

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
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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 HOURLY-RATE EMPLOYEES PENSION PLAN</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>003</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>10/01/1950</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>003</u>	1c Effective date of plan <u>10/01/1950</u>	
1b Three-digit plan number (PN) ▶	<u>003</u>				
1c Effective date of plan <u>10/01/1950</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>GENERAL MOTORS LLC</u> <div style="display: flex; justify-content: space-between;"> <div> <u>300 RENAISSANCE CENTER</u> <u>MC 482-C33-A68</u> <u>DETROIT, MI 48243-1402</u> </div> <div> <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.

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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 372614
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) 21655
a(2) Total number of active participants at the end of the plan year		6a(2) 20119
b Retired or separated participants receiving benefits.....		6b 239050
c Other retired or separated participants entitled to future benefits		6c 14884
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d 274053
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e 85618
f Total. Add lines 6d and 6e		6f 359671
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: 1B 3H		
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)		
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)	

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection
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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 <u>GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2020</u>	
2 Assets:	
a Market value	2a <u>53715104391</u>
b Actuarial value	2b <u>51580691188</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>334601</u> (2) Vested Funding Target <u>39902597301</u> (3) Total Funding Target <u>39902597301</u>
b For terminated vested participants.....	<u>16358</u> <u>580793372</u> <u>580793372</u>
c For active participants	<u>21655</u> <u>2587530218</u> <u>3151990235</u>
d Total.....	<u>372614</u> <u>43070920891</u> <u>43635380908</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>5.58</u> %
6 Target normal cost.....	6 <u>147606948</u>

Statement by Enrolled Actuary

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

SIGN HERE	
Signature of actuary	<u>05/04/2022</u>
<u>MARY E GIBBON</u>	Date
Type or print name of actuary	<u>20-06921</u>
<u>WILLIS TOWERS WATSON US LLC</u>	Most recent enrollment number
Firm name	<u>703-258-8163</u>
<u>800 NORTH GLEBE ROAD</u> <u>ARLINGTON, VA 22203</u>	Telephone number (including area code)
Address of the firm	

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

For Paperwork Reduction Act Notice, 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)	6373587302	
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	171074651	
9 Amount remaining (line 7 minus line 8)	6202512651	0
10 Interest on line 9 using prior year's actual return of <u>8.87</u> %	550162872	
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		
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>5.35</u> %		
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	6752675523	0

Part III Funding Percentages

14 Funding target attainment percentage	14	102.73 %
15 Adjusted funding target attainment percentage	15	118.20 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	112.72 %
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	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	

20 Quarterly contributions and liquidity shortfalls:

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

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

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

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

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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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 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute			

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

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	147606948	
b Excess assets, if applicable, but not greater than line 31a	31b	147606948	
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	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37		
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	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)
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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 HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
SEE ATTACHED PDF REPORT SEE ATTACHED PDF REPORT FOR PART I, LINE 1 DISCLOSURES, MI 00000
(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection.
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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 HOURLY-RATE EMPLOYEES PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>003</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALL WEATHER PORTFOLIO LIMITED</u>				
b Name of sponsor of entity listed in (a): <u>ALL WEATHER PORTFOLIO LIMITED</u>				
c EIN-PN <u>98-0501379-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>209324878</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 NA</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>238948990</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 NA</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>359890765</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>496454485</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BRIDGEWATER ST INVESTMENT FUND II</u>				
b Name of sponsor of entity listed in (a): <u>BRIDGEWATER ST INVESTMENT FUND II</u>				
c EIN-PN <u>16-1675706-001</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>58231095</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>4170510248</u>		
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>FIRST PLAZA GROUP TRUST II</u>				
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>				
c EIN-PN <u>26-6389533-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>44122206</u>		

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) 7274897422
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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) 216345
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a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM GROUP PENSION 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) 742725529
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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) 952377188
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II Information on Participating Plans (to be completed by DFEs)

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

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

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 HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I	Asset and Liability Statement		
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	240417262	281841944
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	637016928	595240102
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	69481214	30863842
(2) U.S. Government securities	1c(2)	11968282192	11288873211
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	10256698072	10272812766
(B) All other.....	1c(3)(B)	13436349771	13401170602
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	9483600	10626000
(B) Common	1c(4)(B)	2489665383	1677135682
(5) Partnership/joint venture interests	1c(5)	632085416	925644739
(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)	10366824323	11489529874
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)	2696617310	1695319062
(12) Value of interest in 103-12 investment entities	1c(12)	1308795090	1362850213
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	630424	260609387
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	87526372	651677782

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities.....	1d(1)	74269386	84560432
(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	54274142743	54028755638

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	559038352	513784908
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	559038352	513784908

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	53715104391	53514970730
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	13062	
(B) U.S. Government securities	2b(1)(B)	152416163	
(C) Corporate debt instruments	2b(1)(C)	823957280	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other	2b(1)(F)	23095215	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		999481720
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	572250	
(B) Common stock	2b(2)(B)	49642051	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	0	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		50214301
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	53528979424	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	53242863295	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		286116129
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-547803804	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-547803804

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		2338640252
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		837746637
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		178355716
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-22756798
c Other income	2c		16895379
d Total income. Add all income amounts in column (b) and enter total.....	2d		4136889532

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	4219765979	
(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)		4219765979
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)	5418346	
(2) Contract administrator fees	2i(2)	17976220	
(3) Investment advisory and management fees	2i(3)	63110236	
(4) Other.....	2i(4)	30306159	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		116810961
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		4336576940

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-199687408
l Transfers of assets:			
(1) To this plan.....	2l(1)		0
(2) From this plan	2l(2)		446253

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		7144175339
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)	
GENERAL MOTORS SALARIED RETIREMENT PROGRAM	27-0383222	016	
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 416647			

<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>
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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 HOURLY-RATE EMPLOYEES PENSION PLAN</div>	<div>B Three-digit plan number (PN) ▶ 003</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC</div>	<div>D Employer Identification Number (EIN) 27-0383222</div>

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

<div>1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....</div>	<div>1</div>
<div>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</div> <div>Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.</div>	
<div>3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year</div>	<div>3 0</div>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
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<div>4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?</div> <div>If the plan is a defined benefit plan, go to line 8.</div>	<div>☐ Yes ☒ No ☐ N/A</div>
<div>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.</div>	
<div>6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)</div>	<div>6a</div>
<div>b Enter the amount contributed by the employer to the plan for this plan year</div>	<div>6b</div>
<div>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).....</div>	<div>6c</div>
<div>If you completed line 6c, skip lines 8 and 9.</div>	
<div>7 Will the minimum funding amount reported on line 6c be met by the funding deadline?</div>	<div>☐ Yes ☐ No ☐ N/A</div>
<div>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?</div>	<div>☐ Yes ☐ No ☒ N/A</div>

Part III	Amendments
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<div>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.....</div>	<div>☐ Increase ☐ Decrease ☐ Both ☒ No</div>
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Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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<div>10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?</div>	<div>☐ Yes ☐ No</div>
<div>11 a Does the ESOP hold any preferred stock?</div>	<div>☐ Yes ☐ No</div>
<div>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.)</div>	<div>☐ Yes ☐ No</div>
<div>12 Does the ESOP hold any stock that is not readily tradable on an established securities market?</div>	<div>☐ Yes ☐ No</div>

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: 13.0 % Investment-Grade Debt: 65.0 % High-Yield Debt: 0.0 % Real Estate: 5.0 % Other: 17.0 %

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
HOURLY-RATE EMPLOYEES PENSION PLAN

Employer ID: 27-0383222

Plan Number: 003

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 HOURLY-RATE EMPLOYEES PENSION PLAN

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Report of Independent Auditors

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

We have audited the accompanying financial statements of General Motors Hourly-Rate Employees Pension Plan, 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 Hourly-Rate Employees Pension Plan 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 HOURLY-RATE EMPLOYEES PENSION PLAN

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

	<u>2021</u>	<u>2020</u>
Assets		
Cash	\$ 281,842	\$ 240,417
Investments at estimated fair value:		
Interests in Investment Trusts	11,489,529	10,366,824
Interests in Master Trusts:		
GMAM I	216	1,181
GMAM III	742,726	815,155
GIFT	952,377	1,880,281
Directly held investments:		
Equity securities	1,651,427	2,439,907
Debt securities	35,624,654	36,345,234
Investment funds (measured at NAV)	1,602,193	1,421,867
Real estate and private equity investments (measured at NAV)	862,321	544,960
Derivatives and other investments, net	226,230	(418,701)
Receivables:		
Due from brokers for securities sold	331,947	370,412
Accrued investment income and other	263,293	266,605
Total assets	<u>54,028,755</u>	<u>54,274,142</u>
Liabilities		
Payable to brokers for securities purchased	480,518	523,380
Accrued administrative expenses and other	33,267	35,658
Total liabilities	<u>513,785</u>	<u>559,038</u>
Net assets available for benefits	<u>\$ 53,514,970</u>	<u>\$ 53,715,104</u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

FOR THE YEAR ENDED SEPTEMBER 30, 2021

(in thousands)

