI HOLDINGS CORP	Equity Securities	419	384
OKAMURA CORP	Equity Securities	254	277
OKASAN SEC	Equity Securities	52	43
OKTA INC	Equity Securities	148	272
OLD DOMINION FREIGHT LINE	Equity Securities	84	268
OLD REPUB INTERNATIONAL	Equity Securities	72	72
OLINK HOLDING AB	Equity Securities	95	114
OLYMPUS CORP	Equity Securities	565	716
OMNICOM GROUP	Equity Securities	154	147
OMRON CORP	Equity Securities	85	169
ON SEMICONDUCTOR CORP	Equity Securities	98	178
ONE GROUP HOSPITALITY	Equity Securities	58	63
ONE SOFTWARE TEC	Equity Securities	144	148
ONEOK INC	Equity Securities	220	243
ONEWATER MARINE	Equity Securities	302	253
ONWARD HOLDINGS CO LTD	Equity Securities	425	420
OPTEX CO LTD	Equity Securities	195	152
ORACLE CORP	Equity Securities	1,675	2,644
ORACLE CORP JAPAN	Equity Securities	25	26
ORDINA NV	Equity Securities	146	223
ORICA LTD	Equity Securities	323	256
ORIX CORP	Equity Securities	938	1,167
OROCOBRE LTD	Equity Securities	132	122
ORSTED A/S	Equity Securities	789	1,027
OSB GROUP PLC	Equity Securities	93	94
OSI SYSTEMS INC	Equity Securities	71	95
OTIS WORLDWIDE	Equity Securities	278	398
OTSUKA CORP	Equity Securities	74	108
OTSUKA HOLDINGS CO LTD	Equity Securities	171	184
OUTSOURCING	Equity Securities	297	279
OWENS CORNING	Equity Securities	80	85
OXFORD INDS INC	Equity Securities	387	550
PACCAR INC	Equity Securities	223	258
PACKAGING CORP OF AMERICA	Equity Securities	89	123
PADDY POWER BETFAIR PLC	Equity Securities	671	1,732
PAGEGROUP PLC	Equity Securities	160	221
PALANTIR TECHNOLOGIES	Equity Securities	355	340
PALO ALTO NETWORKS INC	Equity Securities	383	782
PAN PACIFIC INTERNATIONAL	Equity Securities	339	364
PARAGON GROUP	Equity Securities	76	99
PARAMOUNT BED HOLDINGS	Equity Securities	83	88
PAREX RESOURCES	Equity Securities	128	154
PARIS MIKI INC	Equity Securities	27	23
PARKER HANNIFIN CORP	Equity Securities	198	341
PAYCHEX INC	Equity Securities	185	344
PAYCOM SOFTWARE	Equity Securities	101	239
PAYMENTUS HOLDINGS	Equity Securities	244	234
PAYPAL HOLDINGS INC	Equity Securities	2,241	4,875
PELOTON INTERACTIVE	Equity Securities	201	206
PENSKE AUTOMOTIVE GROUP INC	Equity Securities	199	211
PENTAIR PLC	Equity Securities	70	114
PENTA-OCEAN CONSTRUCTION	Equity Securities	325	418
PEPSICO INC	Equity Securities	2,866	3,759
PERENTI GLOBAL LTD	Equity Securities	46	42
PERFORMANCE FOOD GROUP CO	Equity Securities	651	672
PERKINELMER INC	Equity Securities	435	1,368
PERNOD RICARD SA	Equity Securities	642	865
PERSOL HOLDINGS CO LTD	Equity Securities	609	775
PETCO HEALTH AND WELLNESS	Equity Securities	587	677
PETROBRAS SA	Equity Securities	1,659	1,684

PETROBR-SP P ADR	Equity Securities	2,055	2,087
PETROFAC LTD	Equity Securities	83	21
PETS AT HOME GROUP PLC	Equity Securities	167	327
PFIZER INC	Equity Securities	1,763	2,277
PG&E CORP	Equity Securities	143	135
PGNIG	Equity Securities	1,008	1,079
PHILIP MORRIS INTERNATIONAL	Equity Securities	2,009	1,886
PHILLIPS 66	Equity Securities	373	289
PI ADVANCED MATERIALS	Equity Securities	63	59
PIEDMONT LITHIUM	Equity Securities	125	267
PILOT CORP	Equity Securities	526	619
PINNACLE WEST CAPITAL	Equity Securities	85	77
PINTEREST INC -A	Equity Securities	182	256
PIONEER NATURAL RESOURCES CO	Equity Securities	1,202	1,446
PIPER SANDLER CO	Equity Securities	370	706
PLAYTECH PLC	Equity Securities	81	67
PLUG POWER INC	Equity Securities	229	121
PMV PHARMACEUTICALS	Equity Securities	114	189
PNC FINANCIAL SERVICES GROUP	Equity Securities	503	782
POINTSBET HOLDINGS	Equity Securities	683	559
POLYPEPTIDE GROUP	Equity Securities	192	308
POOL CORP	Equity Securities	132	165
PORSCHE AUTOMOBIL HOLDING	Equity Securities	254	221
PORSCHE AUTO-PRF	Equity Securities	18	27
PORTLAND GENERAL ELECTRIC CO	Equity Securities	474	446
PORTMAN RIDGE FINANCE	Equity Securities	63	65
POSCO	Equity Securities	92	103
POSTNL NV	Equity Securities	100	186
PPD INC	Equity Securities	49	65
PPG INDUSTRIES INC	Equity Securities	248	319
PPL CORP	Equity Securities	244	202
PRESS KOGYO CO	Equity Securities	58	57
* PRINCIPAL FINANCIAL GROUP	Equity Securities	161	166
PRIVIA HEALTH GR	Equity Securities	340	302
PRO MEDICUS LTD	Equity Securities	135	147
PROCTER + GAMBLE CO/THE	Equity Securities	9,116	10,445
PROGRESSIVE CORP	Equity Securities	260	499
PROSUS NV	Equity Securities	396	323
PROTO CORP	Equity Securities	96	119
PROVIDENT FINANCIAL PLC	Equity Securities	722	234
PROVIDENT FINANCIAL SERVICES INC	Equity Securities	304	418
* PRUDENTIAL FINANCIAL INC	Equity Securities	387	394
* PRUDENTIAL PLC	Equity Securities	836	883
PRYSMIAN SPA	Equity Securities	94	148
PTC INC	Equity Securities	91	125
PUBLIC POWER CORP	Equity Securities	163	132
PUBLIC SERVICE ENTERPRISE GP	Equity Securities	224	291
PULTEGROUP INC	Equity Securities	65	115
PURPLE INNOVATION	Equity Securities	392	597
PZENA INVESTMENT MANAGEMENT	Equity Securities	94	80
QANTAS AIRWAYS	Equity Securities	247	286
QBE INSURANCE	Equity Securities	609	646
QORVO INC	Equity Securities	465	588
QUALCOMM INC	Equity Securities	1,310	2,694
QUEST DIAGNOSTICS INC	Equity Securities	113	183
RANDSTAD HOLDING NV	Equity Securities	130	154
RATHBONE BROS	Equity Securities	127	115
RAYMOND JAMES FINANCIAL INC	Equity Securities	948	1,254
RAYTHEON TECHNOLOGY	Equity Securities	991	1,232
RECKITT BENCKISER GROUP PLC	Equity Securities	1,380	1,264
RECRUIT HOLDINGS CO LTD	Equity Securities	409	937
REDROW PLC	Equity Securities	94	154
REGENERON PHARMACEUTICALS	Equity Securities	448	601
REGIONAL MANAGEMENT CORP	Equity Securities	193	529
REGIONS FINANCIAL CORP	Equity Securities	126	193
REJECT SHOP LTD	Equity Securities	40	37
RELiance WORLDWIDE	Equity Securities	128	158
RELO HOLDINGS	Equity Securities	211	179
RELX PLC	Equity Securities	797	1,144
RENAISSANCERE HOLDINGS LTD	Equity Securities	66	67
RENESAS ELECTRONICS	Equity Securities	567	755
RENTOKIL INITIAL	Equity Securities	196	270
REPLY SPA	Equity Securities	155	246
REPUBLIC SERVICES INC	Equity Securities	122	253
RESMED INC	Equity Securities	109	362
RESONA HOLDINGS INC	Equity Securities	943	855
RESTAURANT BRANDS	Equity Securities	103	110
REVANCE THERAPEUTICS	Equity Securities	139	228
REVOLVE GROUP INC	Equity Securities	401	1,130
RHEINMETALL AG	Equity Securities	173	163
RHEON AUTOMATIC	Equity Securities	68	76
RIGHTMOVE	Equity Securities	825	1,462
RIKEN KEIKI	Equity Securities	121	121
RIKEN TECHNOS CO	Equity Securities	59	56

RINGCENTRAL INC	Equity Securities	125	155
RINNAI CORP	Equity Securities	125	165
RIO TINTO PLC	Equity Securities	765	1,017
RIO TINTO-ADR	Equity Securities	1,703	1,410
ROBERT HALF INTL INC	Equity Securities	55	107
ROCHE HOLDING AG GENUSSSCHEIN	Equity Securities	3,686	5,031
ROCKWELL AUTOMATION INC	Equity Securities	215	407
ROCKWOOL INTERNATIONAL-B	Equity Securities	80	170
ROHM CO LTD	Equity Securities	362	496
ROHTO PHARMACEUTICAL	Equity Securities	63	71
ROKU INC	Equity Securities	178	341
ROLLINS INC	Equity Securities	48	85
ROLLS ROYCE HOLDINGS PLC	Equity Securities	782	580
ROPER TECHNOLOGIES INC	Equity Securities	230	442
ROSS STORES INC	Equity Securities	816	1,563
ROTORK PLC	Equity Securities	91	131
ROYAL BANK OF CANADA W/I	Equity Securities	871	1,144
ROYAL CARIBBEAN CRUISES LTD	Equity Securities	549	574
ROYAL DUTCH SH-A	Equity Securities	1,233	1,523
ROYAL UNIBREW	Equity Securities	121	180
ROYALTY PHARMA PLC	Equity Securities	73	60
RPM INTERNATIONAL INC	Equity Securities	91	95
RUSH ENTERPRISE-CL A	Equity Securities	793	804
RWE AG	Equity Securities	430	501
RWS HOLDINGS PLC	Equity Securities	122	136
RYOHIN KEIKAKU CO LTD	Equity Securities	91	139
RYOSAN CO LTD	Equity Securities	121	116
* S&P GLOBAL INC	Equity Securities	333	965
S&T AG	Equity Securities	123	129
SAFILO GROUP SPA	Equity Securities	47	76
SAINSBURY PLC	Equity Securities	89	129
SAINT GOBAIN	Equity Securities	327	420
SAIPEM SPA	Equity Securities	914	547
SAKAI CHEMICAL INDUSTRIES	Equity Securities	914	1,003
SAKATA INX CORP	Equity Securities	158	145
SALESFORCE.COM INC	Equity Securities	4,064	6,146
SALLY BEAUTY HOLDINGS	Equity Securities	1,120	1,153
SAMHALLSBYGGNADS	Equity Securities	102	95
SAMPO OYJ A SHS	Equity Securities	1,091	1,141
SAMSONITE INTERNATIONAL	Equity Securities	109	124
SAMSUNG ELECTRONICS CO LTD	Equity Securities	3,357	5,771
SAMSUNG ELE-PREF	Equity Securities	1,540	2,101
SAN-AI OIL CO	Equity Securities	100	105
SANDERSON FARMS INC	Equity Securities	34	56
SANDFIRE RESOURCES	Equity Securities	228	168
SANDVIK AB	Equity Securities	388	721
SANEI ARCHITECTURE	Equity Securities	66	63
SANKYU INC	Equity Securities	154	144
SANOFI	Equity Securities	1,143	1,203
SANOI INDUSTRIAL	Equity Securities	180	174
SANTOS LTD	Equity Securities	182	197
SANYO DENKI	Equity Securities	307	338
SARAMINHR CO LTD	Equity Securities	205	197
SARTORIUS STEDIM BIOTECH	Equity Securities	415	580
SATO CORPORATION	Equity Securities	75	71
SAWAI GROUP HOLD	Equity Securities	97	89
SBERBANK-SP ADR	Equity Securities	2,037	2,384
SBS HOLDINGS INC	Equity Securities	63	72
SCHIBSTED ASA B SHS	Equity Securities	61	98
SCHIBSTED ASA CL A	Equity Securities	288	466
SCHLUMBERGER LTD	Equity Securities	918	391
SCHNEIDER ELECTRIC	Equity Securities	524	966
SCHWAB (CHARLES) CORP	Equity Securities	1,327	2,736
SCOR SE	Equity Securities	136	115
SCOUT24 AG	Equity Securities	63	83
SCSK CORP	Equity Securities	332	452
SCULPTOR CAPITAL	Equity Securities	462	558
SEA LTD-ADR	Equity Securities	506	599
SEAGATE TECHNOLOGY	Equity Securities	82	166
SEAGATE TECHNOLOGY HOLDINGS	Equity Securities	844	767
SEAGEN INC	Equity Securities	229	626
SEAH STEEL CORP	Equity Securities	270	464
SEALED AIR CORP	Equity Securities	70	80
SECOM CO LTD	Equity Securities	247	240
SEED/TOKYO	Equity Securities	73	51
SEGA SAMMY HOLD	Equity Securities	492	502
SEI INVESTMENTS COMPANY	Equity Securities	951	955
SEKISUI CHEMICAL CO LTD	Equity Securities	154	157
SEKISUI PLASTICS	Equity Securities	56	55
SEMITEC CORP	Equity Securities	94	101
SEMPRA ENERGY	Equity Securities	338	378
SENKO GROUP HOLDINGS CO LTD	Equity Securities	83	103
SENSATA TECHNOLOGIES HOLDING	Equity Securities	72	81
SENSHU ELECTRIC	Equity Securities	106	140

SENTINELONE IN-A	Equity Securities	248	332
SERCO GROUP PLC	Equity Securities	413	459
SERIA CO LTD	Equity Securities	164	140
SERVICENOW INC	Equity Securities	267	1,151
SEVEN + I HOLDINGS CO LTD	Equity Securities	1,008	1,171
SEVEN GROUP HOLD	Equity Securities	117	128
SHANG JINQ EXP	Equity Securities	270	262
SHANGHAI JIN J-B	Equity Securities	104	93
SHERWIN WILLIAMS CO/THE	Equity Securities	285	674
SHIMA SEIKI MFG	Equity Securities	198	187
SHIMADZU CORP	Equity Securities	51	88
SHINAGAWA REFRACTORIES	Equity Securities	207	308
SHIN-ETSU CHEMICAL	Equity Securities	659	999
SHINKO ELECTRIC	Equity Securities	546	433
SHINKO SHOJI CO	Equity Securities	135	131
SHINSEI BANK LTD	Equity Securities	64	74
SHIP HEALTHCARE	Equity Securities	199	241
SHISEIDO CO LTD	Equity Securities	448	426
SHIZUOKA GAS CO	Equity Securities	125	171
SHOP APOTHEKE EUROPE	Equity Securities	323	279
SHOPIFY INC - A	Equity Securities	574	516
SHUNSIN TECHNOLOGY HOLDING	Equity Securities	235	163
SIEMENS AG-REG	Equity Securities	695	947
SIEMENS HEALTHINEERS	Equity Securities	470	560
SIG COMBIBLOC GROUP	Equity Securities	142	232
SIGNET JEWELERS	Equity Securities	495	4,652
SIGNIFY HEALTH-A	Equity Securities	366	272
SIGNIFY NV	Equity Securities	75	141
SIKA AG-REG	Equity Securities	228	479
SINGAPORE TELECOMMUNICATIONS	Equity Securities	329	341
SINO LAND CO	Equity Securities	119	104
SIRIUS XM HOLDINGS INC	Equity Securities	49	60
SISCO	Equity Securities	78	71
SITIME CORP	Equity Securities	241	1,429
SIXT SE	Equity Securities	72	95
SK HYNIX INC	Equity Securities	588	687
SKYWORKS SOLUTIONS INC	Equity Securities	153	256
SMC CORP	Equity Securities	289	314
SMITH (A.O.) CORP	Equity Securities	69	78
SMITH + NEPHEW PLC	Equity Securities	124	128
SMS	Equity Securities	151	150
SNAP INC - A	Equity Securities	134	655
SNAP ON INC	Equity Securities	82	107
SNOWFLAKE INC-A	Equity Securities	534	540
SOC GENERALE SA	Equity Securities	498	624
SODICK CO LTD	Equity Securities	45	37
SOFTBANK GROUP CORP	Equity Securities	692	732
SOHGO SECURITY	Equity Securities	192	181
SOLAREEDGE TECHNOLOGIES	Equity Securities	135	129
SOMPO JAPAN NIPPONKOA HOLDINGS	Equity Securities	481	577
SONAE	Equity Securities	103	107
SONIC AUTOMOTI-A	Equity Securities	933	1,172
SONOVA HOLDING AG REG	Equity Securities	240	643
SONY CORP	Equity Securities	807	1,786
SONY CORP SPONSORED ADR	Equity Securities	1,049	4,158
SOPHIA GENETICS	Equity Securities	181	176
SOPRA GROUP	Equity Securities	114	158
SOUTH32 LTD	Equity Securities	60	77
SOUTHERN CO/THE	Equity Securities	483	618
SOUTHWEST AIRLINES CO	Equity Securities	2,645	2,973
SOUTHWEST GAS HOLDINGS	Equity Securities	692	562
SOUTHWESTERN ENERGY CO	Equity Securities	277	147
SPAR NORD BANK	Equity Securities	217	216
SPIE SA	Equity Securities	140	163
SPLUNK INC	Equity Securities	1,059	1,219
SPROUT SOCIAL INC-A	Equity Securities	309	2,012
SQUARE INC - A	Equity Securities	237	882
* SS&C TECHNOLOGIES	Equity Securities	95	152
SSP GROUP PLC	Equity Securities	966	1,008
SSR MINING INC	Equity Securities	162	139
ST JAMES S PLACE PLC	Equity Securities	520	738
STAAR SURGICAL	Equity Securities	162	141
STABILUS SA	Equity Securities	393	438
STANDARD CHARTERED PLC	Equity Securities	1,121	827
STANLEY BLACK + DECKER INC	Equity Securities	221	266
STANTEC INC	Equity Securities	106	167
STAR BULK CARRIE	Equity Securities	190	237
STARBUCKS CORP	Equity Securities	4,720	5,269
* STATE STREET CORP	Equity Securities	288	281
STEEL DYNAMICS INC	Equity Securities	73	116
STELLA INTERNATIONAL	Equity Securities	172	163
STERIS PLC	Equity Securities	124	190
STERLING BANCORP	Equity Securities	1,123	1,388
STERLING CHECK CORP	Equity Securities	430	454

STOLT-NIELSEN	Equity Securities	114	131
STROEER SE & CO	Equity Securities	87	122
STRYKER CORP	Equity Securities	444	843
STUDIO ALICE CO	Equity Securities	185	195
STX PAN OCEAN CO	Equity Securities	677	648
SUGI HD	Equity Securities	167	168
SUMITOMO BAKELITE	Equity Securities	259	316
SUMITOMO ELECTRIC INDUSTRIES	Equity Securities	134	119
SUMITOMO FORESTRY	Equity Securities	120	169
SUMITOMO HEAVY	Equity Securities	165	153
SUMITOMO METAL MINING	Equity Securities	107	124
SUMITOMO MITSUI FINANCIAL GROUP	Equity Securities	586	537
SUMITOMO MITSUI TRUST HOLDING	Equity Securities	493	491
SUMITOMO RIKO	Equity Securities	79	81
SUN COUNTRY HOLD	Equity Securities	289	275
SUNDRUG CO LTD	Equity Securities	190	144
SUNRUN INC	Equity Securities	130	78
SUNTORY BEVERAGE & FOOD LTD	Equity Securities	186	183
SUPER RETAIL GROUP	Equity Securities	86	158
SUPERIOR GROUP O	Equity Securities	78	72
SURO CAPITAL CORP	Equity Securities	81	119
SUSE SA	Equity Securities	243	263
SVB FINANCIAL GROUP	Equity Securities	127	351
SVENSKA HANDELSBANKEN A SHS	Equity Securities	877	717
SWATCH GROUP-BR	Equity Securities	52	38
SWEDBANK AB-A	Equity Securities	457	505
SWEDISH MATCH AB	Equity Securities	658	1,045
SWIRE PACIFIC-A	Equity Securities	358	306
SYNCHRONY FINANCIAL W/I	Equity Securities	285	377
SYNEOS HEALTH INC	Equity Securities	874	1,373
SYNLAB AG	Equity Securities	218	227
SYNNEX CORP	Equity Securities	461	697
SYNOPSIS INC	Equity Securities	1,025	1,601
SYSKO CORP	Equity Securities	308	433
T HASEGAWA CO	Equity Securities	123	120
T MOBILE US INC	Equity Securities	447	749
T ROWE PRICE GROUP INC	Equity Securities	341	561
T&D HOLDING INC	Equity Securities	1,394	1,499
TAG IMMOBILIEN	Equity Securities	106	102
TAIHEIYO CEMENT	Equity Securities	647	552
TAIWAN FU HSING INDUSTRIAL CO	Equity Securities	274	285
TAIWAN SEMICONDUCTOR MANUFACTURING	Equity Securities	1,830	1,759
TAKAOKA TOKO CO	Equity Securities	202	190
TAKARA STANDARD	Equity Securities	343	333
TAKASAGO THERMAL	Equity Securities	99	107
TAKEAWAY.COM NV	Equity Securities	351	381
TAKEDA PHARMACEUTICAL	Equity Securities	139	129
TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	124	167
TALANX AG	Equity Securities	405	458
TARGET CORP	Equity Securities	320	1,081
TARGET HOSPITALITY	Equity Securities	101	130
TATE & LYLE	Equity Securities	276	261
TAYLOR MORRISON HOME CORP	Equity Securities	309	412
TAYLOR WIMPEY PL	Equity Securities	361	338
TDK CORP	Equity Securities	645	653
TE CONNECTIVITY LTD	Equity Securities	253	428
TECAN GROUP AG-R	Equity Securities	192	173
TECHNIP ENERGIES	Equity Securities	43	19
TECHNIPFMC PLC	Equity Securities	124	46
TECHNOPRO HOLDINGS	Equity Securities	61	109
TECHTRONIC INDUSTRIES CO LTD	Equity Securities	151	419
TELADOC HEALTH INC	Equity Securities	250	166
TELEDYNE TECHNOLOGIES	Equity Securities	157	188
TELEFLEX INC	Equity Securities	99	166
TELEPERFORMANCE	Equity Securities	304	776
TELSTRA CORP	Equity Securities	336	360
TEMPUR SEALY INTERNATIONAL	Equity Securities	442	985
TENMA CORP	Equity Securities	694	833
TERA PROBE INC	Equity Securities	110	103
TERADYNE INC	Equity Securities	172	536
TERNIUM SA-ADR	Equity Securities	676	723
TESCO PLC	Equity Securities	978	929
TESLA MOTORS INC	Equity Securities	1,093	7,621
TEXAS INSTRUMENTS INC	Equity Securities	2,343	6,941
TEXTRON INC	Equity Securities	310	428
TFI INTERNATIONAL INC	Equity Securities	235	605
THALES SA	Equity Securities	252	260
THERMO FISHER SCIENTIFIC INC	Equity Securities	1,403	5,159
* THOMSON REUTERS	Equity Securities	105	99
THREDUP- CLASS A	Equity Securities	231	334
TIS INC	Equity Securities	661	791
TITAN MACHINERY	Equity Securities	405	435
TJX COMPANIES INC	Equity Securities	701	1,288
TOCALO CO LTD	Equity Securities	39	40

TOHO CO LTD	Equity Securities	196	255
TOKAI CARBON CO	Equity Securities	155	127
TOKAI TOKYO FINANCIAL HOLDINGS	Equity Securities	88	84
TOKIO MARINE HOLDINGS INC	Equity Securities	1,401	1,560
TOKYO ELECTRON LTD	Equity Securities	672	980
TOKYO KEIKI	Equity Securities	112	121
TOKYO OHKA KOGYO	Equity Securities	543	618
TOKYO STEEL MFG	Equity Securities	525	515
TOKYU CONSTRUCTION CO	Equity Securities	125	165
TOKYU FUDOSAN HD	Equity Securities	161	164
TOLI CORP	Equity Securities	293	209
TOPOINT TECHNOLOGY	Equity Securities	389	753
TOPRE CORP	Equity Securities	132	101
TOREX SEMICONDUCTOR	Equity Securities	40	63
TORISHIMA PUMP MFG	Equity Securities	467	492
TOROMONT INDUSTRIES	Equity Securities	81	125
TORONTO DOMINION BANK	Equity Securities	865	1,059
TOTAL SA	Equity Securities	1,108	1,160
TOURMALINE OIL C	Equity Securities	97	241
TOWA CORP	Equity Securities	386	425
TOWA PHARMACEUTICAL CO	Equity Securities	85	91
TOWER SEMICONDUCTOR	Equity Securities	158	163
TOYO ENGINEERING	Equity Securities	40	50
TOYO SEIKAN GROUP HOLDINGS L	Equity Securities	336	280
TOYO SUISAN KAISHA LTD	Equity Securities	457	520
TOYODA GOSEI	Equity Securities	103	93
TOYOTA INDUSTRIES	Equity Securities	164	223
TOYOTA MOTOR CORP	Equity Securities	2,391	3,218
TRACTOR SUPPLY COMPANY	Equity Securities	78	222
TRADE DESK INC-A	Equity Securities	131	283
TRADEWEB MARKETS-A	Equity Securities	120	171
TRANE TECHNOLOGIES	Equity Securities	143	388
TRANSDIGM GROUP INC	Equity Securities	140	306
TRANSOCEAN LTD	Equity Securities	814	287
TRANSPORT GA-ADR	Equity Securities	88	101
TRANSUNION	Equity Securities	102	202
TRAVELERS COS INC/THE	Equity Securities	2,428	2,505
TRELLEBORG-B	Equity Securities	141	178
TRIMBLE NAVIGATION LTD	Equity Securities	2,137	3,397
TRUIST FINANCIAL	Equity Securities	570	746
TSI HOLDINGS CO	Equity Securities	324	348
TSUMURA & CO	Equity Securities	296	353
TSURUHA HOLDINGS INC	Equity Securities	596	604
TSUTSUMI JEWELRY	Equity Securities	88	87
TUI AG DI	Equity Securities	710	478
TULLOW OIL	Equity Securities	107	120
TWILIO INC - A	Equity Securities	275	482
TWITTER INC	Equity Securities	202	455
TYLER TECHNOLOGIES	Equity Securities	115	176
TYSON FOODS INC CL A	Equity Securities	165	220
UACJ CORP	Equity Securities	616	934
UBER TECHNOLOGIES	Equity Securities	451	509
UBS GROUP AG REG	Equity Securities	387	428
UCB SA	Equity Securities	1,020	994
UGI CORP	Equity Securities	92	84
ULTA SALON COSMETICS + FRAGRANCE	Equity Securities	1,055	1,301
ULVAC INC	Equity Securities	156	207
UNICREDIT SPA	Equity Securities	1,117	990
UNIDEN CORP	Equity Securities	29	40
UNILEVER PLC	Equity Securities	845	951
UNION PACIFIC CORP	Equity Securities	920	1,576
UNIPAR CARBOCLOR	Equity Securities	112	312
UNITED COMMUNITY BANKS INC/GA	Equity Securities	1,002	1,119
UNITED CONTINENTAL HOLDINGS	Equity Securities	1,133	796
UNITED INDUSTRIAL CORP LTD	Equity Securities	34	34
UNITED OVERSEAS BANK LTD	Equity Securities	928	1,004
UNITED PARCEL SERVICE CL B	Equity Securities	1,087	1,792
UNITED RENTALS INC	Equity Securities	86	239
UNITEDHEALTH GROUP INC	Equity Securities	1,674	3,474
UNITY SOFTWARE INC	Equity Securities	1,290	3,066
UNIVERSAL DISPLAY CORP	Equity Securities	89	325
UNIVERSAL HEALTH SERVICES B	Equity Securities	403	420
UNUM GROUP	Equity Securities	826	601
UPM-KYMMENE OYJ	Equity Securities	279	256
US BANCORP	Equity Securities	957	1,139
USIMINAS SA	Equity Securities	425	403
USS CO LTD	Equity Securities	144	130
VAIL RESORTS	Equity Securities	84	127
VALE SA	Equity Securities	1,829	1,826
VALE SA-SP ADR	Equity Securities	2,242	1,754
VALERO ENERGY CORP	Equity Securities	766	865
VAT GROUP AG	Equity Securities	190	259
VEEVA SYSTEMS-A	Equity Securities	93	371
VERISIGN INC	Equity Securities	104	197