	<u>2021</u>
Additions	
Investment income (loss):	
Net investment income from Investment Trusts	\$ 2,338,640
Net investment income from Master Trusts:	
GMAM I	469
GMAM III	331,794
GIFT	505,484
Net realized and unrealized losses from directly held investments	(106,089)
Interest and dividend income	1,049,571
Other income, net	17,020
Total additions, net	<u>4,136,889</u>
Deductions	
Benefits paid to participants	4,219,766
Administrative expenses	116,811
Total deductions	<u>4,336,577</u>
Transfers out	<u>(446)</u>
Net decrease	<u>(200,134)</u>
Net assets available for benefits	
Beginning of year	53,715,104
End of year	<u><u>\$ 53,514,970</u></u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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	\$ 47,144,600	\$ 50,654,366
Non-retired participants	4,017,018	4,377,425
Terminated vested and transferred participants	<u>993,516</u>	<u>1,057,943</u>
Total vested benefits	52,155,134	56,089,734
Non-vested benefits	<u>603,867</u>	<u>784,409</u>
Total	<u>\$ 52,759,001</u>	<u>\$ 56,874,143</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>\$ 56,874,143</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	183,151
Interest	1,369,107
Benefits paid	(4,219,766)
Changes in actuarial assumptions	(1,115,805)
Experience gain	<u>(331,829)</u>
Net decrease	<u>(4,115,142)</u>
Actuarial present value of accumulated Plan benefits, end of year	<u>\$ 52,759,001</u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS

Note 1. Description of the Plan

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

General

The Plan is a collectively bargained defined benefit pension plan covering substantially all GM hourly-rate employees in the United States hired before October 1, 2007. Benefits provided under the Plan are based on an employee’s credited service and generally vested after five years.

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

Note 2. Significant Accounting Policies

Basis of Accounting

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

Use of Estimates

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

Contributions

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

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Interests in Master Trusts and Investment Trusts

A portion of the Plan's investments were held in the GMAM Group Pension Trust I ("GMAM I"), GMAM Group Pension Trust III ("GMAM III") and GMAM Investment Funds Trust ("GIFT"), each a master trust (collectively, "Master Trusts"). The GM sponsored benefit plans that participated in the Master Trusts were the Plan and the General Motors Salaried Retirement Program ("Salaried 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 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 HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Fair Value Hierarchy

Accounting Standards Codification (“ASC”) 820, *Fair Value Measurement* (“ASC 820”), 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 HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

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

Private equity and debt investments – This category includes direct private equity investments acquired through private placement transactions and indirect investments made through private equity and debt investment funds, 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 HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 3. Directly Held Investments

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

	2021			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 1,651,427	\$ -	\$ -	\$ 1,651,427
Debt securities				
Government and agency	-	11,684,967	-	11,684,967
Corporate debt and other	-	23,939,687	-	23,939,687
Other investments, net	152,984	19,556	53,690	226,230
Net investments subject to leveling	<u>\$ 1,804,411</u>	<u>\$ 35,644,210</u>	<u>\$ 53,690</u>	37,502,311
Investments measured at net asset value				
Investment funds				1,602,193
Real estate and private equity				862,321
Net investments				<u>\$ 39,966,825</u>

	2020			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 2,439,907	\$ -	\$ -	\$ 2,439,907
Debt securities				
Government and agency	-	12,398,920	-	12,398,920
Corporate debt and other	-	23,946,314	-	23,946,314
Other investments, net	(558,212)	61,827	77,684	(418,701)
Net investments subject to leveling	<u>\$ 1,881,695</u>	<u>\$ 36,407,061</u>	<u>\$ 77,684</u>	38,366,440
Investments measured at net asset value				
Investment funds				1,421,867
Real estate and private equity				544,960
Net investments				<u>\$ 40,333,267</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 HOURLY-RATE EMPLOYEES PENSION PLAN

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The net assets of the Master Trusts 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	<u>1,294</u>	<u>826,441</u>	<u>1,860,467</u>	<u>2,688,202</u>
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	<u>600</u>	<u>13,442</u>	<u>18,677</u>	<u>32,719</u>
Total assets	<u>1,889</u>	<u>846,234</u>	<u>1,888,970</u>	<u>2,737,093</u>
Liabilities				
Payable for securities purchased and other	-	12,138	7,203	19,341
Total net assets	<u><u>\$ 1,889</u></u>	<u><u>\$ 834,096</u></u>	<u><u>\$1,881,767</u></u>	<u><u>\$2,717,752</u></u>

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

	GMAM I	GMAM III	GIFT
Investment income (loss)			
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><u>\$ 632</u></u>	<u><u>\$ 345,374</u></u>	<u><u>\$ 505,487</u></u>

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The following tables present by level within the fair value hierarchy the combined net investments of the Master Trusts by major category as of September 30, 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 HOURLY-RATE EMPLOYEES PENSION PLAN

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	\$ (209)	\$ 2,092	\$ 5,706	\$ 7,589
Investments at fair value				
Equity securities	-	682,209	917,106	1,599,315
Investment funds	-	46,795	-	46,795
Other investments, net	-	14,130	20,806	34,936
Total investments	-	743,134	937,912	1,681,046
Receivables				
Due from brokers for securities sold	-	4,682	3,214	7,896
Accrued investment income and other	425	2,833	9,396	12,654
Total receivables	425	7,515	12,610	20,550
Total assets	216	752,741	956,228	1,709,185
Liabilities				
Payable for securities purchased and other	-	10,015	3,851	13,866
Total net assets	<u>\$ 216</u>	<u>\$ 742,726</u>	<u>\$ 952,377</u>	<u>\$1,695,319</u>

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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	\$ (210)	\$ 4,324	\$ 9,823	\$ 13,937
Investments at fair value				
Equity securities	960	754,768	1,820,734	2,576,462
Investment funds	-	30,960	-	30,960
Other investments, net	-	23,800	38,251	62,051
Total investments	960	809,528	1,858,985	2,669,473
Receivables				
Due from brokers for securities sold	-	10,710	7,361	18,071
Accrued investment income and other	431	2,731	11,315	14,477
Total receivables	431	13,441	18,676	32,548
Total assets	1,181	827,293	1,887,484	2,715,958
Liabilities				
Payable for securities purchased and other	-	12,138	7,203	19,341
Total net assets	<u>\$ 1,181</u>	<u>\$ 815,155</u>	<u>\$1,880,281</u>	<u>\$2,696,617</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	\$ 4,170,510	\$ 4,197,559
First Plaza Group Trust II	44,122	31,598
White Plaza Group Trust	7,274,897	6,137,667
Total beneficial interests in Investment Trusts	<u>\$ 11,489,529</u>	<u>\$ 10,366,824</u>

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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):

	2021	2020
Plan	\$ 11,489,529	\$ 10,366,824
Salaried Plan	1,262,875	1,088,086
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>\$ 12,640,726</u>	<u>\$ 11,408,803</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 \$2.3 billion.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts (continued)

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

	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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks

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

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

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

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

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

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks (continued)

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.

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

Note 7. Derivative Financial Instruments

The Plan, Master Trusts and the Investment Trusts may enter into various derivative financial instruments to hedge or protect the underlying investments from changes in the interest rate, foreign exchange, commodities and securities markets. Losses may arise if the value of the derivative financial instrument decreases due to an unfavorable change in the value of the underlying assets or if the counterparty does not perform under the contract. The aggregate fair value of the derivative financial instruments held by the Plan and Master Trusts at September 30, 2021 and 2020 was not significant and detailed disclosures have been excluded. The Investment Trusts did not hold any derivative financial instruments at September 30, 2021 and 2020.

The net realized and unrealized loss on derivatives aggregated approximately \$499.8 million for the year ended September 30, 2021 and principally consisted of net gains on interest rate and equity futures contracts of \$289.6 million which was offset by net losses on equity option contracts of approximately \$790.4 million. The net realized and unrealized loss on derivatives is included in Net realized and unrealized losses 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 \$5.3 billion and \$5.1 billion 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 HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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

Investment Funds

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

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

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

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

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

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

Other investment funds include cash equivalents funds that invest in high quality short-term fixed income securities which includes U.S. and foreign government and agency obligations, commercial paper issued by domestic and international companies, bank certificates of deposits and repurchase agreements. Also included in this category are funds that invest in event-driven situations (i.e., mergers, hostile takeovers, reorganizations, recapitalizations, share buybacks or leveraged buyouts).

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds directly held by the Plan at September 30, 2021 and 2020 (dollars in thousands).

Description	2021				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 619,924	\$ -	100%	Monthly, Quarterly	5 - 90 Days
Multi-strategy funds	599,558	-	100%	Monthly	3 Days
Other investment funds ^(a)	382,711	-	98%	Daily, Monthly	0 - 6 Days
Total	\$ 1,602,193	\$ -			

Description	2020				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 528,456	\$ -	100%	Monthly, Quarterly	5 - 90 Days
Multi-strategy funds	647,815	-	100%	Monthly	3 Days
Other investment funds ^(a)	245,596	-	96%	Daily, Monthly	0 - 5 Days
Total	\$ 1,421,867	\$ -			

* 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 liquidation.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and the Plan's beneficial interest of the investment funds held by the Investment Trusts at September 30, 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					
Equity funds ^(b)	\$ 1,074,880	\$ -	99%	Monthly, Quarterly, Semi-Annually	30 - 90 Days
Fixed income funds ^(c)	662,754	79,005	96%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	667,253	-	100%	Monthly, Quarterly	25 - 60 Days
Global macro funds	506,285	-	100%	Monthly	5 - 90 Days
Multi-strategy funds ^(d)	1,471,695	39,215	99%	Monthly, Quarterly, Semi-Annually	4 - 90 Days
Other investment funds ^(e)	892,129	27,486	99%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	\$ 5,274,996	\$ 145,706			

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					
Equity funds ^(b)	\$ 1,069,449	\$ -	99%	Monthly, Quarterly, Semi-Annually	30 - 90 Days
Fixed income funds ^(c)	609,911	24,030	96%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	769,849	-	100%	Monthly, Quarterly	25 - 61 Days
Global macro funds	571,593	-	100%	Monthly	5 - 90 Days
Multi-strategy funds ^(d)	1,197,583	-	99%	Monthly, Semi-Annually	4 - 65 Days
Other investment funds ^(e)	766,955	39,895	100%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	\$ 4,985,340	\$ 63,925			

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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 9% (10% 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 88% (86% at September 30, 2020) of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

(c) Approximately 53% (54% at September 30, 2020) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1-5 years.

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

(d) Approximately 48% (substantially all at September 30, 2020) of the nonredeemable investment funds in this category were in the process of liquidation.

(e) Approximately 48% (45% 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 3 years.

Approximately 49% of the fair value of the nonredeemable investment funds in this category were in the process of 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 HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods of private equity and debt investments and certain real estate investments directly held by the Plan and the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2021 and 2020 (dollars in thousands). The Master Trusts did not hold any private equity and debt investments or real estate investments subject to disclosure at September 30, 2021 and 2020.

Description	2021				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Plan Direct					
Private equity and debt investments	\$ 693,446	\$ 53,441	0%	75%	25%
Real estate and other alternative investments	168,875	25,294	25%	75%	0%
Total	<u>\$ 862,321</u>	<u>\$ 78,735</u>			
Investment Trusts					
Private equity and debt investments	\$ 3,269,525	\$ 795,744	45%	23%	32%
Real estate and other alternative investments	2,733,459	423,799	27%	9%	64%
Total	<u>\$ 6,002,984</u>	<u>\$ 1,219,543</u>			

Description	2020				
	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Plan Direct					
Private equity and debt investments	\$ 372,005	\$ 66,433	0%	40%	60%
Real estate and other alternative investments	172,955	26,382	33%	67%	0%
Total	<u>\$ 544,960</u>	<u>\$ 92,815</u>			
Investment Trusts					
Private equity and debt investments	\$ 2,306,478	\$ 717,025	56%	32%	12%
Real estate and other alternative investments	2,726,789	387,595	14%	17%	69%
Total	<u>\$ 5,033,267</u>	<u>\$ 1,104,620</u>			

Note 9. Termination Priorities

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 9. 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 10. Federal Income Tax Status and Regulatory Matters

The Plan received a favorable determination letter from the Internal Revenue Service (“IRS”) dated March 18, 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 11. Actuarial Present Value of Accumulated Plan Benefits

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 11. 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 2.69% and 2.50% at September 30, 2021 and 2020, respectively.
- The mortality of retired and non-retired participants was estimated using 2014 GM Specific Hourly Male and Female Mortality tables projected with Scale AA from October 1, 2010 to September 30, 2014 and thereafter with MP-2020 unadjusted. Adjustment factors of 1.034 and 1.032 were applied to the GM Specific Hourly 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 weighted average basic benefit per month, per year of credited service for those hired before October 1, 2007 for retirements occurring on October 1, 2010 and later, was \$54.10 for United Automobile, Aerospace and Agricultural Implement Workers of America International Union and International Union Electrical Workers – Communication Workers of America employees and \$51.45 for all other hourly employees.
- Also included in accumulated plan benefits were assumptions for early retirement supplements, interim supplements and temporary benefit levels as bargained with the UAW and other labor unions.
- It was assumed that approximately 70% of all male participants and 35% of all female participants (65% of all male and 30% of all female participants at September 30, 2020) would not reject the surviving spouse coverage, and the husband-wife age difference is two years for males and two years for females.

The decrease of \$1.1 billion in the accumulated plan benefits obligation due to changes in actuarial assumptions was principally attributable to the increase in the discount rate from 2.50% to 2.69% . The experience gain reflects less than anticipated retirements, greater than expected deaths and the effects of standard and recurring updates to participant census data.

Note 12. Employer Contributions

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

Note 13. 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 HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 14. Reconciliation of Financial Statements to the Form 5500

There were no reconciling differences between the amounts reported in the *Statements of Net Assets Available for Benefits* or in the *Statement of Changes in Net Assets Available for Benefits* per these financial statements and the respective Forms 5500 as of September 30, 2021 and 2020 and for the year ended September 30, 2021.

Note 15. 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: 003

(a) (b) Identity of Issue, Borrower, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
* Investment in First Plaza Group Trust (25-6295264)	Common/Collective Trust	\$ 3,840,263	\$ 4,170,510
* Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	196,179	44,122
* Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	5,624,220	7,274,897
Total Investment Trusts		<u>9,660,662</u>	<u>11,489,529</u>
Directly held investments:			
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	86,735	89,095
** Equity securities (see attached)	Equity securities	791,831	1,651,427
*** Debt securities (see attached)	Debt securities	34,155,912	35,624,654
Investment funds (see attached)	Investment funds	1,327,968	1,698,331
Private equity and debt investments (see attached)	Private equity and debt investments	320,560	747,136
Real estate and other alternative investments (see attached)	Real estate and other alternative investments	162,734	207,088
Derivatives, net (see attached)	Derivatives	<u>344</u>	<u>(50,906)</u>
Total directly held investments		<u>36,846,084</u>	<u>39,966,825</u>
Total investments		<u>\$ 46,506,746</u>	<u>\$ 51,456,354</u>

* Denotes parties-in-interest.

** Includes GM common stock with a cost of \$1,119 and current value of \$1,877.

*** Includes GM senior unsecured notes with a cost of \$46,443 and current value of \$54,043 and General Motors Financial Company notes with a cost of \$26,632 and current value of \$28,640.

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 HOURLY-RATE EMPLOYEES PENSION PLAN

**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: 003**

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
U.S. Government	US Treasury notes & bonds 08/15/2030, 0.625%	147	1,139,522	-	-	1,139,522	-
U.S. Government	US Treasury notes & bonds 08/15/2030, 0.625%	139		1,499,782	1,550,223	1,499,782	(50,441)
U.S. Government	US Treasury notes & bonds 02/15/2031, 1.125%	270	2,134,257	-	-	2,134,257	-
U.S. Government	US Treasury notes & bonds 02/15/2031, 1.125%	192		1,272,490	1,265,814	1,272,490	6,677
U.S. Government	US Treasury notes & bonds 05/15/2031, 1.625%	210	1,923,904	-	-	1,923,904	-
U.S. Government	US Treasury notes & bonds 05/15/2031, 1.625%	175		1,015,696	1,003,769	1,015,696	11,927
U.S. Government	US Treasury notes & bonds 06/29/2021, 0.010%	7	1,385,007	-	-	1,385,007	-
U.S. Government	US Treasury notes & bonds 06/29/2021, 0.010%	1		1,385,015	1,385,015	1,385,015	-

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN
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: 003