VERISK ANALYTICS INC	Equity Securities	129	292
VERIZON COMMUNICATIONS INC	Equity Securities	1,929	2,121
VERTEX PHARMACEUTICALS INC	Equity Securities	347	445
VERTICALSC-SUB	Equity Securities	294	322
VESTAS WIND SYSTEMS	Equity Securities	753	2,216
VESTEL ELEKTRONIK SANAYI	Equity Securities	8	8
VESUVIUS PLC	Equity Securities	101	84
VF CORP	Equity Securities	201	210
VIACOMCBS INC-B	Equity Securities	317	212
VIATRIS INC	Equity Securities	176	157
VICAT	Equity Securities	457	410
VICTORIAN PLUMBING	Equity Securities	74	69
VICTORIA'S SECRET & CO	Equity Securities	195	212
VINCI SA	Equity Securities	511	596
VISA INC CLASS A SHARES	Equity Securities	2,169	5,455
VISCOFAN SA	Equity Securities	369	411
VISHAY PRECISION	Equity Securities	138	136
VISTRA ENERGY CO	Equity Securities	83	71
VISTRY GROUP PLC	Equity Securities	250	352
VITAL FARMS INC	Equity Securities	529	322
VMWARE INC CLASS A	Equity Securities	88	118
VODAFONE GROUP PLC	Equity Securities	350	338
VOESTALPINE AG	Equity Securities	802	785
VOLKSWAGEN AG PREFERENCE	Equity Securities	2,107	2,054
VONOVIA SE	Equity Securities	489	454
VOYA FINANCIAL INC	Equity Securities	51	72
VROOM INC	Equity Securities	1,215	534
VULCAN MATERIALS CO	Equity Securities	148	212
WABTEC CORP	Equity Securities	133	146
WAKITA & CO LTD	Equity Securities	723	665
WALGREENS BOOTS ALLIANCE INC	Equity Securities	528	326
WALMART INC	Equity Securities	3,884	4,580
WALT DISNEY CO/THE	Equity Securities	1,703	2,943
WARTSILA OYJ ABP	Equity Securities	332	254
WASHTEC AG	Equity Securities	73	67
WASTE CONNECTIONS INC	Equity Securities	154	312
WASTE MANAGEMENT INC	Equity Securities	292	596
WATERS CORP	Equity Securities	164	278
WAVE LIFE SCIENCE	Equity Securities	103	50
WAYFAIR INC- A	Equity Securities	88	176
WEC ENERGY GROUP INC	Equity Securities	183	262
WELLS FARGO & COMPANY	Equity Securities	4,807	4,330
WESCO INTERNATIONAL	Equity Securities	781	784
WESDOME GOLD MINES	Equity Securities	96	110
WEST FRASER TIMBER CO	Equity Securities	40	42
WEST PHARMACEUTICAL	Equity Securities	104	297
WESTERN DIGITAL CORP	Equity Securities	415	453
WESTERN UNION CO	Equity Securities	77	78
WESTROCK CO	Equity Securities	146	124
WEX INC	Equity Securities	390	370
WH SMITH PLC	Equity Securities	815	850
WHIRLPOOL CORP	Equity Securities	1,298	1,838
WHITBREAD PLC	Equity Securities	59	55
WIENERBERGER AG	Equity Securities	492	761
WILLIAM DEMANT HOLDING A/S	Equity Securities	354	898
WILLIAMS COMPANIES	Equity Securities	379	297
* WILLIS TOWERS WATSON PLC	Equity Securities	201	284
WIX.COM LTD	Equity Securities	479	451
WIZZ AIR HOLDINGS	Equity Securities	49	70
WOLFSPEED INC	Equity Securities	246	517
WORKDAY INC CLASS A	Equity Securities	230	446
WORLD FUEL SERVICES	Equity Securities	312	353
WORLDLINE	Equity Securities	423	388
WPP PLC	Equity Securities	991	902
WR BERKLEY CORP	Equity Securities	58	98
WW GRAINGER INC	Equity Securities	309	384
WYNN RESORTS LTD	Equity Securities	152	90
XCEL ENERGY INC	Equity Securities	231	317
XILINX INC	Equity Securities	406	681
XOMETRY INC-A	Equity Securities	139	182
XYLEM INC	Equity Securities	100	211
YAKULT HONSHA CO	Equity Securities	255	254
YAMAICHI ELECTRONICS	Equity Securities	307	324
YAMATO HOLDINGS	Equity Securities	298	271
YAMATO KOGYO	Equity Securities	177	168
YANGZIJIANG SHIP	Equity Securities	138	136
YARA INTL ASA	Equity Securities	59	59
YETI HOLDINGS IN	Equity Securities	198	171
YFY INC	Equity Securities	49	43
YOKOHAMA RUBBER	Equity Securities	167	144
YOULCHON CHEM CO	Equity Securities	268	407
YUE YUEN IND	Equity Securities	96	82
YUM BRANDS INC	Equity Securities	1,888	2,083
Z HOLDINGS CORP	Equity Securities	445	682

ZEBRA TECH CORP	Equity Securities	2,736	3,634
ZENDESK INC	Equity Securities	541	495
ZENKOKU HOSHO CO	Equity Securities	89	113
ZEON CORP	Equity Securities	73	91
ZILLOW GROUP I-A	Equity Securities	75	60
ZILLOW GROUP INC C	Equity Securities	75	130
ZIM INTEGRATED S	Equity Securities	729	624
ZIMMER BIOMET HOLDINGS INC	Equity Securities	1,090	1,353
ZOETIS INC	Equity Securities	282	870
ZOOM VIDEO COM-A	Equity Securities	523	525
ZOOPLUS AG	Equity Securities	86	336
ZOZO INC	Equity Securities	319	549
ZSCALER INC	Equity Securities	117	214
ZUR ROSE GROUP A	Equity Securities	443	604
ZURICH INSURANCE GROUP AG	Equity Securities	808	801
ZURN WATER SOLUT	Equity Securities	451	1,029
Total equity securities		828,562	1,167,028

Debt securities

3M COMPANY	Debt Securities	2,882	2,858
ABBOTT LABORATORIES	Debt Securities	9,690	10,532
ABBVIE INC	Debt Securities	19,009	21,130
ABU DHABI GOVERNMENT BOND	Debt Securities	385	457
ACE CAPITAL TRUST II	Debt Securities	425	420
ACE INA HOLDINGS	Debt Securities	159	150
ACTIVISION BLIZZARD INC	Debt Securities	1,749	1,705
ADT CORP	Debt Securities	464	522
ADVENT HEALTH SYSTEM	Debt Securities	95	104
ADVOCATE HEALTH CORP	Debt Securities	808	936
AEP TEXAS	Debt Securities	1,514	1,602
AEP TRANSMISSION	Debt Securities	5,405	6,381
AERCAP IRELAND	Debt Securities	696	743
* AETNA INC	Debt Securities	5,345	6,431
AFLAC INC	Debt Securities	821	868
AHS HOSPITAL CORP	Debt Securities	1,084	1,221
AIA GROUP	Debt Securities	399	404
AIR PRODUCTS & CHEMICALS	Debt Securities	267	254
AIRCASTLE LTD	Debt Securities	197	203
ALABAMA POWER CO	Debt Securities	11,502	12,687
ALAMEDA CNTY CA JT PWRS AUTH L	Debt Securities	259	326
ALCON FINANCE CO	Debt Securities	201	222
ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	2,234	2,273
ALIBABA GROUP	Debt Securities	5,025	5,041
ALIMEN COUCHE	Debt Securities	1,263	1,531
ALLEGHANY CORP	Debt Securities	337	350
ALLINA HEALTH SYSTEM	Debt Securities	165	192
ALLSTATE CORP	Debt Securities	3,360	3,714
ALLY FINANCIAL INC	Debt Securities	2,492	2,762
ALPHABET INC	Debt Securities	7,997	7,229
ALTRIA GROUP INC	Debt Securities	7,865	7,963
AMAZON.COM INC	Debt Securities	19,563	20,618
AMC NETWORKS INC	Debt Securities	400	398
AMEREN ILLINOIS	Debt Securities	3,952	4,390
AMERICA MOVIL SA	Debt Securities	5,543	5,848
AMERICAN AIRLINE	Debt Securities	1,570	1,576
AMERICAN CAMPUS CMNTYS	Debt Securities	200	206
AMERICAN EXPRESS CO	Debt Securities	147	155
AMERICAN FINANCIAL GROUP	Debt Securities	1,117	1,343
AMERICAN HOMES 4	Debt Securities	343	345
AMERICAN INTL GROUP	Debt Securities	4,604	5,376
AMERICAN TOWER	Debt Securities	3,149	3,083
AMERICAN TRANSMISSION SY	Debt Securities	683	800
AMERICAN UNIVERSITY	Debt Securities	64	72
AMERICAN WATER	Debt Securities	3,908	4,370
AMERISOURCEBERGE	Debt Securities	2,713	2,829
AMFAM HOLDINGS	Debt Securities	500	512
AMGEN INC	Debt Securities	11,528	12,579
ANALOG DEVICES	Debt Securities	710	716
ANGLO AMERICAN	Debt Securities	496	531
ANHEUSER BUSCH INBEV CO	Debt Securities	8,295	9,921
ANHEUSER BUSCH INBEV FIN	Debt Securities	959	1,121
ANHEUSER-BUSCH	Debt Securities	8,532	9,190
ANTHEM INC	Debt Securities	8,127	9,364
AON CORP/AON GLO	Debt Securities	994	972
AON PLC	Debt Securities	1,319	1,567
APACHE CORP	Debt Securities	264	279
APPALACHIAN PWR	Debt Securities	2,203	2,462
APPLE INC	Debt Securities	27,207	30,040
APPLIED MATERIAL	Debt Securities	1,343	1,257
APTIV PLC	Debt Securities	622	775
ARCELORMITTAL	Debt Securities	57	55
ARCH CAPITAL FINANCE	Debt Securities	1,700	2,226
ARCHER-DANIELS	Debt Securities	2,408	2,621
ARES FINAN CO II	Debt Securities	100	104
ARIZONA PUB SERV	Debt Securities	4,042	4,337

ARTHUR J GALLAGH	Debt Securities	538	574
ASCENSION HEALTH	Debt Securities	2,374	2,659
ASSURED GUARANTY	Debt Securities	1,149	1,166
ASTRAZENECA PLC	Debt Securities	4,586	5,068
AT&T INC	Debt Securities	29,120	29,599
ATHENE HOLDING	Debt Securities	325	354
ATMOS ENERGY COR	Debt Securities	3,752	4,276
AUST & NZ BANK	Debt Securities	290	281
AUTONATION INC	Debt Securities	746	873
AVALONBAY COMMUN	Debt Securities	300	366
AVIATION CAPITAL GROUP	Debt Securities	297	336
AVISTA CORP	Debt Securities	1,406	1,745
BACARDI LTD	Debt Securities	1,270	1,689
BAE SYSTEMS PLC	Debt Securities	2,132	2,117
BAKER HUGHES LLC	Debt Securities	1,764	1,928
BALTIMORE GAS + ELECTRIC	Debt Securities	2,028	2,381
BANCO PACTUAL/KY	Debt Securities	398	410
BANCO SANTANDER	Debt Securities	1,192	1,348
BANK OF AMER CRP	Debt Securities	41,503	44,076
BANNER HEALTH	Debt Securities	312	328
BAPTIST HEALTH	Debt Securities	249	253
BARCLAYS PLC	Debt Securities	8,054	9,038
BARRICK GOLD CORP	Debt Securities	561	731
BARRICK NA FINANCE LLC	Debt Securities	1,246	1,250
BARRICK PD AU FIN PTY LT	Debt Securities	934	1,062
BAT CAPITAL CORP	Debt Securities	5,806	6,110
BAXTER INTERNATIONAL INC	Debt Securities	44	43
BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	1,654	1,930
BAYCARE HEALTH	Debt Securities	248	279
BAYER US FINANCE II LLC	Debt Securities	2,031	2,445
BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	1,868	1,934
BECTON DICKINSON AND CO	Debt Securities	1,811	2,049
BED BATH + BEYOND INC	Debt Securities	54	51
BELL CANADA	Debt Securities	1,078	1,106
BERKLEY (WR)	Debt Securities	95	101
BERKSHIRE HATHAWAY ENERGY	Debt Securities	2,770	2,927
BERKSHIRE HATHAWAY FINANCE	Debt Securities	11,890	13,387
BERKSHIRE HATHAWAY INC	Debt Securities	1,521	1,521
BERRY GLOBAL INC	Debt Securities	200	200
BGC PARTNERS INC	Debt Securities	1,095	1,181
BHP BILLITON FIN USA LTD	Debt Securities	2,336	2,708
BHP BILLITON FINANCE	Debt Securities	698	729
BIOGEN INC	Debt Securities	376	369
BLACK HILLS CORP	Debt Securities	292	306
BLACKSTONE HLDGS	Debt Securities	100	96
BLACKSTONE HOLDINGS FINA	Debt Securities	1,191	1,477
BLOCK FINANCIAL	Debt Securities	597	607
BLUE OWL FIN LLC	Debt Securities	987	991
BNP PARIBAS	Debt Securities	2,589	2,788
* BOEING CO	Debt Securities	14,011	14,468
BON SECOURS HLTH	Debt Securities	100	104
BOSTON GAS COMPANY	Debt Securities	954	1,101
BOSTON SCIENTIFIC CORP	Debt Securities	2,744	3,019
BOSTON UNIVERSTY	Debt Securities	110	134
BP CAPITAL MARKETS AMERICA	Debt Securities	9,976	9,803
BRIGHTHOUSE FINANCIAL INC	Debt Securities	1,049	1,067
BRISTOL-MYERS	Debt Securities	17,263	18,129
BRITISH TELECOM PLC	Debt Securities	283	306
BROADCOM INC	Debt Securities	12,594	12,714
BROOKFIELD FIN	Debt Securities	2,350	2,568
BROOKFIELD FINANCE UK	Debt Securities	842	837
BROOKFIELD PPTY	Debt Securities	300	312
BROOKLYN UNION	Debt Securities	745	868
BURLINGTON NORTH	Debt Securities	12,527	14,513
BURLINGTON RESOURCES LLC	Debt Securities	510	549
CALI ENDOWMENT	Debt Securities	48	46
CALIFORNIA INSTITUTE OF	Debt Securities	983	1,108
CALIFORNIA ST UNIV-B	Debt Securities	310	303
CALPINE CORP	Debt Securities	1,560	1,737
CAMDEN PROP TRST	Debt Securities	88	88
CAMERON LNG	Debt Securities	1,107	1,204
CAMPBELL SOUP CO	Debt Securities	989	1,230
CANADIAN NATL RE	Debt Securities	2,312	2,470
CANADIAN NATL RR	Debt Securities	2,264	2,581
CANADIAN PACIFIC	Debt Securities	841	886
CARDINAL HEALTH INC	Debt Securities	1,730	1,731
CARGILL INC	Debt Securities	266	341
CARLYLE HOLDINGS II FIN	Debt Securities	2,117	2,772
CARNIVAL CORP	Debt Securities	493	499
CARRIER GLOBAL	Debt Securities	2,826	2,914
CATALENT PHARMA	Debt Securities	299	300
CATERPILLAR INC	Debt Securities	6,580	6,803
CATHOLIC HEALTH INITIATI	Debt Securities	1,007	1,145
CELULOSA ARAUCO	Debt Securities	299	352