(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				
	BRIDGEWATER STIF II	Cash equivalents and other short-term investments	55,871	58,231
	CREDIT AGRICOLE CIB TIME DEPOSIT	Cash equivalents and other short-term investments	17,854	17,854
	SSC GOVERNMENT MONEY MARKET FUND	Cash equivalents and other short-term investments	13,010	13,010
	Total cash equivalents and other short-term investments		86,735	89,095
Equity securities				
	10X GENOMICS I-A	Equity Securities	315	300
	1LIFE HEALTHCARE	Equity Securities	323	176
	3M CO	Equity Securities	2,218	2,798
	89BIO INC	Equity Securities	368	288
	ABBOTT LABORATORIES	Equity Securities	2,777	8,331
	ABBVIE INC	Equity Securities	2,822	5,238
	ABIOMED INC	Equity Securities	441	413
	ACADEMY SPORTS & OUTDOORS INC	Equity Securities	203	568
	ACADIA HEALTHCARE	Equity Securities	277	682
	ACCENTURE PLC CL A	Equity Securities	1,700	5,580
	ACTIVISION BLIZZARD INC	Equity Securities	1,168	2,923
	ADDUS HOMECARE CORP	Equity Securities	205	327
	ADIANT PLC	Equity Securities	747	767
	ADOBE SYSTEMS INC	Equity Securities	2,212	23,095
	ADTALEM GLOBAL E	Equity Securities	144	141
	ADV ENERGY INDUSTRIES INC	Equity Securities	464	781
	ADVANCE AUTO PARTS INC	Equity Securities	225	383
	ADVANCED MICRO DEVICES INC	Equity Securities	793	3,425
	AECOM	Equity Securities	3,797	7,325
	AERCAP HOLDINGS	Equity Securities	207	434
	AES CORP	Equity Securities	228	417
	AFLAC INC	Equity Securities	567	939
	AGILENT TECHNOLOGIES INC	Equity Securities	2,122	8,110
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	748	1,552
	AIRBNB INC-A	Equity Securities	626	584
	AIRBUS GROUP SE	Equity Securities	1,223	2,812
	AKAMAI TECHNOLOGIES INC	Equity Securities	250	472
	ALBEMARLE CORP	Equity Securities	1,818	5,072
	ALCON INC	Equity Securities	213	344
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	6,840	7,980
	ALIGN TECHNOLOGY INC	Equity Securities	247	1,378
	ALKERMES PLC	Equity Securities	1,275	768
	ALLEGHANY CORP	Equity Securities	217	274
	ALLEGION PLC	Equity Securities	200	335
	ALLETE INC	Equity Securities	489	452
	ALLIANT ENERGY CORP	Equity Securities	222	387
	ALLSTATE CORP	Equity Securities	437	1,061
	ALLY FINANCIAL INC	Equity Securities	202	523
	ALNYLAM PHARMACE	Equity Securities	394	611
	ALPHABET INC CL A	Equity Securities	7,178	36,287
	ALPHABET INC CL C	Equity Securities	6,205	30,358
	ALTICE USA INC-A	Equity Securities	238	133
	ALTRIA GROUP INC	Equity Securities	2,551	2,324
	AMAZON.COM INC	Equity Securities	11,039	41,815
	AMC ENTERTAINMENT HOLDINGS INC	Equity Securities	650	525
	AMCOR PLC	Equity Securities	485	498
	AMERCO	Equity Securities	145	213
	AMEREN CORPORATION	Equity Securities	321	567
	AMERICAN AIRLINES GROUP INC	Equity Securities	4,650	2,329
	AMERICAN ELECTRIC POWER	Equity Securities	811	1,112
	AMERICAN EXPRESS CO	Equity Securities	1,138	3,154
	AMERICAN FINANCIAL GROUP INC	Equity Securities	200	253
	AMERICAN INTERNATIONAL GROUP	Equity Securities	1,107	1,304
	AMERICAN WATER WORKS CO INC	Equity Securities	303	849
	AMERIPRISE FINANCIAL INC	Equity Securities	255	840
	AMERISOURCEBERGEN CORP	Equity Securities	257	500
	AMETEK INC	Equity Securities	258	781
	AMGEN INC	Equity Securities	6,013	14,719
	AMN HEALTHCARE	Equity Securities	512	918
	AMPHENOL CORP CL A	Equity Securities	409	1,207
	ANALOG DEVICES INC	Equity Securities	1,981	4,951
	ANSYS INC	Equity Securities	209	800
	ANTHEM INC	Equity Securities	792	2,507
	AON PLC-CLASS A	Equity Securities	548	1,781
	APOLLO GLOBAL MANAGEMENT INC	Equity Securities	229	296
	APPLE INC	Equity Securities	10,660	64,951
	APPLIED INDUSTRIAL TECHNOLOGIE	Equity Securities	665	964
	APPLIED MATERIALS INC	Equity Securities	1,024	7,342
	APTIV PLC	Equity Securities	354	1,103
	ARAMARK	Equity Securities	204	205
	ARCH CAPITAL GROUP LTD	Equity Securities	219	426
	ARCHER DANIELS MIDLAND CO	Equity Securities	588	923
	ARGENX SE - ADR	Equity Securities	133	483
	ARISTA NETWORKS	Equity Securities	286	549

ARLO TECHNOLOGIES INC	Equity Securities	428	355
ARRAY TECHNOLOGIES INC	Equity Securities	517	594
ARROW ELECTRONICS INC	Equity Securities	98	226
ARTHUR J GALLAGHER + CO	Equity Securities	284	797
ARVINAS INC	Equity Securities	696	715
ASCENDIS PHARMA A/S	Equity Securities	146	335
ASGN INC	Equity Securities	1,004	1,822
ASHLAND GLOBAL HOLDINGS INC	Equity Securities	604	847
ASML HOLDING NV NY REG SHS	Equity Securities	4	80
ASPEN AEROGELS I	Equity Securities	340	653
ASSURANT INC	Equity Securities	111	255
ASTRAZENECA PLC	Equity Securities	6,751	12,637
AT+T INC	Equity Securities	6,942	5,327
ATHENE HOLDING-A	Equity Securities	183	257
ATKORE INTERNATIONAL GROUP	Equity Securities	770	921
ATMOS ENERGY CORP	Equity Securities	285	315
AURINIA PHARMACEUTICALS INC	Equity Securities	469	839
AUTODESK INC	Equity Securities	396	1,735
AUTOLIV INC	Equity Securities	178	200
AUTOMATIC DATA PROCESSING	Equity Securities	884	2,361
AUTOZONE INC	Equity Securities	376	1,060
AVALARA INC	Equity Securities	265	412
AVANTOR INC	Equity Securities	290	587
AVERY DENNISON CORP	Equity Securities	126	466
AVID BIOSERVICES	Equity Securities	498	567
AVID TECHNOLOGY	Equity Securities	448	356
AXIS CAPITAL HOLDINGS LTD	Equity Securities	722	622
AXONICS MODULATION	Equity Securities	450	579
AZ. BGP HOLDINGS	Equity Securities	-	-
BAIDU INC-SP ADR	Equity Securities	4,233	5,666
BAKER HUGHES A	Equity Securities	765	495
BALL CORP	Equity Securities	295	801
BANCO ESPIRITO SANTO REG	Equity Securities	143	-
BANCORP INC/THE	Equity Securities	406	590
BANK OF AMERICA CORP	Equity Securities	6,924	15,429
BANK OF NEW YORK MELLON CORP	Equity Securities	785	1,190
BANK OF NT BUTTERFIELD & SON L	Equity Securities	627	735
BANK OZK	Equity Securities	898	1,208
BANKUNITED INC	Equity Securities	924	1,192
BATH & BODY WORK	Equity Securities	1,843	2,594
BAXTER INTERNATIONAL INC	Equity Securities	615	1,117
BECTON DICKINSON AND CO	Equity Securities	1,329	1,960
BEIGENE LTD-ADR	Equity Securities	716	1,271
BENTLEY SYSTEM-B	Equity Securities	270	285
BERKSHIRE HATHAWAY INC CL B	Equity Securities	4,942	9,933
BEST BUY CO INC	Equity Securities	217	672
BIOGEN INC	Equity Securities	8,300	13,730
BIOMARIN PHARMACEUTICAL INC	Equity Securities	5,966	6,474
BIONTECH SE-ADR	Equity Securities	1,404	5,176
BIO-RAD LABS-A	Equity Securities	282	507
BIO-TECHNE CORP	Equity Securities	451	533
BLACK KNIGHT	Equity Securities	276	307
BLACKBERRY LTD	Equity Securities	2,806	1,958
BLACKROCK INC	Equity Securities	1,480	3,551
BLACKSTONE GROUP INC	Equity Securities	1,008	2,189
BLUEPRINT MEDICINES CORP	Equity Securities	479	997
* BOEING CO/THE	Equity Securities	1,796	3,382
BOOKING HOLDINGS	Equity Securities	1,105	2,626
BOOZ ALLEN HAMILTON	Equity Securities	274	296
BORGWARNER INC	Equity Securities	242	285
BOSTON BEER-A	Equity Securities	309	153
BOSTON SCIENTIFIC CORP	Equity Securities	1,536	4,931
BRIDGEWATER BANC	Equity Securities	413	559
BRIGHTSPHERE INVESTMENT	Equity Securities	418	807
BRINK'S CO/THE	Equity Securities	1,157	1,171
BRISTOL MYERS SQUIBB CO	Equity Securities	8,219	8,669
BROADCOM INC	Equity Securities	1,659	5,471
BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	225	538
BROOKFIELD RENEWABLE CORP	Equity Securities	471	392
BROWN & BROWN	Equity Securities	251	366
BROWN FORMAN CORP CLASS B	Equity Securities	313	571
BRP GROUP INC-A	Equity Securities	243	513
BRUKER CORP	Equity Securities	219	687
BRUNSWICK CORP/DE	Equity Securities	533	915
BUILDERS FIRSTSOURCE INC	Equity Securities	853	1,506
BUNGE LTD	Equity Securities	245	313
BURLINGTON STORE	Equity Securities	299	508
BUTTERFLY NETWORK	Equity Securities	217	159
BYLINE BANCORP INC	Equity Securities	262	322
C.H. ROBINSON WORLDWIDE INC	Equity Securities	274	321
CABLE ONE INC	Equity Securities	399	381
CABOT OIL + GAS CORP	Equity Securities	1,015	1,103
CACTUS INC- A	Equity Securities	263	400
CADENCE DESIGN SYSTEMS INC	Equity Securities	193	1,159
CAESARS ENTERTAINMENT	Equity Securities	615	640
CAMDEN NATIONAL CORP	Equity Securities	308	424
CAMPBELL SOUP CO	Equity Securities	288	227
CAPITAL ONE FINANCIAL CORP	Equity Securities	746	2,050

CAPRI HOLDINGS LTD	Equity Securities	1,188	1,627
CARDINAL HEALTH INC	Equity Securities	509	398
CARLYLE GROUP INC	Equity Securities	122	208
CARMAX INC	Equity Securities	2,406	7,040
CARNIVAL CORP	Equity Securities	3,329	2,182
CARRIER GLOBAL	Equity Securities	505	1,692
CARVANA CO	Equity Securities	481	580
CASELLA WASTE SYSTEMS	Equity Securities	442	608
CATALENT INC	Equity Securities	368	622
CATERPILLAR INC	Equity Securities	2,481	5,272
CBOE GLOBAL MARK	Equity Securities	618	801
CBRE GROUP INC A	Equity Securities	266	901
CDW CORP/DE	Equity Securities	176	716
CELANESE CORP SERIES A	Equity Securities	174	480
CELLEX THERAPEU	Equity Securities	466	535
CENTENE CORP	Equity Securities	770	999
CENTERPOINT ENERGY INC	Equity Securities	336	372
CERENCE INC	Equity Securities	470	1,492
CEREVEL THERAPEUTICS HOLDINGS INC	Equity Securities	254	325
CERIDIAN HCM HOL	Equity Securities	357	417
CERNER CORP	Equity Securities	432	595
CF INDUSTRIES HOLDINGS INC	Equity Securities	175	327
CHARLES RIVER LA	Equity Securities	465	578
CHARTER COMMUNICATIONS INC	Equity Securities	665	2,734
CHENIERE ENERGY INC	Equity Securities	250	647
CHEVRON CORP	Equity Securities	5,321	5,401
CHEWY INC- CL A	Equity Securities	171	150
CHILDREN'S PLACE	Equity Securities	436	482
CHIPOTLE MEXICAN GRILL INC	Equity Securities	349	1,385
CHUBB LTD	Equity Securities	1,352	2,140
CHURCH + DWIGHT CO INC	Equity Securities	268	553
CIGNA CORP	Equity Securities	1,215	1,933
CINCINNATI FINANCIAL CORP	Equity Securities	242	486
CINTAS CORP	Equity Securities	219	1,004
CIRRUS LOGIC INC	Equity Securities	507	618
CISCO SYSTEMS INC	Equity Securities	4,067	8,724
* CITIGROUP INC	Equity Securities	4,252	6,079
CITIZENS FINANCIAL GROUP	Equity Securities	273	548
CITRIX SYSTEMS INC	Equity Securities	196	358
CLARIVATE PLC	Equity Securities	273	201
CLEAN ENERGY FUEL CORP	Equity Securities	616	322
CLEARWAY ENERG-C	Equity Securities	307	354
CLOROX COMPANY	Equity Securities	381	566
CLOUDFLARE INC-A	Equity Securities	464	698
CME GROUP INC	Equity Securities	964	1,907
CMS ENERGY CORP	Equity Securities	293	473
CNX RESOURCES CORP	Equity Securities	382	422
COCA COLA CO/THE	Equity Securities	4,615	5,940
COGENT COMMUNICATIONS HOLDIN	Equity Securities	258	326
COGNEX CORP	Equity Securities	332	385
COGNIZANT TECH SOLUTIONS A	Equity Securities	739	1,082
COLGATE PALMOLIVE CO	Equity Securities	1,342	1,677
COLUMBUS MCK/INY	Equity Securities	926	1,160
COMCAST CORP CLASS A	Equity Securities	3,233	7,067
COMMERCIAL METAL	Equity Securities	628	871
CONAGRA FOODS INC	Equity Securities	415	456
CONOCOPHILLIPS	Equity Securities	2,062	2,521
CONSOLIDATED EDISON INC	Equity Securities	663	684
CONSTELLATION BRANDS INC A	Equity Securities	534	979
CONTAINER STORE	Equity Securities	545	344
COOPER COS INC/THE	Equity Securities	257	555
COPART INC	Equity Securities	327	808
CORNERSTONE ONDEMAND INC	Equity Securities	414	596
CORNING INC	Equity Securities	1,007	1,862
CORTEVA INC	Equity Securities	750	1,197
COSTAR GROUP INC	Equity Securities	296	965
COSTCO WHOLESALE CORP	Equity Securities	1,746	5,501
COUPA SOFTWARE INC	Equity Securities	464	442
COWEN INC	Equity Securities	335	735
CRA INTERNATIONAL	Equity Securities	652	1,540
CRANE CO	Equity Securities	824	844
CROCS INC	Equity Securities	508	1,306
CROWDSTRIKE HOLDINGS	Equity Securities	595	1,220
CROWN HOLDINGS INC	Equity Securities	157	378
CSX CORP	Equity Securities	573	1,870
CUMMINS INC	Equity Securities	465	910
CURTISS-WRIGHT	Equity Securities	313	454
CVS HEALTH CORP	Equity Securities	3,289	4,041
CYXTERA TECHNOLOGIES INC	Equity Securities	454	427
DANAHER CORP W/D	Equity Securities	1,237	5,366
DARDEN RESTAURANTS INC	Equity Securities	209	543
DARLING INGREDIENTS INC	Equity Securities	349	820
DATADOG INC-A	Equity Securities	379	677
DAVITA INC	Equity Securities	120	233
DECKERS OUTDOOR	Equity Securities	255	396
DEERE + COMPANY	Equity Securities	793	2,753
DELL TECHNOLOGIES INC	Equity Securities	419	920
DELTA AIR LINES INC	Equity Securities	1,950	3,026

DENTSPLY SIRONA Inc	Equity Securities	329	351
DEVON ENERGY CORP	Equity Securities	323	625
DEXCOM	Equity Securities	374	1,468
DICK S SPORTING GOODS INC	Equity Securities	449	1,437
DIGITAL TURBINE	Equity Securities	180	495
DISCOVER FINANCIAL SERVICES	Equity Securities	352	1,031
DISCOVERY COMMUNICATIONS A	Equity Securities	109	112
DISCOVERY COMMUNICATIONS C	Equity Securities	214	201
DISH NETWORK CORP A	Equity Securities	302	294
DOCUSIGN INC	Equity Securities	479	1,314
DOLLAR GENERAL CORP	Equity Securities	480	1,419
DOLLAR TREE INC	Equity Securities	1,433	1,608
DOMINION ENERGY	Equity Securities	1,582	1,619
DOMINO S PIZZA INC	Equity Securities	196	534
DOORDASH INC-A	Equity Securities	383	412
DOVER CORP	Equity Securities	202	621
DOW INC	Equity Securities	1,336	1,775
DR HORTON INC	Equity Securities	262	798
DRAFTKINGS INC-A	Equity Securities	487	423
DROPBOX INC-A	Equity Securities	187	254
DTE ENERGY COMPANY	Equity Securities	392	594
DUKE ENERGY CORP	Equity Securities	1,595	2,064
DUPONT DE NEMOURS INC	Equity Securities	1,519	1,599
DUTCH BROS INC-A	Equity Securities	7	13
DYCOM INDUSTRIES	Equity Securities	659	1,083
DYNATRACE INC	Equity Securities	193	360
EAGLE MATERIALS INC	Equity Securities	564	853
EASTMAN CHEMICAL CO	Equity Securities	223	375
EATON CORP PLC	Equity Securities	638	1,629
EBAY INC	Equity Securities	381	1,303
ECOLAB INC	Equity Securities	724	1,466
EDISON INTERNATIONAL	Equity Securities	653	577
EDWARDS LIFESCIENCES CORP	Equity Securities	461	1,944
EL POLLO LOCO HO	Equity Securities	626	581
ELANCO ANIMAL HEALTH INC	Equity Securities	1,419	2,583
ELECTRONIC ARTS INC	Equity Securities	474	1,517
ELEMENT SOLUTION	Equity Securities	447	826
ELI LILLY & CO	Equity Securities	7,274	28,931
EMERSON ELECTRIC CO	Equity Securities	902	1,557
ENERGIZER HOLDINGS	Equity Securities	543	453
ENPHASE ENERGY	Equity Securities	455	500
ENSIGN GROUP INC	Equity Securities	403	659
ENTEGRIS INC	Equity Securities	34	568
ENTERGY CORP	Equity Securities	452	551
ENVISTA HOLDINGS	Equity Securities	430	606
EOG RESOURCES INC	Equity Securities	1,229	1,288
EPAM SYSTEMS INC	Equity Securities	273	879
EQUIFAX INC	Equity Securities	308	839
EQUITABLE HOLDINGS	Equity Securities	221	318
ERICSSON (LM) TEL SP ADR	Equity Securities	3,345	3,615
ERIE INDEMNITY-A	Equity Securities	145	127
ESSENT GROUP LTD	Equity Securities	743	871
ESSENTIAL UTILITIES	Equity Securities	282	294
ESTEE LAUDER COMPANIES CL A	Equity Securities	538	1,893
ETSY INC	Equity Securities	575	718
EURONET WORLDWIDE	Equity Securities	485	636
EVEREST RE GROUP LTD	Equity Securities	172	288
EVERGY INC	Equity Securities	346	388
EVERI HOLDINGS I	Equity Securities	569	931
EVERSOURCE ENERGY	Equity Securities	496	767
EXACT SCIENCES	Equity Securities	454	441
EXELON CORP	Equity Securities	999	1,295
EXLSERVICE HOLDINGS INC	Equity Securities	459	1,059
EXPEDIA INC	Equity Securities	351	628
EXPEDITORS INTL WASH INC	Equity Securities	234	550
EXXON MOBIL CORPORATION	Equity Securities	9,714	6,883
F5 NETWORKS INC	Equity Securities	199	334
FACEBOOK INC A	Equity Securities	6,446	22,379
* FACTSET RESEARCH	Equity Securities	294	419
FAIR ISAAC CORP	Equity Securities	362	345
FASTENAL CO	Equity Securities	336	812
FEDEX CORP	Equity Securities	6,826	11,678
FIBROGEN INC	Equity Securities	4,563	1,239
FIDELITY NATIONAL INFORMATION SERVICES	Equity Securities	1,138	2,083
FIFTH THIRD BANCORP	Equity Securities	349	833
FIRST FOUNDATION INC	Equity Securities	729	1,312
FIRST HORIZON CO	Equity Securities	838	926
FIRST REPUBLIC BANK/CA	Equity Securities	320	919
FIRSTCASH INC	Equity Securities	955	1,208
FIRSTENERGY CORP	Equity Securities	547	530
FISERV INC	Equity Securities	759	1,799
FLEETCOR TECHNOLOGIES INC	Equity Securities	275	570
FLEX LTD	Equity Securities	3,580	6,048
FMC CORP	Equity Securities	140	326
FNB CORP	Equity Securities	867	878
FNFG GROUP	Equity Securities	175	349
* FORD MOTOR CO	Equity Securities	1,435	1,522
FORMFACTOR INC	Equity Securities	246	552