CENOVUS ENERGY	Debt Securities	3,921	4,461
CENTENE CORP	Debt Securities	200	218
CENTERPOINT ENER	Debt Securities	198	218
CENTERPOINT ENER HOUSTON	Debt Securities	1,169	1,425
CENTERPOINT ENERGY RESOU	Debt Securities	55	55
CENTERPOINT HOUS	Debt Securities	1,077	1,214
CENTURYLINK INC	Debt Securities	462	458
CF INDUSTRIES INC	Debt Securities	3,174	3,407
CGI INC	Debt Securities	694	682
CHARLES SCHWAB	Debt Securities	1,228	1,203
CHARTER COMM OPT	Debt Securities	6,603	6,543
CHARTER COMMUNICATIONS OPERATING	Debt Securities	20,847	23,811
CHENIERE CORP CH	Debt Securities	2,009	2,281
CHEVRON CORP	Debt Securities	1,630	1,635
CHEVRON USA INC	Debt Securities	2,332	2,316
CHILD HEALTH TX	Debt Securities	287	284
CHILDREN'S HOSP	Debt Securities	313	302
CHOICE HOTELS	Debt Securities	322	337
CHUBB CORP	Debt Securities	1,201	1,384
CHUBB INA HOLDINGS INC	Debt Securities	1,560	1,810
CHURCH & DWIGHT	Debt Securities	128	123
CI FINANCIAL CO	Debt Securities	670	708
CIGNA CORP	Debt Securities	5,826	6,625
CISCO SYSTEMS INC	Debt Securities	3,065	3,231
* CITIGROUP INC	Debt Securities	19,767	21,623
CITY OF HOPE/THE	Debt Securities	162	186
CLECO CORP	Debt Securities	1,104	1,247
CLEVELAND CLINIC FOUND	Debt Securities	1,611	2,245
CLEVELAND ELECTRIC ILLUM	Debt Securities	1,424	1,689
CME GROUP INC	Debt Securities	1,291	1,694
CMS ENERGY	Debt Securities	384	467
COCA-COLA CO/THE	Debt Securities	8,801	8,832
CODELCO INC	Debt Securities	884	1,063
COM BK AUSTRALIA	Debt Securities	955	953
COMCAST CORP	Debt Securities	27,404	28,406
COMMONSPIRIT	Debt Securities	216	239
COMMONWEALTH EDISON CO	Debt Securities	8,433	9,889
COMMUNITY HEALTH NETWORK	Debt Securities	280	276
CON EDISON CO	Debt Securities	1,364	1,351
CONAGRA BRANDS	Debt Securities	2,454	2,950
CONN LIGHT & PWR	Debt Securities	3,450	4,075
CONOCOPHILLIPS	Debt Securities	7,523	8,320
CONSOLIDATED EDISON CO	Debt Securities	15,033	16,394
CONSOLIDATED EDISON CO	Debt Securities	432	487
CONSTELLATION BRANDS INC	Debt Securities	3,087	3,322
CONSUMERS ENERGY	Debt Securities	5,201	5,537
CONTL AIRLINES 2012 2 A	Debt Securities	1,322	1,311
COOPERATIVE RABOBANK	Debt Securities	5,311	6,254
CORNING INC	Debt Securities	771	885
COTTAGE HEALTH	Debt Securities	49	52
COX COMMUNICATIONS INC	Debt Securities	114	157
* CREDIT SUISSE	Debt Securities	904	920
* CREDIT SUISSE GROUP AG	Debt Securities	2,817	3,165
* CREDIT SUISSE USA	Debt Securities	140	135
CROWN CASTLE INT	Debt Securities	4,405	4,505
CROWN CASTLE TOWERS LLC	Debt Securities	1,300	1,367
CSX CORP	Debt Securities	3,223	3,619
CUMMINS INC	Debt Securities	851	798
CVS HEALTH CORP	Debt Securities	10,754	12,539
CVS PASS THROUGH TRUST	Debt Securities	554	535
DAE FUNDING LLC	Debt Securities	994	995
DANAHER CORP	Debt Securities	203	205
DARDEN RESTAURANTS INC	Debt Securities	445	495
DAYTON POWER & LIGHT	Debt Securities	119	124
DEERE & CO	Debt Securities	1,464	1,430
DEERE + COMPANY	Debt Securities	155	184
DELL INT / EMC	Debt Securities	362	363
DELMARVA POWER + LIGHT CO	Debt Securities	719	811
DELTA AIR LINES	Debt Securities	1,033	1,086
DELTA/SKYMILES	Debt Securities	1,511	1,550
* DEUTSCHE BANK AG	Debt Securities	472	508
* DEUTSCHE BANK NY	Debt Securities	1,191	1,201
DEUTSCHE TELEKOM INT FIN	Debt Securities	205	208
DEVON ENERGY	Debt Securities	4,232	4,526
DH EUROPE	Debt Securities	885	876
DIAGEO CAPITAL PLC	Debt Securities	416	478
DIAGEO INVESTMENT CORP	Debt Securities	301	364
DIAMOND 1 FIN/DI	Debt Securities	3,970	5,538
DIAMOND SPORTS	Debt Securities	585	365
DIAMONDBACK ENERGY INC	Debt Securities	747	834
DIGNITY HEALTH	Debt Securities	658	848
DIRECTV FIN/DTV	Debt Securities	300	313
DISCOVERY COMMUN	Debt Securities	6,754	7,194
DOLLAR GENERAL	Debt Securities	124	123

DOMINION ENERGY	Debt Securities	2,302	2,601
DOMINION ENERGY SOUTH	Debt Securities	4,150	5,319
DOW CHEMICAL CO/THE	Debt Securities	3,517	3,893
DOWDUPONT	Debt Securities	1,132	1,308
DT MIDSTREAM	Debt Securities	498	498
DTE ELECTRIC CO	Debt Securities	5,478	6,566
DUKE ENERGY CAROLINAS	Debt Securities	10,584	11,620
DUKE ENERGY CORP	Debt Securities	4,774	5,016
DUKE ENERGY FL PROJ FIN	Debt Securities	2,940	3,096
DUKE ENERGY FLORIDA LLC	Debt Securities	125	120
DUKE ENERGY INDIANA INC	Debt Securities	2,280	2,615
DUKE ENERGY OHIO INC	Debt Securities	188	224
DUKE ENERGY PROGRESS INC	Debt Securities	4,673	5,268
DUKE UNIVERSITY	Debt Securities	1,237	1,255
DUKE UNIVERSITY HEALTH	Debt Securities	386	459
E TRADE FINANCIAL CORP	Debt Securities	100	115
EASTERN GAS TRAN	Debt Securities	802	771
EASTMAN CHEMICAL CO	Debt Securities	599	683
EBAY INC	Debt Securities	807	837
ECOLAB INC	Debt Securities	462	447
ECOPETROL SA	Debt Securities	237	222
EL PASO NATURAL GAS	Debt Securities	2,008	2,053
EL PASO PIPELINE	Debt Securities	318	379
ELANCO ANIMAL	Debt Securities	869	860
ELECTRICITE DE FRANCE SA	Debt Securities	1,679	2,166
ELECTRONIC ARTS	Debt Securities	678	654
ELI LILLY & CO	Debt Securities	2,895	2,766
EMERA US FINANCE	Debt Securities	2,409	2,735
EMPOWER FINANCE 2020	Debt Securities	110	112
ENABLE MIDSTREAM	Debt Securities	1,500	1,687
ENBRIDGE ENERGY PARTNERS	Debt Securities	816	863
ENBRIDGE INC	Debt Securities	1,513	1,537
ENDEAVOR ENERGY	Debt Securities	208	211
ENEL FIN INTL NV	Debt Securities	794	825
ENERGY TRANSFER LP	Debt Securities	2,651	3,144
ENERGY TRANSFER OPERATNG CO	Debt Securities	13,827	16,283
ENLINK MIDSTREAM PARTNER	Debt Securities	2,364	2,249
ENTERGY ARKANSAS	Debt Securities	1,889	1,900
ENTERGY LA LLC	Debt Securities	4,879	5,133
ENTERGY LOUISIANA LLC COLLATERAL	Debt Securities	1,530	1,758
ENTERGY MISSISSIPPI INC MORTGAGE	Debt Securities	623	645
ENTERGY TEXAS	Debt Securities	1,323	1,529
ENTERPRISE PRODUCTS OPERATING	Debt Securities	15,341	17,362
EOG RESOURCES INC	Debt Securities	1,805	1,920
EPR PROPERTIES	Debt Securities	246	273
EQT CORP	Debt Securities	300	313
EQT MIDSTREAM PT	Debt Securities	595	617
EQUIFAX INC	Debt Securities	175	180
EQUINIX INC	Debt Securities	1,055	1,052
EQUINOR ASA	Debt Securities	1,157	1,271
EQUITABLE HOLDINGS	Debt Securities	1,352	1,765
ERAC USA FINANCE LLC	Debt Securities	2,553	3,071
ERP OPERATING LP	Debt Securities	895	1,072
ESSENTIAL UTIL	Debt Securities	268	288
ESSEX PORTFOLIO	Debt Securities	745	775
ESTEE LAUDER CO	Debt Securities	1,167	1,196
EVEREST RE HLDGS	Debt Securities	2,394	2,713
EVERGY KANSAS CENTRAL 1ST	Debt Securities	3,708	4,302
EVERGY METRO	Debt Securities	601	599
EVERGY METRO	Debt Securities	736	852
EVERGY METRO MORTGAGE	Debt Securities	445	538
EVERSOURCE ENERGY	Debt Securities	175	178
EW SCRIPPS	Debt Securities	443	444
EXELON CORP	Debt Securities	3,704	4,132
EXELON GENERATION CO LLC	Debt Securities	776	938
EXXON MOBIL CORP	Debt Securities	15,497	15,924
FAIRFAX FINL HLD	Debt Securities	500	564
FANNIE MAE	Debt Securities	57,866	57,866
FARMERS INSURANCE EXCHANGE	Debt Securities	498	569
FED FARM CREDIT	Debt Securities	24,662	24,662
FED HOME LN BANK	Debt Securities	14,872	14,872
FEDERAL EXPRESS	Debt Securities	373	494
FEDERAL FARM CREDIT	Debt Securities	34,126	34,126
FEDERAL HOME LOAN BANK	Debt Securities	19,988	19,988
FEDERAL REALTY INVESTMENT	Debt Securities	1,786	2,061
FEDEX CORP	Debt Securities	4,862	5,412
FEMSA	Debt Securities	2,471	2,550
FHLB DISCOUNT NT	Debt Securities	148	148
FIDELITY NATIONAL INFORMATION SERVICES	Debt Securities	239	253
FIDELITY NATL FI	Debt Securities	215	205
FIFTH THIRD BANCORP	Debt Securities	154	158
FIRSTENERGY CORP	Debt Securities	2,655	2,922
FISERV INC	Debt Securities	1,358	1,332
FLEX LTD	Debt Securities	398	462

FLORIDA POWER & LIGHT CO	Debt Securities	10,444	11,593
FLORIDA PWR CORP	Debt Securities	276	261
FMC CORP	Debt Securities	258	265
* FORD FOUNDATION	Debt Securities	385	380
* FORD MOTOR CO	Debt Securities	1,039	1,087
FORTRESS TRANS	Debt Securities	1,500	1,512
FOX CORP	Debt Securities	1,522	1,617
FRANKLIN RES INC	Debt Securities	298	292
FREDDIE MAC	Debt Securities	32,400	32,400
GALAXY PIPELINE	Debt Securities	1,474	1,475
GAMCO INVESTORS	Debt Securities	9	9
GATX CORP	Debt Securities	236	257
GE CAP FUNDING	Debt Securities	235	238
GE CAPITAL INTL FUNDING	Debt Securities	10,636	12,242
GENERAL DYNAMICS	Debt Securities	1,125	1,157
GENERAL ELECTRIC CO	Debt Securities	3,591	3,901
GENERAL MILLS INC	Debt Securities	200	200
* GENERAL MOTORS CO	Debt Securities	5,302	6,421
GEORGE WASHINGTON UNIVERSITY	Debt Securities	2,284	2,728
GEORGIA PACIFIC LLC	Debt Securities	1,236	1,192
GEORGIA POWER	Debt Securities	1,694	1,907
GEORGIA POWER COMPANY	Debt Securities	2,315	2,525
GILEAD SCIENCES INC	Debt Securities	5,836	6,577
GLAXOSMITHKLINE	Debt Securities	2,271	2,383
GLOBAL ATLANTIC FINANCE CO	Debt Securities	232	232
GLOBAL PAY INC	Debt Securities	501	468
GLP CAPITAL LP / FIN II	Debt Securities	1,730	1,906
* GOLDMAN SACHS CAPITAL I	Debt Securities	208	247
* GOLDMAN SACHS GP	Debt Securities	24,027	26,255
GOODMAN US	Debt Securities	897	998
GOVERNMENT OF BERMUDA	Debt Securities	199	201
GREAT-WEST LIFE CO	Debt Securities	992	1,190
GREENKO SOLAR MAURITIUS	Debt Securities	202	204
GRUPO TELEvisa	Debt Securities	211	240
HACKENSACK MERIDIAN HEALTH	Debt Securities	312	351
HALLIBURTON CO	Debt Securities	3,726	3,972
HARLEY-DAVIDSON	Debt Securities	79	78
* HARTFORD FINL	Debt Securities	1,261	1,218
HCA INC	Debt Securities	4,564	5,493
HEALTHCARE TRUST	Debt Securities	188	183
HERSHEY COMPANY	Debt Securities	1,082	1,101
HESS CORP	Debt Securities	2,417	2,751
HEWLETT PACKARD CO	Debt Securities	492	575
HIGH STREET FUNDING TRUST II	Debt Securities	100	122
HILTON DOMESTIC	Debt Securities	2,116	2,131
HOME DEPOT INC	Debt Securities	14,715	16,084
HONEYWELL INTL	Debt Securities	564	550
HORMEL FOODS CRP	Debt Securities	1,886	1,974
HP ENTERPRISE	Debt Securities	744	810
HSBC HLDGS PLC	Debt Securities	12,623	13,447
HSBC HOLDINGS	Debt Securities	2,110	2,138
HUMANA INC	Debt Securities	1,913	1,961
IBM CORP	Debt Securities	5,628	6,278
IDAHO POWER CO	Debt Securities	1,144	1,367
IHC HEALTH SERV	Debt Securities	646	624
ILLINOIS ST	Debt Securities	432	466
IMOLA MERGER	Debt Securities	500	518
INDIANA MICHIGAN POWER	Debt Securities	1,505	1,713
INDIANA UNIV	Debt Securities	502	542
INDUSTRIAS PENOL	Debt Securities	200	222
INGERSOLL RAND GL HLD CO	Debt Securities	269	319
INTEGRIS BAPTIST	Debt Securities	200	225
INTEL CORP	Debt Securities	13,392	13,821
INTERCONTINENTAL EXCHANGE	Debt Securities	2,314	2,465
INTERNATIONAL FL	Debt Securities	450	463
INTERNATIONAL PAPER CO	Debt Securities	782	978
INTERPUBLIC GRP	Debt Securities	423	441
INTERSTATE POWER + LIGHT	Debt Securities	949	1,024
INTESA SANPAOLO	Debt Securities	200	207
INTESA SANPAOLO SPA	Debt Securities	700	757
IPALCO ENTPRS IN	Debt Securities	300	337
ITC HOLDINGS CORP	Debt Securities	1,170	1,311
JAB HOLDINGS	Debt Securities	249	269
JAZZ FINANCING L	Debt Securities	397	399
JDE PEET'S NV	Debt Securities	319	314
JEFFERIES GROUP LLC	Debt Securities	420	471
JOHN SEVIER COMB CYCLE	Debt Securities	711	766
JOHNS HOPKINS HEALTH SYSTEM	Debt Securities	157	174
JOHNS HOPKINS UNIVERSITY	Debt Securities	213	216
JOHNSON (S.C.) + SON INC	Debt Securities	1,257	1,499
JOHNSON CONTROLS	Debt Securities	1,453	1,797
JOHNSON&JOHNSON	Debt Securities	17,719	18,724
* JPMCC 2016-JP4 A3	Debt Securities	1,010	1,084
* JPMORGAN CHASE	Debt Securities	34,906	37,398