FORTINET INC	Equity Securities	170	1,113
FORTIVE CORP	Equity Securities	307	626
FORTUNE BRANDS HOME + SECURITY	Equity Securities	200	343
FOX CORP - A	Equity Securities	379	369
FOX CORP - B	Equity Securities	167	158
FRANKLIN RESOURCES INC	Equity Securities	320	249
FREEPORT MCMORAN INC	Equity Securities	1,058	1,467
G III APPAREL	Equity Securities	435	563
GALAXY ENTERTAINMENT GROUP LTD	Equity Securities	422	619
GARMIN LTD	Equity Securities	234	648
GARTNER INC	Equity Securities	231	746
GENERAC HOLDINGS	Equity Securities	376	713
GENERAL DYNAMICS CORP	Equity Securities	892	1,477
GENERAL ELECTRIC	Equity Securities	5,807	3,104
GENERAL MILLS INC	Equity Securities	930	1,005
* GENERAL MOTORS CO	Equity Securities	1,119	1,877
GENUINE PARTS CO	Equity Securities	336	486
GILEAD SCIENCES INC	Equity Securities	2,202	2,411
GLOBAL PAYMENTS INC	Equity Securities	590	1,274
GLOBE LIFE INC	Equity Securities	123	244
GODADDY INC-A	Equity Securities	329	323
* GOLDMAN SACHS GROUP INC	Equity Securities	1,627	3,589
GUIDEWIRE SOFTWARE	Equity Securities	273	265
HALLIBURTON CO	Equity Securities	1,021	529
HANGER INC	Equity Securities	453	501
HANMI FINANCIAL CORP	Equity Securities	515	465
* HARTFORD FINANCIAL SVCS GRP	Equity Securities	345	689
HASBRO INC	Equity Securities	268	320
HCA HOLDINGS INC	Equity Securities	483	1,826
HEICO CORP	Equity Securities	127	158
HEICO CORP-A	Equity Securities	172	235
HELEN OF TROY	Equity Securities	906	921
HELIX ENERGY SOLUTIONS GROUP I	Equity Securities	201	149
HENRY SCHEIN INC	Equity Securities	190	295
HERMAN MILLER	Equity Securities	393	345
HERSHEY CO/THE	Equity Securities	380	684
HESKA CORP	Equity Securities	201	776
HESS CORP	Equity Securities	1,506	2,218
HEWLETT PACKARD ENTERPRISE CO	Equity Securities	3,604	4,295
HILTON WORLDWIDE	Equity Securities	464	1,007
HOLOGIC INC	Equity Securities	215	520
HOME DEPOT INC	Equity Securities	2,755	9,574
HONEYWELL INTERNATIONAL INC	Equity Securities	1,754	4,059
HORIZON THERAPEUTICS	Equity Securities	411	639
HORMEL FOODS CORP	Equity Securities	210	334
HOWARD HUGHES CORP	Equity Securities	692	588
HOWMET AEROSPACE	Equity Securities	215	333
HP INC	Equity Securities	2,089	4,009
HUBSPOT INC	Equity Securities	469	805
HUMANA INC	Equity Securities	491	1,395
HUNT (JB) TRANSPRT SVCS INC	Equity Securities	152	383
HUNTINGTON BANCSHARES INC	Equity Securities	440	691
HUNTINGTON INGALLS INDUSTRIE	Equity Securities	197	215
IAC/INTERACTIVEC	Equity Securities	70	284
ICF INTERNATIONAL INC	Equity Securities	527	768
IDEX CORP	Equity Securities	552	1,380
IDEXX LABORATORIES INC	Equity Securities	307	1,503
IHEARTMEDIA-CL A	Equity Securities	657	648
* IHS MARKIT LTD	Equity Securities	375	1,209
II-VI INC	Equity Securities	594	938
ILLINOIS TOOL WORKS	Equity Securities	790	1,802
ILLUMINA INC	Equity Securities	911	2,461
IMAX CORP	Equity Securities	467	505
IMMUNIC INC	Equity Securities	174	86
IMMUNOGEN INC	Equity Securities	397	361
INCYTE CORP	Equity Securities	431	352
INGERSOLL-RAND I	Equity Securities	227	580
INOGEN INC	Equity Securities	498	427
INSPERITY INC	Equity Securities	533	1,251
INSULET CORP	Equity Securities	337	502
INTEL CORP	Equity Securities	10,859	16,335
INTERCONTINENTAL EXCHANGE	Equity Securities	743	1,775
INTERNATIONAL FLAVORS & FRAGRANCES INC	Equity Securities	665	908
INTERNATIONAL PAPER CO	Equity Securities	394	572
INTERPUBLIC GROUP OF COS INC	Equity Securities	187	394
INTL BUSINESS MACHINES CORP	Equity Securities	3,814	3,434
INTUIT INC	Equity Securities	1,354	7,652
INTUITIVE SURGICAL INC	Equity Securities	794	3,235
INVESCO LTD	Equity Securities	281	259
IOVANCE BIOTHERAPEUTICS	Equity Securities	335	344
IPG PHOTONICS	Equity Securities	233	163
IQVIA HOLDINGS I	Equity Securities	522	1,380
ITT INC	Equity Securities	561	1,064
JABIL CIRCUIT INC	Equity Securities	743	1,844
JACK HENRY	Equity Securities	221	337
JACK IN THE BOX	Equity Securities	670	749
JACOBS ENGINEERING GROUP INC	Equity Securities	2,037	5,540
JAMES RIVER GROUP HOLDINGS LTD	Equity Securities	263	272

JAZZ PHARMACEUTICALS PLC	Equity Securities	255	211
JETBLUE AIRWAYS CORP	Equity Securities	498	1,066
JM SMUCKER CO/THE	Equity Securities	354	362
JOHNSON + JOHNSON	Equity Securities	7,353	11,717
JOHNSON CONTROLS INTERNATIONAL	Equity Securities	903	1,350
JONES LANG LASALLE INC	Equity Securities	760	1,315
* JPMORGAN CHASE & CO	Equity Securities	8,518	23,911
JUNIPER NETWORKS INC	Equity Securities	234	248
KALVISTA PHARMACEUTICALS	Equity Securities	424	298
KANSAS CITY SOUTHERN	Equity Securities	197	685
KELLOGG CO	Equity Securities	492	456
KEURIG DR PEPPER	Equity Securities	588	660
KEYCORP	Equity Securities	291	577
KEYSIGHT TECHNOLOGIES IN	Equity Securities	575	2,190
KIMBERLY CLARK CORP	Equity Securities	982	1,235
KINDER MORGAN INC W/I	Equity Securities	1,454	936
KKR & CO INC	Equity Securities	344	871
KLA TENCOR CORP	Equity Securities	993	5,038
KNIGHT-SWIFT TRANSPORTATION	Equity Securities	228	286
KRAFT HEINZ CO/THE	Equity Securities	1,175	681
KRATOS DEFENSE & SECURITY	Equity Securities	427	605
KROGER CO	Equity Securities	534	803
KRYSTAL BIOTECH	Equity Securities	284	225
L3HARRIS TECHNOLOGIES	Equity Securities	490	1,280
LABORATORY CORP OF AMER HLDGS	Equity Securities	313	748
LAM RESEARCH CORP	Equity Securities	380	2,267
LAMB WESTON	Equity Securities	305	248
LAS VEGAS SANDS CORP	Equity Securities	462	345
LAUREATE EDUCATION-A	Equity Securities	658	792
LEAR CORP	Equity Securities	184	362
LEIDOS HOLDINGS INC	Equity Securities	206	356
LENNAR CORP A	Equity Securities	327	703
LENNOX INTL INC	Equity Securities	160	266
LHC GROUP INC	Equity Securities	227	399
LIBERTY BROADBAND CORP	Equity Securities	423	750
LIBERTY BROADBAND-A	Equity Securities	142	177
LIBERTY GLOBAL PLC SERIES C	Equity Securities	268	296
LIBERTY GLOBAL-A	Equity Securities	109	133
LIBERTY MEDIA CORP	Equity Securities	194	274
LIBERTY MEDIA CORP SIRIUSXM	Equity Securities	163	337
LINCOLN NATIONAL CORP	Equity Securities	177	347
LINDE PLC	Equity Securities	2,372	4,245
LITHIA MOTORS-A	Equity Securities	714	888
LIVANOVA PLC	Equity Securities	240	400
LIVE NATION ENTERTAINMENT	Equity Securities	356	635
LIVEPERSON INC	Equity Securities	293	802
LKQ CORP	Equity Securities	185	400
LOCKHEED MARTIN CORP	Equity Securities	1,324	2,415
LOEWS CORP	Equity Securities	250	339
LOWE'S COS INC	Equity Securities	1,091	3,935
LULULEMON ATHLETICA INC	Equity Securities	331	1,379
LUMEN TECHNOLOGIES	Equity Securities	701	318
LYFT INC-A	Equity Securities	1,135	1,329
LYONDELLBASELL INDU CL A	Equity Securities	504	692
M + T BANK CORP	Equity Securities	391	524
MACOM TECHNOLOGY	Equity Securities	381	584
MACROGENICS INC	Equity Securities	494	381
MAGNOLIA OIL-A	Equity Securities	577	1,075
MARATHON PETROLEUM CORP	Equity Securities	588	1,103
MARKEL CORP	Equity Securities	356	458
MARKETAXESS	Equity Securities	303	446
MARRIOTT INTERNATIONAL CL A	Equity Securities	484	1,119
MARRIOTT VACATIONS WORLDWIDE	Equity Securities	547	739
MARSH & MCLENNAN COS INC	Equity Securities	1,504	5,803
MARTIN MARIETTA MATERIALS	Equity Securities	281	588
MARVELL TECHNOLOGY	Equity Securities	526	1,327
MASCO CORP	Equity Securities	151	391
MASIMO CORP	Equity Securities	356	401
MASTERCARD INC CLASS A	Equity Securities	1,818	8,516
MATCH GROUP INC	Equity Securities	385	1,106
MATSON INC	Equity Securities	83	178
MATTEL INC	Equity Securities	2,773	2,793
MAXLINEAR	Equity Securities	627	1,487
MCCORMICK + CO NON VTG SHRS	Equity Securities	293	554
MCDONALD'S CORP	Equity Securities	2,251	4,982
MCKESSON CORP	Equity Securities	645	879
MDU RES GROUP	Equity Securities	530	567
MEDNAX INC	Equity Securities	545	563
MEDTRONIC PLC	Equity Securities	3,243	5,010
MERCADOLIBRE INC	Equity Securities	299	2,138
MERCK + CO INC	Equity Securities	3,339	5,226
MERCURY SYSTEMS	Equity Securities	881	607
MEREDITH CORP	Equity Securities	376	507
* METLIFE INC	Equity Securities	759	1,278
METTLER TOLEDO INTERNATIONAL	Equity Securities	196	895
MGIC INVT CORP	Equity Securities	701	863
MGM RESORTS INTERNATIONAL	Equity Securities	244	470
MICROCHIP TECHNOLOGY INC	Equity Securities	465	1,130

MICRON TECHNOLOGY INC	Equity Securities	1,725	8,409
MICROSOFT CORP	Equity Securities	12,201	73,405
MODERNA INC	Equity Securities	948	3,605
MOHAWK INDUSTRIES INC	Equity Securities	237	286
MOLINA HEALTHCARE	Equity Securities	300	438
MOLSON COORS BREWING CO B	Equity Securities	406	241
MONDELEZ INTERNATIONAL INC A	Equity Securities	1,356	2,259
MONEYGRAM INTERNATIONAL	Equity Securities	363	281
MONGODB INC	Equity Securities	262	687
MONOLITHIC POWER	Equity Securities	372	564
MONSTER BEVERAGE CORP	Equity Securities	457	970
MONTROSE ENVIRONMENTAL	Equity Securities	48	198
MOODY'S CORP	Equity Securities	409	1,664
* MORGAN STANLEY	Equity Securities	2,857	9,362
MOSAIC CO/THE	Equity Securities	383	355
MOTOROLA SOLUTIONS INC	Equity Securities	346	1,075
* MSCI INC	Equity Securities	177	1,377
NASDAQ INC	Equity Securities	148	604
NATERA INC	Equity Securities	132	401
NATIONAL ENERGY	Equity Securities	481	661
NATURAL GAS SERVICES	Equity Securities	425	328
NCR CORP	Equity Securities	549	450
NEKTAR THERAPEUTICS	Equity Securities	710	640
NEOGAMES SA	Equity Securities	540	496
NETAPP INC	Equity Securities	3,096	7,801
NETFLIX INC	Equity Securities	1,389	7,492
NEUROCRINE BIOSCIENCES INC	Equity Securities	294	247
NEW JERSEY RESOURCES CORP	Equity Securities	473	459
NEW RELIC INC	Equity Securities	763	861
NEWELL BRANDS INC	Equity Securities	1,776	1,672
NEWMONT MINING CORP	Equity Securities	871	1,195
NEWS CORP CLASS A	Equity Securities	120	253
NEXSTAR MEDIA-A	Equity Securities	299	456
NEXTERA ENERGY INC	Equity Securities	1,547	4,232
NIKE INC CL B	Equity Securities	1,507	5,083
NISOURCE INC	Equity Securities	271	262
NOODLES & CO	Equity Securities	251	491
NORDSON CORP	Equity Securities	274	347
NORFOLK SOUTHERN CORP	Equity Securities	559	1,667
NORTHERN TRUST CORP	Equity Securities	1,326	1,708
NORTHROP GRUMMAN CORP	Equity Securities	642	1,558
NORTONLIFELOCK INC	Equity Securities	317	406
NORWEGIAN CRUISE LINE HOLDING	Equity Securities	419	256
NOVA LTD	Equity Securities	360	378
NOVARTIS AG SPONSORED ADR	Equity Securities	2,886	3,701
NOVAVAX INC	Equity Securities	286	394
NOVOCURE LTD	Equity Securities	321	296
NRG ENERGY	Equity Securities	265	272
NUANCE COMMUNICATIONS INC	Equity Securities	766	2,750
NUCOR CORP	Equity Securities	398	818
NVIDIA CORP	Equity Securities	1,631	15,730
NVR INC	Equity Securities	228	451
NXP SEMICONDUCTORS	Equity Securities	736	1,489
O REILLY AUTOMOTIVE INC	Equity Securities	360	1,195
OAK STREET HEALTH	Equity Securities	159	111
OCCIDENTAL PETROLEUM CORP	Equity Securities	1,869	756
O-I GLASS INC	Equity Securities	576	450
OKTA INC	Equity Securities	414	794
OLD DOMINION FREIGHT LINE	Equity Securities	241	773
OLD SECOND BANCORP	Equity Securities	361	366
OLIN CORP	Equity Securities	636	902
OLLIE'S BARGAIN	Equity Securities	377	362
OMNICELL INC	Equity Securities	380	698
OMNICOM GROUP	Equity Securities	386	427
ON SEMICONDUCTOR CORP	Equity Securities	285	520
ONEOK INC	Equity Securities	571	709
OPTION CARE HEALTH	Equity Securities	316	712
ORACLE CORP	Equity Securities	3,037	6,644
ORRSTOWN FINANCIAL SERVICES	Equity Securities	219	243
OTIS WORLDWIDE	Equity Securities	691	1,147
OVINTIV INC	Equity Securities	579	628
OWENS CORNING	Equity Securities	258	250
PACCAR INC	Equity Securities	519	752
PACKAGING CORP OF AMERICA	Equity Securities	177	351
PACWEST BANCORP	Equity Securities	1,101	1,196
PALANTIR TECHNOLOGIES	Equity Securities	1,057	1,012
PALO ALTO NETWORKS INC	Equity Securities	482	1,519
PARKER HANNIFIN CORP	Equity Securities	392	984
PATRIA INVESTMENTS	Equity Securities	475	438
PAYCHEX INC	Equity Securities	437	1,002
PAYCOM SOFTWARE	Equity Securities	294	682
PAYPAL HOLDINGS INC	Equity Securities	1,662	12,009
PELOTON INTERACTIVE	Equity Securities	587	600
PENTAIR PLC	Equity Securities	148	330
PEPSICO INC	Equity Securities	3,443	5,711
PERELLA WEINBERG	Equity Securities	513	517
PERFORMANCE FOOD GROUP CO	Equity Securities	813	938
PERKINELMER INC	Equity Securities	645	2,070