KAISER FOUNDATION HOSPITALS	Debt Securities	6,244	6,699
KANSAS CITY SOUTHERN	Debt Securities	1,570	1,774
KELLOGG CO	Debt Securities	268	263
KENTUCKY UTILITIES CO	Debt Securities	2,283	2,680
KEURIG DR PEPPER	Debt Securities	1,059	1,060
KIMBERLY-CLARK	Debt Securities	617	614
KINDER MORGAN	Debt Securities	3,152	3,699
KINDER MORGAN ENER PART	Debt Securities	8,681	10,316
KINDER MORGAN INC/DELAWARE	Debt Securities	554	786
KINROSS GOLD CORP	Debt Securities	1,606	1,653
KKR GROUP FINANCE CO III	Debt Securities	380	517
KKR GROUP FINANCE CO VII	Debt Securities	796	860
KLA CORP	Debt Securities	503	506
KOHL S CORPORATION	Debt Securities	99	131
KRAFT HEINZ FOOD	Debt Securities	3,748	4,291
KROGER CO	Debt Securities	754	863
L3HARRIS TECHNOLOGIES	Debt Securities	457	522
LABORATORY CORP	Debt Securities	321	329
LAM RESEARCH	Debt Securities	724	738
LAS VEGAS SANDS	Debt Securities	2,444	2,498
LBI MEDIA INC	Debt Securities	67	-
LEGG MASON INC	Debt Securities	205	276
LEHMAN BROTHERS HOLDINGS ESCROW	Debt Securities	-	4
LEIDOS INC	Debt Securities	825	825
LENOVO GROUP LTD	Debt Securities	200	208
LEVEL 3 FIN INC	Debt Securities	718	699
LIBERTY MUTUAL	Debt Securities	1,526	1,695
LINCOLN NATIONAL CORP	Debt Securities	500	595
LINDE INC	Debt Securities	158	163
LLOYDS BANK PLC	Debt Securities	459	464
LLOYDS BANKING GROUP PLC	Debt Securities	2,367	2,703
LOCKHEED MARTIN CORP	Debt Securities	8,291	9,282
LOUISVILLE GAS + ELECTRIC	Debt Securities	2,361	2,707
LOWE'S COS INC	Debt Securities	4,950	5,098
LSEGA FIN PLC	Debt Securities	872	904
LYB INT FIN III	Debt Securities	1,693	1,913
LYB INTL FINANCE BV	Debt Securities	549	643
LYONDELLBASELL IND NV	Debt Securities	91	103
MAGELLAN MIDSTREAM	Debt Securities	3,340	3,853
MANULIFE FINANCIAL CORP	Debt Securities	1,096	1,544
MARATHON OIL CORP	Debt Securities	246	265
MARATHON PETROLEUM CORP	Debt Securities	1,462	1,810
MARKEL CORP	Debt Securities	1,976	2,056
MARRIOTT INTL	Debt Securities	1,042	1,077
MARS INC	Debt Securities	1,771	2,039
MARSH & MCLENNAN COS INC	Debt Securities	3,592	4,162
MARTIN MAR MTLs	Debt Securities	2,692	2,910
MARYLAND HEALTH & HIGHER EDUCATION	Debt Securities	195	201
MASCO CORP	Debt Securities	92	89
MASS GENERAL BRIGHAM	Debt Securities	1,774	1,812
MASS INSTITUTE OF TECH	Debt Securities	4,615	5,846
MASS MUTUAL LIFE INS CO	Debt Securities	673	816
MASSACHUSETTS ELECTRIC	Debt Securities	1,005	1,076
MASSACHUSETTS ST MAS	Debt Securities	411	440
MASTERCARD INC	Debt Securities	4,559	4,905
MATTEL INC	Debt Securities	200	209
MAYO CLINIC	Debt Securities	1,042	1,120
MCDONALD'S CORP	Debt Securities	6,384	6,863
MDC HOLDINGS INC	Debt Securities	712	687
MEDSTAR HEALTH	Debt Securities	51	56
MEDTRONIC INC	Debt Securities	3,383	3,493
MELCO RESORTS	Debt Securities	2,694	2,731
MEMORIAL SLOAN KETTERING	Debt Securities	796	896
MERCK + CO INC	Debt Securities	8,093	8,566
METHODIST HOSPITAL	Debt Securities	372	357
* METLIFE INC	Debt Securities	5,170	5,683
MEXICO CITY AIRPORT	Debt Securities	1,004	1,021
MGM CHINA HOLDINGS	Debt Securities	200	202
MGM GROWTH/MGM F	Debt Securities	512	536
MGM RESORTS INTERNATIONAL	Debt Securities	525	573
MICHAEL KORS USA	Debt Securities	583	635
MICROSOFT CORP	Debt Securities	20,409	20,581
MID-AMER APT LP	Debt Securities	124	120
MIDAMERICAN ENERGY	Debt Securities	6,051	6,996
MIDMICHIGAN HLTH	Debt Securities	21	23
MISSISSIPPI POWER CO	Debt Securities	570	584
MISSOURI ST HEALTH & EDUCATIONAL FACILITY	Debt Securities	202	272
MITSUB UFJ FIN	Debt Securities	2,628	2,744
MIZUHO FINANCIAL	Debt Securities	300	295
MOLSON COORS BREWING CO	Debt Securities	310	346
MONDELEZ INT INC	Debt Securities	589	611
MONONGAHELA POWER CO	Debt Securities	589	642
MOODY'S CORP	Debt Securities	1,346	1,493
* MORGAN STANLEY	Debt Securities	26,136	28,470

MOSAIC CO	Debt Securities	416	493
MOTIVA ENTERPRISES LLC	Debt Securities	349	354
MOTOROLA SOLUTIONS	Debt Securities	411	504
MPLX LP	Debt Securities	6,629	7,597
MPT OPERATIN PARTNERSHIP	Debt Securities	258	287
MT SINAI HOSPITAL	Debt Securities	319	345
MULTICARE HEALTH	Debt Securities	121	127
MUNI ELEC AUTH OF GEORGIA	Debt Securities	1,853	2,450
MUTUAL OF OMAHA INS CO	Debt Securities	4,300	4,480
MYLAN INC	Debt Securities	2,191	2,606
MYLAN NV	Debt Securities	131	122
N TX TOLLWAY AUTH REVENUE	Debt Securities	349	416
NARRAGANSETT ELECTRIC	Debt Securities	300	325
NASDAQ INC	Debt Securities	1,785	1,719
NATIONAL RETAIL	Debt Securities	325	324
NATIONWIDE BUILDING SOCIETY	Debt Securities	249	275
NATIONWIDE MUTUAL INSURANCE	Debt Securities	3,805	4,422
NATL RURAL UTILITIES	Debt Securities	1,628	1,891
NATWEST GROUP PLC	Debt Securities	300	349
NESTLE HOLDINGS	Debt Securities	809	868
NETFLIX INC	Debt Securities	2,069	2,135
NEUBERGER BERMAN GRP/FIN	Debt Securities	501	579
NEVADA POWER CO	Debt Securities	1,469	1,613
NEW ENGLAND POWER	Debt Securities	261	284
NEW JERSEY ST TURNPIKE AUTHORITY	Debt Securities	2,258	2,552
NEW YORK LIFE INSURANCE	Debt Securities	3,476	3,825
NEW YORK STATE DORMITORY	Debt Securities	235	254
NEWCREST FINANCE PTY LTD	Debt Securities	627	759
NEWMONT CORP	Debt Securities	590	670
NGPL PIPECO LLC	Debt Securities	124	143
NIKE INC	Debt Securities	5,402	5,822
NIPPON LIFE INS	Debt Securities	700	769
NISOURCE INC	Debt Securities	2,039	2,299
NISSAN MOTOR CO	Debt Securities	1,120	1,115
NOMURA HOLDINGS	Debt Securities	1,135	1,140
NORDSTROM INC	Debt Securities	197	200
NORFOLK SOUTHERN	Debt Securities	7,176	7,802
NORTHEAST UNIVERSITY	Debt Securities	28	28
NORTHERN NAT GAS	Debt Securities	1,607	1,764
NORTHERN STATE POWER WISC	Debt Securities	509	608
NORTHERN STATES POWER MINN	Debt Securities	5,049	5,436
NORTHROP GRUMMAN CORP	Debt Securities	3,896	4,376
NORTHWELL HEALTHCARE INC	Debt Securities	1,155	1,282
NORTHWESTERN MEM	Debt Securities	320	306
NORTHWESTERN MUTUAL	Debt Securities	3,856	4,147
NORTHWESTERN UNIVERSITY	Debt Securities	1,933	2,328
NOVANT HEALTH INC	Debt Securities	1,921	2,037
NOVARTIS CAPITAL CORP	Debt Securities	4,536	5,053
NSTAR ELECTRIC	Debt Securities	168	197
NUCOR CORP	Debt Securities	192	194
NUTRIEN LTD	Debt Securities	1,651	1,895
NVIDIA CORP	Debt Securities	3,369	3,457
NXP BV/NXP FUNDING LLC	Debt Securities	520	573
NY & PRESBYTERIAN HOSPITAL	Debt Securities	1,514	1,659
NYU HOSPITALS CENTER	Debt Securities	1,867	2,163
OCCIDENTAL PETROLEUM CORP	Debt Securities	5,220	5,258
ODBRCHT OFFSHORE DRILLNG FINANCE	Debt Securities	405	176
ODEBRECHT OIL & FINANCE COMPANY	Debt Securities	2	1
OGLETHORPE POWER	Debt Securities	1,695	2,038
OHIO EDISON CO	Debt Securities	574	623
OHIO HEALTH CORP	Debt Securities	115	120
OHIO NATIONAL FINANCIAL SERVICES	Debt Securities	300	344
OHIO POWER CO	Debt Securities	5,581	5,782
OHIO ST UNIVERSITY	Debt Securities	811	1,100
OLD REPUB INTL	Debt Securities	400	401
ONCOR ELECTRIC DELIVERY	Debt Securities	3,433	3,937
ONE GAS INC	Debt Securities	2,437	2,981
ONE MAIN FINANCE CORP	Debt Securities	500	542
ONEOK INC	Debt Securities	3,109	3,597
ONEOK PARTNERS LP	Debt Securities	5,011	5,671
ORACLE CORP	Debt Securities	24,138	24,919
ORGANON	Debt Securities	1,092	1,099
ORGANON & CO/ORG	Debt Securities	600	612
OTIS WORLDWIDE	Debt Securities	1,578	1,592
OVINTIV INC	Debt Securities	2,385	2,985
OWENS CORNING	Debt Securities	1,302	1,617
PACIFIC GAS & ELECTRIC CO	Debt Securities	12,412	11,847
PACIFIC LIFE INSURANCE	Debt Securities	4,339	5,044
PACIFIC LIFECORP	Debt Securities	99	106
PACIFICORP	Debt Securities	16,214	17,437
PACKAGING CORP	Debt Securities	581	581
PARKER-HANNIFIN	Debt Securities	382	379
PAYPAL HOLDING	Debt Securities	878	886
PEACEHEALTH OBLI	Debt Securities	139	145

PECO ENERGY CO	Debt Securities	2,111	2,422
PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	659	805
PENTAIR FINANCE	Debt Securities	671	773
PEPSICO INC	Debt Securities	8,967	9,992
PERKINELMER INC	Debt Securities	192	193
PERNOD RICARD INTERNATIONAL FINANCE	Debt Securities	414	402
PETROBRAS GLOBAL FINANCE BV	Debt Securities	1,269	1,289
PETROLEOS MEXICANOS CO	Debt Securities	1,138	1,026
PFIZER INC	Debt Securities	11,676	12,995
PHILIP MORRIS INTERNATIONAL INC	Debt Securities	5,941	6,567
PHILLIPS 66	Debt Securities	346	382
PHILLIPS 66 PARTNERS LP	Debt Securities	655	779
PIEDMONT HLTH	Debt Securities	741	726
PIEDMONT NATURAL GAS	Debt Securities	160	154
PIONEER NATURAL	Debt Securities	2,184	2,127
PLAINS ALL AMERICAN PIPELINE	Debt Securities	122	130
POLAR TANKERS INC	Debt Securities	134	131
PORT AUTH OF NEW YORK NEW JERSEY	Debt Securities	1,000	1,107
POTOMAC ELECTRIC POWER	Debt Securities	1,545	1,696
PPL ELECTRIC UTILITIES	Debt Securities	3,199	3,565
PRES + FELLOWS OF HARVARD	Debt Securities	2,560	2,857
* PRINCIPAL FINANCIAL	Debt Securities	1,543	1,619
PROCTER & GAMBLE	Debt Securities	363	356
PROGRESS ENERGY INC	Debt Securities	28	28
PROGRESSIVE CORP	Debt Securities	3,658	3,938
PROLOGIS LP	Debt Securities	1,493	1,509
PROV ST JOSEPH HEALTH OBL	Debt Securities	344	386
* PRUDENTIAL FINANCIAL INC	Debt Securities	2,220	2,346
PUBLIC SERVICE COLORADO	Debt Securities	8,243	9,379
PUBLIC SERVICE ELECTRIC	Debt Securities	4,141	4,607
PUBLIC SERVICE ELECTRIC + GAS	Debt Securities	208	231
PUBLIC SERVICE NEW HAMPSHIRE	Debt Securities	612	678
PUBLIC SERVICE OKLAHOMA	Debt Securities	80	80
PUERTO RICO SALES TAX FING-A1	Debt Securities	1,313	1,566
PUGET SOUND ENERGY INC	Debt Securities	7,156	7,765
QATAR ENERGY	Debt Securities	2,068	2,085
QUALCOMM INC	Debt Securities	3,876	4,468
QUANTA SERVICES	Debt Securities	424	413
QUEST DIAGNOSTICS INC	Debt Securities	246	307
RADY CHILD/SD CA	Debt Securities	42	44
RAYMOND JAMES	Debt Securities	1,469	1,750
RAYTHEON TECH	Debt Securities	10,650	11,307
REALTY INCOME	Debt Securities	97	98
REGENCY CENTERS	Debt Securities	496	584
REGENERON PHARMACEUTICALS	Debt Securities	729	728
REPUBLIC OF PERU	Debt Securities	2,874	2,311
REPUBLIC SVCS	Debt Securities	199	208
REYNOLDS AMERICAN INC	Debt Securities	3,435	3,769
RFCSP STRIP PRINCIPAL	Debt Securities	3,264	3,335
RICE UNIVERSITY	Debt Securities	850	965
RIO OIL FINANCE TRUST	Debt Securities	661	766
RIO TINTO ALCAN	Debt Securities	201	201
RIO TINTO FIN USA LTD	Debt Securities	454	542
RIO TINTO FIN USA PLC	Debt Securities	1,155	1,300
RIVERSIDE CO-TXBL-REV	Debt Securities	100	111
RLJ LDGING TRUST	Debt Securities	754	757
ROCKFELLER FOUNDATION	Debt Securities	1,058	1,032
ROCKIES EXPRESS PIPELINE	Debt Securities	1,070	1,069
ROCKWELL AUTOMATION INC	Debt Securities	1,016	986
ROGERS COMM INC	Debt Securities	1,445	1,491
ROLLS-ROYCE PLC	Debt Securities	301	304
ROPER TECHNOLOGIES INC	Debt Securities	119	118
ROYALTY PHARMA	Debt Securities	2,751	2,772
RUTGERS NJ ST UNIVERSITY	Debt Securities	1,214	1,364
RWJ BARNABAS	Debt Securities	265	304
* S&P GLOBAL INC	Debt Securities	1,097	1,063
SABAL TRAIL TRANSMISSION LLC	Debt Securities	190	232
SALES TAX SECURITIZATION	Debt Securities	1,122	1,349
SALESFORCE.COM	Debt Securities	4,742	4,763
SAN DIEGO G & E	Debt Securities	2,161	2,480
SANDS CHINA LTD	Debt Securities	2,313	2,420
SANTANDER HOLDINGS USA	Debt Securities	100	107
SANTANDER UK GROUP HOLDINGS	Debt Securities	300	328
SANTOS FINANCE	Debt Securities	500	508
SASOL FINANCING USA LLC	Debt Securities	350	387
SAUDI ARABIAN OIL	Debt Securities	693	665
SAUDI ELEC GLOBAL SUKUK	Debt Securities	200	257
SAUDI ELECTRICITY GLOBAL	Debt Securities	2,100	2,437
SAUDI INT BOND	Debt Securities	2,844	3,194
SBA TOWER TRUST	Debt Securities	400	408
SCHERING-PLOUGH	Debt Securities	142	142
SEAGATE HDD CAYMAN	Debt Securities	431	416
SEATTLE CHILDRENS HOSPITAL	Debt Securities	170	165
SEMPRA ENERGY	Debt Securities	3,261	3,662

SHELL INTERNATIONAL FIN	Debt Securities	10,751	11,327
SHERWIN-WILLIAMS	Debt Securities	2,472	2,802
SIEMENS FINANCIERINGSMAT	Debt Securities	2,900	3,198
SIMON PROPERTY GROUP LP	Debt Securities	5,339	5,512
SLM CORP	Debt Securities	300	322
SNAP-ON INC	Debt Securities	650	711
SOUTHERN CAL EDISON	Debt Securities	23,341	24,099
SOUTHERN CALIF GAS CO	Debt Securities	8,181	9,019
SOUTHERN CO	Debt Securities	2,198	2,538
SOUTHERN CO GAS CAPITAL	Debt Securities	1,734	1,982
SOUTHERN COPPER CORP	Debt Securities	2,415	2,671
SOUTHERN POWER	Debt Securities	592	785
SOUTHWEST AIRLINES CO	Debt Securities	897	905
SOUTHWEST GAS	Debt Securities	81	91
SOUTHWESTERN ELECTRIC POWER	Debt Securities	531	536
SOUTHWESTERN PUBLIC SERVICES	Debt Securities	1,721	1,925
SPECTRA ENERGY PARTNERS	Debt Securities	835	882
SPECTRUM HEALTH	Debt Securities	71	79
SPIRE MISSOURI	Debt Securities	160	171
SPIRIT REALTY LP	Debt Securities	608	632
SPRINT SPECTRUM	Debt Securities	700	801
ST JOSEPH HLTH	Debt Securities	951	911
STANDARD INDUSTRIES INC	Debt Securities	572	621
STANFORD HEALTH	Debt Securities	677	748
STANFORD UNIVERSITY	Debt Securities	210	202
STANLEY BLACK + DECKER INC	Debt Securities	1,278	1,290
STAR ENERGY GEOTHERMAL	Debt Securities	187	204
STARBUCKS CORP	Debt Securities	1,081	1,042
STARWOOD PROP TR	Debt Securities	400	403
STATE OF ISRAEL	Debt Securities	495	603
STATE OF QATAR	Debt Securities	2,750	3,218
STEEL DYNAMICS	Debt Securities	1,533	1,585
STERIS PLC	Debt Securities	521	551
STIFEL FINANCIAL	Debt Securities	199	222
STRYKER CORP	Debt Securities	180	218
SUMITOMO LIFE	Debt Securities	1,900	1,974
SUMITOMO MITSUI	Debt Securities	472	484
SUMMA HEALTH	Debt Securities	70	73
SUNCOR ENERGY	Debt Securities	4,778	5,356
SUTTER HEALTH	Debt Securities	2,965	3,301
SUZANO AUSTRIA	Debt Securities	495	587
SWISS RE FIN	Debt Securities	1,000	1,150
SYSCO CORP	Debt Securities	1,012	1,086
TAKEDA PHARMACEUTICAL	Debt Securities	1,104	1,104
TAMPA ELECTRIC	Debt Securities	975	1,222
TARGA RES PRTNRS	Debt Securities	200	219
TARGET CORP	Debt Securities	930	892
TEACHERS INSURANCE & ANNUITY	Debt Securities	1,911	2,275
TECK RESOURCES	Debt Securities	1,880	2,342
TEGNA INC	Debt Securities	400	409
TELEDYNE TECH	Debt Securities	1,105	1,136
TELEFONICA EMISIONES SAU	Debt Securities	4,279	4,808
TEMPO ACQUISITIO	Debt Securities	499	500
TENCENT HOLDINGS LTD	Debt Securities	2,379	2,401
TENN VALLEY AUTHORITY	Debt Securities	9,797	9,943
TENNESSEE GAS PIPELINE	Debt Securities	499	517
TESCO PROPERTY FIN 1	Debt Securities	1,429	1,954
TESCO PROPERTY FIN 5	Debt Securities	241	344
TEXAS EASTERN TRANSMISSION	Debt Securities	434	477
TEXAS HEALTH RESOURCES	Debt Securities	275	246
TEXAS INSTRUMENTS INC	Debt Securities	1,255	1,387
TEXAS ST PRIV ACTIVITY BOND	Debt Securities	650	727
THERMO FISHER	Debt Securities	857	920
TIME WARNER CABLE INC	Debt Securities	4,349	4,992
T-MOBILE USA INC	Debt Securities	12,609	13,171
TOTAL CAPITAL INTERNATIONAL	Debt Securities	5,726	5,683
TRANE TECHNOLOGIES LUX	Debt Securities	700	726
TRANSCANADA PIPELINES	Debt Securities	3,765	4,436
TRANSCONTINENTAL GAS PIPE CORP	Debt Securities	139	153
TRANSCONTINENTAL GAS PIPE LINE	Debt Securities	820	905
TRAVELERS COS INC	Debt Securities	8,375	9,748
TREASURY BILL	Debt Securities	3,800	3,800
TRINITY HEALTH	Debt Securities	300	312
TRUST F/1401	Debt Securities	591	742
TRUSTEES PRINCETON UNIVERSITY	Debt Securities	841	887
TUCSON ELECTRIC POWER	Debt Securities	257	264
TYSON FOODS INC	Debt Securities	2,945	3,420
UBS GROUP	Debt Securities	3,738	4,112
UBSCM 2018-C10 A3	Debt Securities	2,020	2,253
UDR INC	Debt Securities	1,366	1,369
UNICREDIT SPA	Debt Securities	1,700	1,914
UNILEVER CAPITAL	Debt Securities	2,043	2,003
UNION ELECTRIC	Debt Securities	3,080	3,352
UNION PAC CORP	Debt Securities	11,145	12,041

UNITED AIRLINES	Debt Securities	1,177	1,199
UNITED PARCEL SERVICE	Debt Securities	4,690	4,924
UNITEDHEALTH GROUP INC	Debt Securities	21,194	23,783
UNIVERISTY OF CALIFORNIA CA	Debt Securities	786	741
UNIVERSITY OF CALIFORNIA CA REVENUES	Debt Securities	1,714	2,388
UNIVERSITY OF CHICAGO	Debt Securities	1,001	976
UNIVERSITY OF NOTRE DAME	Debt Securities	1,448	1,715
UNIVERSITY OF PENNSYLVANIA	Debt Securities	1,710	2,032
UNIVERSITY OF PITTSBURGH PA	Debt Securities	1,475	1,605
UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	1,791	1,916
UNIVERSITY OF VIRGINIA	Debt Securities	4,129	4,411
UNUM GROUP	Debt Securities	3,130	3,287
UPJOHN INC	Debt Securities	2,465	2,494
US TREASURY N/B	Debt Securities	966,457	970,851
VALE OVERSEAS LIMITED	Debt Securities	3,810	3,870
VALERO ENERGY CORP	Debt Securities	449	491
VENTAS REALTY LP	Debt Securities	135	133
VENTURE GLOBAL C	Debt Securities	500	523
VEREIT OPERATING	Debt Securities	395	458
VERISK ANALYTICS	Debt Securities	198	212
VERIZON COMM INC	Debt Securities	26,129	27,540
VIACOM INC	Debt Securities	3,096	3,743
VIRGINIA ELECTRIC & POWER	Debt Securities	13,390	14,853
VISA INC	Debt Securities	7,701	8,188
VITERRA FINANCE	Debt Securities	429	436
VMED O2 UK FIN	Debt Securities	700	698
VMWARE INC	Debt Securities	1,198	1,204
VODAFONE GROUP	Debt Securities	2,261	2,610
VULCAN MATERIALS	Debt Securities	283	363
WALGREENS BOOTS	Debt Securities	1,578	1,814
WALMART INC	Debt Securities	7,979	8,455
WALT DISNEY CO	Debt Securities	14,069	14,989
WASHINGTON GAS	Debt Securities	397	427
WASTE CONNECTION	Debt Securities	1,245	1,262
WASTE MANAGEMENT	Debt Securities	358	336
WEA FINANCE LLC	Debt Securities	199	218
WELLS FARGO BANK NA	Debt Securities	3,868	4,199
WELLS FARGO CO	Debt Securities	16,127	17,445
WELLTOWER INC	Debt Securities	726	886
WEST VA HEALTH	Debt Securities	96	101
WESTERN DIGITAL	Debt Securities	190	221
WESTERN GAS PARTNERS	Debt Securities	212	282
WESTLAKE CHEM	Debt Securities	322	313
WEYERHAEUSER CO	Debt Securities	7,135	7,822
WHIRLPOOL CORP	Debt Securities	809	840
WILLIAMS COMPANIES	Debt Securities	5,555	6,675
WILLIS NORTH AMERICA	Debt Securities	242	251
WISCONSIN ELECTRIC POWER	Debt Securities	1,015	1,164
WISCONSIN POWER + LIGHT	Debt Securities	1,419	1,623
WISCONSIN PUBLIC SERVICE	Debt Securities	576	602
WRKCO INC	Debt Securities	75	73
WW GRAINGER INC	Debt Securities	936	1,021
WYETH LLC	Debt Securities	1,471	1,615
WYNDHAM INC	Debt Securities	572	586
WYNN LAS VEGAS LLC/CORP	Debt Securities	878	910
XCEL ENERGY INC	Debt Securities	2,395	2,599
YALE UNIVERSITY	Debt Securities	394	373
YALE-NEW HAVEN HEALTH SERVICES	Debt Securities	100	93
YAMANA GOLD INC	Debt Securities	410	400
YARA INTL SA	Debt Securities	199	231
ZEBRA BUYER LLC TERM LOAN B	Debt Securities	498	502
ZIMMER BIOMET HOLDINGS	Debt Securities	599	656
ZOETIS INC	Debt Securities	1,871	2,079
Total debt securities		3,129,824	3,306,593
Investment funds			
ARROWSTREET EMERGING MARKETS TRUST FUND CLASS F	Investment Funds	46,094	43,901
BAILLIE GIFFORD EMERGING MARKETS CIT CLASS O	Investment Funds	31,000	27,364
BLACKROCK EMERGING MARKETS ALPHA TILTS ENHANCE FUND	Investment Funds	33,514	30,491
BLACKROCK EMERGING MARKETS SMALL CAP EQUITY INDEX FUND	Investment Funds	4,486	4,388
BRIDGEWATER OPTIMAL PORT LTD	Investment Funds	70,550	81,711
ISHARES CORE S&P500 ETF	Investment Funds	1,055	1,120
MARKET ADVANTAGE II, LTD CLASS E	Investment Funds	35,500	46,894
MARKET ADVANTAGE LTD CL D	Investment Funds	31,839	38,511
REDBOURN PARTNERS LTD	Investment Funds	3,258	3,891
SPDR S&P 500 ETF	Investment Funds	342	343
Total investment funds		257,638	278,614
Private equity and debt investments			
CLEV CMN NEW	Private equity and debt investments	5,410	-
SPECTRUM	Private equity and debt investments	-	802
Total private equity and debt investments		5,410	802

Real estate and other alternative investments

AGNC INVESTMENT	Real estate and other alternative investments	98	80
AGREE REALTY	Real estate and other alternative investments	1,136	1,119
ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	180	253
ALSTRIA OFFICE	Real estate and other alternative investments	137	148
AMERICAN HOMES-A	Real estate and other alternative investments	151	198
AMERICAN TOWER CORP	Real estate and other alternative investments	574	1,139
ANNALY CAPITAL MANAGEMENT INC	Real estate and other alternative investments	143	111
AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	233	292
BIG YELLOW GROUP	Real estate and other alternative investments	239	350
BOSTON PROPERTIES INC	Real estate and other alternative investments	173	151
CAMDEN PROPERTY TRUST	Real estate and other alternative investments	81	136
CANADIAN APARTMENT PROPERTIES	Real estate and other alternative investments	84	105
CHARTER HALL GROUP	Real estate and other alternative investments	123	215
COFINIMMO	Real estate and other alternative investments	98	90
COUSINS PROP	Real estate and other alternative investments	1,147	1,204
CROWN CASTLE INTL CORP	Real estate and other alternative investments	423	705
DERWENT LONDON	Real estate and other alternative investments	129	117
DIGITAL REALTY TRUST INC	Real estate and other alternative investments	307	382
DUKE REALTY CORP	Real estate and other alternative investments	93	169
EQUINIX INC	Real estate and other alternative investments	364	665
EQUITY LIFESTYLE	Real estate and other alternative investments	98	128
EQUITY RESIDENTIAL	Real estate and other alternative investments	224	270
ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	147	196
EXTRA SPACE STORAGE INC	Real estate and other alternative investments	99	208
FIRST CAPITAL RE	Real estate and other alternative investments	129	138
FIRST IND REALTY	Real estate and other alternative investments	986	1,422
FRASERS LOGISTIC	Real estate and other alternative investments	118	134
GLP J-REIT	Real estate and other alternative investments	105	138
GRANITE REAL ESTATE	Real estate and other alternative investments	106	141
HEALTHPEAK PROPERTIES	Real estate and other alternative investments	154	170
HOST HOTELS + RESORTS INC	Real estate and other alternative investments	128	109
INVITATION HOMES INC	Real estate and other alternative investments	136	205
IRON MOUNTAIN INC	Real estate and other alternative investments	96	118
JADWA REIT SAUDI	Real estate and other alternative investments	40	37
JAPAN HOTEL REIT	Real estate and other alternative investments	132	126
KENEDIX RESIDENTIAL	Real estate and other alternative investments	109	103
KEPPEL DC REIT	Real estate and other alternative investments	105	103
MAPLETREE INDUSTRIAL	Real estate and other alternative investments	109	116
MEDICAL PROPERTIES TRUST INC	Real estate and other alternative investments	114	110
MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	108	202
MIRVAC GROUP	Real estate and other alternative investments	131	125
MITSUI FUDOSAN LOGISTICS PARK INC	Real estate and other alternative investments	105	122
NATIONAL STORAGE	Real estate and other alternative investments	369	504
NIPPON REIT INVE	Real estate and other alternative investments	86	81
OMEGA HEALTHCARE	Real estate and other alternative investments	102	73
PEBBLEBROOK HOTEL	Real estate and other alternative investments	1,368	1,095
PROLOGIS INC	Real estate and other alternative investments	422	875
PUBLIC STORAGE	Real estate and other alternative investments	308	441
REALTY INCOME CORP	Real estate and other alternative investments	200	229
REGENCY CENTERS CORP	Real estate and other alternative investments	94	97
SAFESTORE HOLDIN	Real estate and other alternative investments	102	102
SBA COMM CORP	Real estate and other alternative investments	151	341
SIMON PROPERTY GROUP INC	Real estate and other alternative investments	512	403
SUMMIT INDUSTRIAL	Real estate and other alternative investments	435	507
SUN COMMUNITIES INC	Real estate and other alternative investments	134	188
UDR INC	Real estate and other alternative investments	106	148
URSTADT BIDDLE-A	Real estate and other alternative investments	77	80
VENTAS INC	Real estate and other alternative investments	216	195
VEREIT INC	Real estate and other alternative investments	92	98
VICI PROPERTIES	Real estate and other alternative investments	146	165
VORNADO REALTY TRUST	Real estate and other alternative investments	119	64
WAREHOUSES DE PA	Real estate and other alternative investments	124	140
WELLTOWER INC	Real estate and other alternative investments	270	324
WEYERHAEUSER CO	Real estate and other alternative investments	232	251
WP CAREY INC	Real estate and other alternative investments	113	121
Total real estate and other alternative investments		15,170	18,572

Group annuity contracts

* AETNA J14709	Group annuity contracts	5,162	6,801
* METLIFE 135	Group annuity contracts	2,974	3,734
* METLIFE 632	Group annuity contracts	4,189	6,762
* PRUPAR GA 40179	Group annuity contracts	6,169	8,915
Total group annuity contracts		18,494	26,212

Derivatives

BWU00MO45 IRS JPY R V 06MLIBOR CCP P F 0.3000 CCP	Derivatives	5	(46)
BWU00VX94 IRS USD R V 03MLIBOR CCP P F 1.250 CCP	Derivatives	323	(357)
BWU01B1Q4 IRS EUR R V 06MEURIB CCP P F 0.250 CCP	Derivatives	(13)	(2)
BWU01B1T8 IRS GBP R V 12MSONIA CCP P F 0.500 CCP	Derivatives	2	7
BWU01B1U5 IRS GBP R V 12MSONIA CCP P F 0.750 CCP	Derivatives	(25)	103
BWU01B1V3 IRS GBP R V 12MSONIA CCP P F 0.750 CCP	Derivatives	(18)	92
CDS OPTION PUT USD 0.7 20211020	Derivatives	(16)	(2)
CDS OPTION PUT USD 0.725 20220119	Derivatives	(1)	(1)
CDS OPTION PUT USD 0.75 20211020	Derivatives	(1)	-

CDS OPTION PUT USD 0.75 20211117	Derivatives	(4)	(1)
CDS OPTION PUT USD 0.75 20220119	Derivatives	(3)	(3)
CDS OPTION PUT USD 0.8 20211020	Derivatives	(2)	-
CDS OPTION PUT USD 0.8 20211215	Derivatives	(12)	(7)
CDS OPTION PUT USD 0.85 20211020	Derivatives	(1)	-
CDS OPTION PUT USD 0.9 20211117	Derivatives	(1)	-
DENBURY-CW23	Derivatives	203	79
E-MINI RUSS 2000 DEC21	Derivatives	-	(89)
EURO STOXX 50 DEC21	Derivatives	-	(211)
Forward Foreign Currency Contracts - BRL/USD	Derivatives	-	(99)
Forward Foreign Currency Contracts - CLP/USD	Derivatives	-	(23)
Forward Foreign Currency Contracts - COP/USD	Derivatives	-	8
Forward Foreign Currency Contracts - EUR/USD	Derivatives	-	(23)
Forward Foreign Currency Contracts - IDR/USD	Derivatives	-	(1)
Forward Foreign Currency Contracts - INR/USD	Derivatives	-	(7)
Forward Foreign Currency Contracts - JPY/USD	Derivatives	-	(22)
Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	(10)
Forward Foreign Currency Contracts - PEN/USD	Derivatives	-	(1)
Forward Foreign Currency Contracts - PLN/USD	Derivatives	-	(39)
Forward Foreign Currency Contracts - RUB/USD	Derivatives	-	21
Forward Foreign Currency Contracts - USD/BRL	Derivatives	-	84
Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	71
Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	1
Forward Foreign Currency Contracts - USD/PEN	Derivatives	-	248
FTSE 100 IDX FUT DEC21	Derivatives	-	28
* GS ACQUISITION HOLDINGS CW25	Derivatives	83	60
MSCI EMGMKT DEC21	Derivatives	-	(436)
NOBLE CORP CW1	Derivatives	221	35
S+P/TSX 60 IX FUT DEC21	Derivatives	-	(66)
S+P500 EMINI FUT DEC21	Derivatives	-	(1,817)
SPI 200 FUTURES DEC21	Derivatives	-	(44)
SWAPTION 0.012275 CALL USD 202	Derivatives	(2)	-
SWAPTION 0.012425 CALL USD 202	Derivatives	(2)	-
SWAPTION 0.015175 CALL USD 202	Derivatives	(4)	-
SWAPTION 0.015275 PUT USD 2021	Derivatives	(2)	(3)
SWAPTION 0.015425 PUT USD 2021	Derivatives	(2)	(5)
SWAPTION 0.015685 CALL USD 202	Derivatives	(4)	-
SWAPTION 0.01606 CALL USD 2021	Derivatives	(5)	-
SWAPTION 0.01635 CALL USD 2021	Derivatives	(4)	(2)
SWAPTION 0.018175 PUT USD 2021	Derivatives	(4)	(12)
SWAPTION 0.018685 PUT USD 2021	Derivatives	(4)	(7)
SWAPTION 0.01906 PUT USD 20211	Derivatives	(5)	(3)
SWAPTION 0.01935 PUT USD 20211	Derivatives	(4)	(6)
SWPC0C1D2 CDS USD P V 01MEVENT 2 CMBX R F .5000 CMBX	Derivatives	(230)	59
SWPC0CLY4 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(37)	10
SWPC0F525 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(9)	3
SWPC0FAP8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	9	5
SWPC0GA27 CDS USD P V 03MEVENT CCP R F 1.000 CCP	Derivatives	45	24
SWPC0GA50 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	6	3
SWPC0GCR0 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	92	45
SWPC0H5H8 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP	Derivatives	(22)	(7)
SWPC0I305 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	-	3
SWPC0IP24 CDS USD R F 1.000 FIX P V 03MEVENT FLO	Derivatives	7	8
SWPC0JC45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(63)	(9)
SWPC0JIW7 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	14	16
SWPC0JJ55 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(10)	(3)
SWU000T61 IRS HUF R F 1.250 CCP P V 06MBUBOR CCP	Derivatives	6	(81)
SWU00P4Y4 IRS HUF R F 1.000 CCP P V 06MBUBOR CCP	Derivatives	(13)	(32)
SWU016XD9 IRS ZAR R F 5.025 CCP P V 03MJIBAR CCP	Derivatives	1	(22)
SWU01AOS7 IRS MXN R F 6.655 CCP P V 01MTIIE CCP	Derivatives	1	(40)
TOPIX INDX FUTR DEC21	Derivatives	-	(38)
US 10YR NOTE (CBT)DEC21	Derivatives	-	233
US 10YR ULTRA FUT DEC21	Derivatives	-	293
US 2YR NOTE (CBT) DEC21	Derivatives	-	1
US 5YR NOTE (CBT) DEC21	Derivatives	-	62
US LONG BOND(CBT) DEC21	Derivatives	-	(7,359)
US ULTRA BOND CBT DEC21	Derivatives	-	(20,072)
Total derivatives		495	(29,406)
Total directly held investments		\$ 4,256,045	\$ 4,768,867

* Denotes parties-in-interest

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

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: 10/01/2020 – 09/30/2021

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: 10/01/2020 – 09/30/2021

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 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

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: 10/01/2020 – 09/30/2021

Schedule of Reportable Transactions

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

Schedule of Changes in Method

The Schedule of Changes in Method is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

Information on Use of Substitute Mortality Tables

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

Summary of Plan Provisions

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

Statement by Enrolled Actuary

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

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2020 This Form is Open to Public Inspection
---	--	--

For calendar plan year 2020 or fiscal plan year beginning 10/01/2020 and ending 09/30/2021

► **Round off amounts to nearest dollar.**

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

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

Part I	Basic Information		
1	Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2020</u>		
2	Assets:		
	2a	6,403,274,436	
	2b	6,067,311,026	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target
	a For retired participants and beneficiaries receiving payment.....	9,470	2,437,577,362
	b For terminated vested participants	14,634	829,042,197
	c For active participants	14,025	2,156,431,434
	d Total	38,129	5,423,050,993
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐		
	a Funding target disregarding prescribed at-risk assumptions	4a	
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b	
5	Effective interest rate	5	5.82%
6	Target normal cost	6	26,725,000

Statement by Enrolled Actuary

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

SIGN HERE	Mary E Gibbon Signature of actuary Mary E Gibbon Type or print name of actuary Willis Towers Watson US LLC Firm name 800 North Glebe Road Arlington VA 22203 Address of the firm	06/14/2022 Date 2006921 Most recent enrollment number 703-258-8163 Telephone number (including area code)
------------------	--	--

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

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

**Schedule SB (Form 5500) 2020
v. 200204**

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	1, 249, 037, 338	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	26, 837, 000	0
9	Amount remaining (line 7 minus line 8)	1, 222, 200, 338	0
10	Interest on line 9 using prior year's actual return of <u>10.62</u> %	129, 797, 676	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.65</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1, 351, 998, 014	0

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

14	Funding target attainment percentage.....	14	85.50%
15	Adjusted funding target attainment percentage.....	15	110.02%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	104.68%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

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

Contributions made to the plan relate primarily to employer(s) and employees:						
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	
			Totals ►	18(b)	0	18(c)

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.50 %	3rd segment: 6.27 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 65
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	26,725,000	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	26,725,000	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	26,725,000	0	26,725,000
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	General Motors LLC
EIN/PN	27-0383222/016
Plan Name	General Motors Salaried Retirement Program
Valuation Date	October 1, 2020
Enrolled Actuary	Mary E Gibbon
Enrollment Number	20-06921

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of October 1, 2020

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.

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222/016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 23 Information on Use of Substitute Mortality Tables

Assumptions used for funding purposes are as prescribed by IRC§430(h). The substitute mortality tables were approved by the IRS in November 2019 and were based on an experience study period from October 1, 2012 to September 30, 2017 with base year of 2015. The rates were calculated by adjusting the applicable standard mortality tables in Section 1.430(h)(3)-1(d) of the Regulations using a mortality ratio of 0.626251 for males and 0.750925 for females with credibility weighting factor of 0.446003 for males and 0.265424 for females.

Substitute mortality tables are used for the following plan populations: male and female participants, including disabled participants

Prescribed tables are used for the following plan populations: None

Last plan year for which the IRS approval for the substitute mortality tables applies: October 1, 2023 – September 30, 2024

Credibility for construction of the table: Partial

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222/016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The assumed plan related expenses were changed from \$26,837,000 for 2019 to \$26,725,000 for 2020.

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222 / 016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of All Plan Participant Data as of October 1, 2020

Number distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	1	0	0	0	0	0	0	0	0	1
35-39	88	144	5	1	0	0	0	0	0	0	238
40-44	86	344	152	629	55	2	1	0	0	0	1,269
45-49	84	275	106	1,051	713	66	7	3	0	0	2,305
50-54	60	227	116	953	838	909	162	4	1	0	3,270
55-59	63	177	86	691	728	835	1,295	133	4	5	4,017
60-64	24	77	41	271	323	363	607	525	112	13	2,356
65-69	4	21	11	61	47	69	78	93	91	24	499
70 & over	0	5	0	7	12	8	10	9	9	10	70
Total	409	1,271	517	3,664	2,716	2,252	2,160	767	217	52	14,025

¹ Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: General Motors Salaried Retirement Program
 EIN / PN: 27-0383222 / 016
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of October 1, 2020 Number and average account balance distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	1	0	0	0	0	0	0	0	0	1
	-	-	-	-	-	-	-	-	-	-	-
35-39	88	144	5	0	0	0	0	0	0	0	237
	1,706	8,487	-	-	-	-	-	-	-	-	5,985
40-44	86	344	143	0	2	0	0	0	0	0	575
	1,765	13,018	24,240	-	-	-	-	-	-	-	14,145
45-49	84	275	79	1	1	0	0	0	0	0	440
	2,647	18,531	33,884	-	-	-	-	-	-	-	18,251
50-54	60	227	86	1	0	1	0	0	0	0	375
	3,362	20,647	44,651	-	-	-	-	-	-	-	23,394
55-59	63	177	69	0	0	0	0	0	0	0	309
	4,398	27,803	60,578	-	-	-	-	-	-	-	30,350
60-64	24	77	29	0	0	0	0	0	0	0	130
	5,780	29,109	67,737	-	-	-	-	-	-	-	33,419
65-69	4	21	9	0	0	0	0	0	0	0	34
	-	36,811	-	-	-	-	-	-	-	-	46,047
70 & over	0	5	0	0	0	0	0	0	0	0	5
	-	-	-	-	-	-	-	-	-	-	-
Total	409	1,271	420	2	3	1	0	0	0	0	2,106
	2,843	18,589	40,346	-	-	-	-	-	-	-	19,872

¹ Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: General Motors Salaried Retirement Program
 EIN / PN: 27-0383222 / 016
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of October 1, 2020 Number and average annual frozen benefit distributed by attained age and attained years of credited service¹

Attained Age	Attained Years of Credited Service ²										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	0	0	1	0	0	0	0	0	0	1
	-	-	-	-	-	-	-	-	-	-	-
40-44	0	0	9	629	53	2	1	0	0	0	694
	-	-	-	10,781	12,940	-	-	-	-	-	10,873
45-49	0	0	27	1,050	712	66	7	3	0	0	1,865
	-	-	13,547	12,330	16,967	21,843	-	-	-	-	14,427
50-54	0	0	30	952	838	908	162	4	1	0	2,895
	-	-	13,827	13,582	18,469	25,111	28,793	-	-	-	19,459
55-59	0	0	17	691	728	835	1,295	133	4	5	3,708
	-	-	-	14,528	20,439	25,611	33,343	38,601	-	-	25,619
60-64	0	0	12	271	323	363	607	525	112	13	2,226
	-	-	-	14,150	20,289	25,578	33,295	37,914	41,136	-	29,031
65-69	0	0	2	61	47	69	78	93	91	24	465
	-	-	-	12,774	19,078	21,205	32,363	33,992	42,085	25,265	28,569
70 & over	0	0	0	7	12	8	10	9	9	10	65
	-	-	-	-	-	-	-	-	-	-	22,887
Total	0	0	97	3,662	2,713	2,251	2,160	767	217	52	11,919
	-	-	13,946	12,936	18,697	25,133	32,837	37,147	41,082	15,926	22,249

¹ Chart shows frozen accrued benefits for all actives, except those with cash balance accounts.

² Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: General Motors Salaried Retirement Program
 EIN / PN: 27-0383222 / 016
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis:

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

- Applicable month

June 2020

Interest rates:

	Not Reflecting Corridors	Reflecting Corridors
▪ First segment rate	2.54%	4.75%
▪ Second segment rate	3.61%	5.50%
▪ Third segment rate	4.09%	6.27%
▪ Effective interest rate	3.84%	5.82%

Expected Return (before applying limitation under Notice 2010-23):

Year Ending
9/30/2021: 6.75%

Year Ending
9/30/2020: 7.00%

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.

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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 GM Generational Substitute Salaried Male Mortality Table with 2015 base year projected with MP-2018 is used for healthy and disabled mortality for males, both pre and post retirement.

Funding Target, Target Normal Cost and Premium Funding Target GM Generational Substitute Salaried Female Mortality Table with 2015 base year projected with MP-2018 is used for healthy and disabled mortality for females, both pre and post retirement.

The sample rates for the 2015 base table by gender are shown below:

Percentage not surviving during the year		
Age	Males	Females
20	0.0334%	0.0160%
30	0.0414%	0.0214%
40	0.0566%	0.0413%
50	0.1548%	0.1117%
60	0.5613%	0.3881%
70	1.4628%	1.2410%
80	4.0095%	3.5236%
90	12.2636%	11.1351%
100	28.9665%	27.6020%

Lump Sum Mortality Lump sums are calculated using the 2020 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%

Plan Name: General Motors Salaried Retirement Program
 EIN / PN: 27-0383222/016
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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 (1.31% for July 2020).

Plan Name: General Motors Salaried Retirement Program
 EIN / PN: 27-0383222/016
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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 \$26,725,000 for the current plan year and \$26,837,000 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.

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of the plan year for the twelve-month period ending September 30, 2021.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	There is no benefit accrual since the plan is frozen, the normal cost is equal to plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets [for determining minimum required contributions]	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2019 plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets if the actual expected return exceeds limits required under IRS Notice 2009-22.</p>
Benefits not valued	<p>All benefits described in the Plan Provisions section of this report were valued based on discussions with GM regarding the likelihood that these benefits will be paid. Willis Towers Watson has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not.</p> <p>The plan pays small benefits (with a present value up to \$5,000) in a single lump sum payment. Such lump sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.</p>

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222/016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2020

SCHEDULE SB ATTACHMENTS

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). The substitute mortality tables were approved by the IRS in November 2019 and were based on an experience study period from October 1, 2012 to September 30, 2017 with base year of 2015. The rates were calculated by adjusting the applicable standard mortality tables in Section 1.430(h)(3)-1(d) of the Regulations using a mortality ratio of 0.626251 for males and 0.750925 for females with credibility weighting factor of 0.446003 for males and 0.265424 for females.

All other assumptions are described in the January 26, 2021 GM assumptions memo.

Source of Prescribed Methods

The methods used for funding purposes as described in this section, 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 \$26,837,000 for 2019 to \$26,725,000 for 2020.

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.

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The plan was originally effective August 1, 2012 (as amended through October 1, 2020)

Plan Year October 1, 2020 to September 30, 2021

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

Definitions

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

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

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

Statutory limits on benefit The maximum benefit limit under Internal Revenue Code Section 415 is \$230,000 for the current plan year.

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

Monthly retirement benefits (other than Account Balance Plan)

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

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

- (b) Part B supplementary benefit of 1% of final 5-year average pay over \$5,165 per year of credited service prior to December 31, 2006.
- (c) Part B primary benefit of 1.25% of pay over \$3,800 prior to December 31, 2006.
- (d) Temporary benefit payable to age 62; rate per year of credited service is \$49.80 up to a maximum benefit of \$1,494 for credited service prior to December 31, 2006.
- (e) Early retirement and interim supplements for credited service prior to December 31, 2006:
 - (i) The early retirement supplement payable to age 62 for employees retiring with 30 or more years of service is equal to \$3,020 minus the Part A basic and Part B supplementary benefits after reduction for early retirement but prior to any reduction for the survivor option and after reduction for any temporary benefit which might be payable for current plan.
 - (ii) The interim supplement payable to age 62, to employees retiring at age 60 with 10 years or after age 55 with 85 points but less than 30 years of service if hired prior to 1988, is equal to the rate shown below per year of credited service:

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

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

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

All retirees and/or surviving spouses are eligible for an additional \$300 monthly benefit (Level Benefit) if they

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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.

Early retirement reduction Factors for non ABP

The sample early retirement reduction are shown below

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits

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

Benefits Paid Upon the Following Events

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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

Death benefits for participants in active service

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

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

Surviving spouse coverage

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

Other Plan Provisions

Divestitures

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

Certain former employees continue to accrue service while employed at a divested unit for purposes of satisfying eligibility conditions for GM retirement benefits. Also for certain former employees, the GM benefit is based on the benefit unit in effect at date of separation from the divested unit. The final 5-year average monthly base pay under the Part B Supplementary

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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 have been no change in benefits valued since the prior valuation.

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2020 – 09/30/2021

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, 2020 and ending September 30, 2021
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 (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advent International Corporation		Prudential Tower, 800 Boylston St, Boston, MA 02199
Aleutian Fund, Ltd.	98-0566066	
Aristeia Capital, L.L.C.	13-3953132	
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 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 VI Funds		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
BDCM Opportunity Fund II Adviser, LLC	42-1713257	
BDCM Opportunity Fund III Adviser, LLC	42-1713257	
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Bridgewater Associates, LP	27-1437501	
CapeView Capital LLP		Level 5 Two, London Bridge, London SE1 9RA, United Kingdom
Capstone	20-8601093	
Capstone Fund Services, LLC	20-8601203	
Cerberus European Investments, LLC	20-0831785	
Cerberus Operations and Advisory Company, LLC	20-5804477	
Cerberus Technology Solutions LLC	83-0958985	
CID Venture Capital General Partner II, Ltd.		25th Floor, 97 Tun Hwa S. Road Sec 2, Taipei 106, Taiwan
CNK Fund III, L.P.		2865 Sand Hill Road, Suite 101, Menlo Park, CA 94025
Community Loan Servicing, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Corre Partners Management, LLC		12 E. 49th St., 40th Fl., New York, NY 10017
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, Ste 200, Princeton, NJ 08540
Edgestream Partners, L.P.		902 Carnegie Center, Ste 200, Princeton, NJ 08540
Elevation Company Limited		Sanne House, Bank Street, TwentyEight, Cybercity, Ebene 72201, Republic of Mauritius
Empyrean Capital Partners, LP	52-2403815	
First Reserve GP XII, L.P	98-0579152	
Fortress Credit Opportunities III Advisors LLC		1345 Avenue of the Americas, NY, NY 10105

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2020 and ending September 30, 2021
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 (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Fortress MK Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Frazier Management, LLC	91-1678546	
General Atlantic Investment Partners I, L.P.	13-3491941	
Haya Real Estate, S.L.U.		Haya Real Estate, S.L.U., Vía de los Poblados 3, Parque Empresarial Cristalia, Edificio 9, 28033 Madrid, Spain
Hellman & Friedman Capital Partners VI, L.P.	20-5448152	
Hellman & Friedman Capital Partners VII, L.P.	98-0611116	
Hellman & Friedman LLC	38-3708132	
Hellman & Friedman LP	26-1958956	
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	
Ignition Growth Management, LLC	26-0880560	
Ignition Ventures Management, LLC	20-1482899	
Ignition Ventures Management, LLC	20-0880534	
InterWest Venture Management Company	94-2646039	
King Street Capital Management, L.P.	13-3978904	
King Street Master Advisors, L.L.C.	26-3871197	
Lightyear Fund III GP, L.P.	90-0652041	
Melqart Asset Management (UK) Ltd		5 St. James's Square, London SW1Y 4JU, United Kingdom
Melqart Asset Management LP		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
Mount Kellett Capital Management LP		1345 Avenue of the Americas, NY, NY 10105
MSREI IX Global-GP, L.P.	98-1323341	
MSREI X Global-GP, L.P.	98-1530586	
Nantahala Capital Management, LLC	20-1151760	
Neuberger Berman Investment Advisers LLC	02-0654486	
Neuberger Berman Investment Advisers LLC	98-1525785	
Nuveen Investment Alternatives Advisors LLC	36-4922991	

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2020 and ending September 30, 2021

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 (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
PanAgora	04-3063840	
Pangaea Two Management, LP	27-2707100	
Partridge Hill Overseas Management, LLC	13-3968110	
PCP Managers, L.P.		399 Boylston Street, 13th Floor, Boston, MA 02116
PDT Partners, LLC		1745 Broadway, 25th Floor, New York, NY 10019
Pleiad Asia Master Fund	98-1189787	
Rokos Capital Management LLP		23 Savile Row, London W1S 2ET, United Kingdom
Russell Investments Implementation Services Inc	91-0604934	
Samlyn Capital, LLC	20-5854094	
Senator Investment Group LP	26-2124641	
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
The Värde Fund X (GP) LP	27-1015088	
Two Sigma Investments, LP	13-4181471	
UBS O'Connor LLC	98-0186363	
Värde Management, L.P.	20-8368769	

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION												
2(a)			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Service Providers Receiving Direct or Indirect Compensation				Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)		Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?		Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-	Did the service provider give you a formula instead of an amount or estimated amount?	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code			(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Arrowstreet Capital LP	04-3472863		28		1,250,318		x					
Fidelity Institutional Operations Company, Inc		P.O. Box 73307, Chicago, IL 60673-7307	15, 64	Recordkeeper	1,049,683	x		x				
Towers Watson Delaware Inc.	23-1159360		11	Actuary	793,176		x					
NISA Investment Advisors	48-1140940		28		756,162		x					
State Street Bank and Trust Company	04-1867445		19, 21, 28, 62, 99	Trustee	739,379	x		x				
Performance Equity Management LLC	13-4162590		28		730,996		x					
Pacific Investment Management Company, LLC	33-0629048		28		709,104	x		x				
Marathon Asset Management	95-4328983		28		683,701		x					
PRIMECAP Management Co.	95-3868081		28		618,954	x		x				
Wellington Management Company	04-2683227		28		527,245		x					
Prudential Fixed Income	22-2540245		28		467,427		x					
Principal Global Investors, LLC	42-1479618		28		460,095	x		x				
Quantitative Management Associates	22-2540245		28		438,451		x					
Fidelity Institutional Asset Management Trust Company and FIAM LLC	20-2159373		28	Affiliate of record	344,706	x		x				
SS&C Private Equity Services		80 Lamberton Road Windsor, CT 06095	15		305,946		x					
Kirkland & Ellis	36-1326630		29		301,291		x					
BlackRock Financial Management, Inc.	13-3806691		28		259,062		x					
Ernst & Young		Bank of America, P.O. Box 848111, Dallas, TX 75284-8111	10	External auditor	175,000		x					
Legal & General Investment	20-8058531		28, 51		172,699		x					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		163,375		x					
Deloitte Tax LLP	86-1065772		49		117,046		x					
AVIVA Investors Americas LLC	61-1691139		28		103,912		x					
Morgan, Lewis & Bockius LLP		101 Park Avenue, New York, NY 10178	29		92,835		x					
BlackRock Capital Management	51-0395386		28		88,045		x					
BlackRock Institutional Trust Company, N.A.	94-3112180		28		81,705	x		x				
Westbrook Realty Management VII, L.L.C.	20-5372871		28		80,155		x					
SS&C Technologies, Inc.	06-1169696		15		72,983		x					
Metlife-NY		PO Box 14710 Lexington KY 40512	13, 23		72,805		x					
Prudential Financial	22-1211670		13, 23		67,188		x					
VII 444 Madison Co-Investor, LLC	06-1828197		28		66,825		x					
Seyfarth Shaw LLP		620 Eighth Avenue, 32nd Floor, New York, NY 10018	29		53,614		x					
Westbrook Realty Management VIII, L.P.	26-1163899		28		32,437		x					
Aetna Life Insurance Company	06-6033492		13, 23		25,833		x					
Westbrook Strategic Management II, LLC	46-4662218		28		21,521		x					
CIBC Bank USA	36-3722148		27, 34		21,145		x					
Decker Capital Management LLC	83-0727883		28		20,608		x					
Institutional Protection Services		1-3 Staple Inn, London WC1V 7QH	12		15,905		x					
Jennison Associates		466 Lexington Avenue, 18th Floor, New York, NY 10017	28		11,430		x					
Ceyuan Ventures Management LLC		c/o Maples Corporate Services Limited, P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands	52, 72			x			x		x	

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2020 and ending September 30, 2021
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 LLC	52,72		c/o Maples Corporate Services Limited		P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands	0.7785% 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, 2020 and ending September 30, 2021

A. Name of Plan -- General Motors Salaried Retirement Progr:

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

PART II. 4 SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION				
4(a)			4(b)	4(c)
Name	EIN #)	Address (Report if EIN Unknown or for self-employed persons)	Nature of Service	Describe the information that the service provider failed or refused to provide
AVIVA Investors Americas LLC	61-1691139		28	Did not provide response for indirect compensation.
CIBC Bank USA	36-3722148		27, 34	Did not provide response for indirect compensation.
Fund Wind Down Services Limited		P.O. Box 4654, Level 3, Geneva Place, Road Town, Tortola, British Virgin Islands	28	Did not provide response for indirect compensation.
Morgan Stanley		1585 Broadway, New York, NY 10036	28	Did not provide response for indirect compensation.
Prospect Partners Management Group II, LP		200 W Madison Street, Suite 2710, Chicago, IL 60606	28	Did not provide response for indirect compensation.
Prospect Partners Management Group III, LP		200 W Madison Street, Suite 2710, Chicago, IL 60606	28	Did not provide response for indirect compensation.