PFIZER INC	Equity Securities	4,266	6,630
PG&E CORP	Equity Securities	416	393
PHILIP MORRIS INTERNATIONAL	Equity Securities	3,688	4,056
PHILLIPS 66	Equity Securities	769	840
PHREESIA INC	Equity Securities	309	728
PINNACLE WEST CAPITAL	Equity Securities	203	223
PINTEREST INC - A	Equity Securities	498	747
PIONEER NATURAL RESOURCES CO	Equity Securities	3,395	4,142
PLUG POWER INC	Equity Securities	666	352
PNC FINANCIAL SERVICES GROUP	Equity Securities	860	2,283
POOL CORP	Equity Securities	398	500
PPD INC	Equity Securities	117	156
PPG INDUSTRIES INC	Equity Securities	520	932
PPL CORP	Equity Securities	666	589
PRELUDE THERAPEUTICS	Equity Securities	547	353
PRIMO WATER CORP	Equity Securities	539	484
* PRINCIPAL FINANCIAL GROUP	Equity Securities	292	483
PROCTER + GAMBLE CO/THE	Equity Securities	5,342	9,386
PROFESSIONAL H-A	Equity Securities	371	402
PROGRESSIVE CORP	Equity Securities	509	1,455
PROGYNY INC	Equity Securities	593	806
* PRUDENTIAL FINANCIAL INC	Equity Securities	719	1,146
PTC INC	Equity Securities	266	362
PTC THERAPEUTICS	Equity Securities	566	417
PUBLIC SERVICE ENTERPRISE GP	Equity Securities	578	847
PULTEGROUP INC	Equity Securities	116	336
PURE STORAGE-A	Equity Securities	908	1,142
QORVO INC	Equity Securities	192	518
QUAKER CHEMICAL	Equity Securities	595	666
QUALCOMM INC	Equity Securities	3,433	7,592
QUANTERIX CORP	Equity Securities	148	329
QUEST DIAGNOSTICS INC	Equity Securities	277	533
QUINSTREET INC	Equity Securities	438	360
R1 RCM INC	Equity Securities	437	861
RADNET INC	Equity Securities	255	531
RAMBUS INC	Equity Securities	290	326
RANGE RESOURCES	Equity Securities	434	489
RAPID7 INC	Equity Securities	638	1,017
RAYMOND JAMES FINANCIAL INC	Equity Securities	3,007	4,318
RAYTHEON TECHNOLOGY	Equity Securities	2,181	3,591
REALOGY HOLDINGS	Equity Securities	768	852
REATA PHARMACEUTICALS	Equity Securities	510	413
RED ROCK RESORTS-A	Equity Securities	251	983
REGENERON PHARMACEUTICALS	Equity Securities	1,033	1,796
REGIONS FINANCIAL CORP	Equity Securities	206	562
REINSURANCE GROUP OF AMERICA	Equity Securities	363	334
RELAY THERAPEUTICS	Equity Securities	445	419
RENAISSANCERE HOLDINGS LTD	Equity Securities	166	201
REPUBLIC SERVICES INC	Equity Securities	264	738
RESMED INC	Equity Securities	255	1,064
REVOLUTION MEDICINES	Equity Securities	480	352
RINGCENTRAL INC	Equity Securities	362	443
ROBERT HALF INTL INC	Equity Securities	108	313
ROCKWELL AUTOMATION INC	Equity Securities	394	1,176
ROCKY BRANDS INC	Equity Securities	223	219
ROKU INC	Equity Securities	507	940
ROLLINS INC	Equity Securities	117	216
ROPER TECHNOLOGIES INC	Equity Securities	473	1,292
ROSS STORES INC	Equity Securities	1,474	4,372
ROYAL CARIBBEAN CRUISES LTD	Equity Securities	1,140	1,407
ROYALTY PHARMA PLC	Equity Securities	214	172
RPM INTERNATIONAL INC	Equity Securities	268	278
* S&P GLOBAL INC	Equity Securities	557	2,822
SAILPOINT TECHNOLOGIES	Equity Securities	575	909
SALESFORCE.COM INC	Equity Securities	2,858	7,271
SANDERSON FARMS INC	Equity Securities	147	245
SCE TRUST V	Equity Securities	10,500	10,626
SCHLUMBERGER LTD	Equity Securities	2,928	1,140
SCHWAB (CHARLES) CORP	Equity Securities	2,679	8,933
SEAGATE TECHNOLOGY HOLDING	Equity Securities	234	482
SEAGEN INC	Equity Securities	378	1,151
SEALED AIR CORP	Equity Securities	156	231
SEI INVESTMENTS COMPANY	Equity Securities	122	199
SEMPRA ENERGY	Equity Securities	862	1,108
SEMTECH CORP	Equity Securities	452	686
SENSATA TECHNOLOGIES HOLDING	Equity Securities	175	239
SERVICENOW INC	Equity Securities	730	3,400
SHERWIN WILLIAMS CO/THE	Equity Securities	550	1,973
SHOALS TECHNOLOGIES	Equity Securities	522	549
SIRIUS XM HOLDINGS INC	Equity Securities	102	174
SKYWEST INC	Equity Securities	628	577
SKYWORKS SOLUTIONS INC	Equity Securities	276	744
SMART GLOBAL HOLDINGS	Equity Securities	515	516
SMITH (A.O.) CORP	Equity Securities	160	227
SNAP INC - A	Equity Securities	414	1,909
SNAP ON INC	Equity Securities	217	306
SNOWFLAKE INC-A	Equity Securities	1,577	1,597
SOLAREDGE TECHNOLOGIES	Equity Securities	384	366

SONY CORP SPONSORED ADR	Equity Securities	2,475	12,578
SOUTH JERSEY INDUSTRIES INC	Equity Securities	250	193
SOUTHERN CO/THE	Equity Securities	1,411	1,802
SOUTHWEST AIRLINES CO	Equity Securities	3,097	8,812
SOUTHWESTERN ENERGY CO	Equity Securities	998	414
SPECTRUM BRANDS	Equity Securities	498	689
SPIRIT AIRLINES	Equity Securities	192	228
SPLUNK INC	Equity Securities	2,978	3,511
SQUARE INC - A	Equity Securities	722	2,578
* SS&C TECHNOLOGIES	Equity Securities	262	441
STANLEY BLACK + DECKER INC	Equity Securities	443	768
STARBUCKS CORP	Equity Securities	1,347	3,568
* STATE STREET CORP	Equity Securities	520	822
STEEL DYNAMICS INC	Equity Securities	197	339
STERIS PLC	Equity Securities	369	555
STERLING BANCORP	Equity Securities	956	1,310
STEVEN MADDEN LTD	Equity Securities	485	683
STOKE THERAPEUTI	Equity Securities	581	399
STRYKER CORP	Equity Securities	953	2,463
SUMMIT MATERIALS-A	Equity Securities	593	591
SUNNOVA ENERGY INTERNATIONAL	Equity Securities	362	511
SUNOPTA INC	Equity Securities	184	267
SUNRUN INC	Equity Securities	411	226
SURGERY PARTNERS	Equity Securities	367	326
SVB FINANCIAL GROUP	Equity Securities	317	1,011
SYNCHRONY FINANCIAL W/I	Equity Securities	370	785
SYNOPSYS INC	Equity Securities	223	1,268
SYSCO CORP	Equity Securities	916	1,414
T MOBILE US INC	Equity Securities	1,157	2,177
T ROWE PRICE GROUP INC	Equity Securities	448	1,231
TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	353	487
TANDEM DIABETES	Equity Securities	425	657
TARGET CORP	Equity Securities	927	3,154
TAYLOR MORRISON HOME CORP	Equity Securities	614	562
TE CONNECTIVITY LTD	Equity Securities	536	1,247
TECHTARGET	Equity Securities	396	412
TELADOC HEALTH INC	Equity Securities	708	468
TELEDYNE TECHNOLOGIES	Equity Securities	450	564
TELEFLEX INC	Equity Securities	214	502
TELOS CORP	Equity Securities	987	810
TENABLE HOLDINGS	Equity Securities	675	932
TERADYNE INC	Equity Securities	326	684
TERMINIX GLOBAL	Equity Securities	599	696
TESLA MOTORS INC	Equity Securities	2,713	22,584
TETRA TECH INC	Equity Securities	500	747
TEXAS INSTRUMENTS INC	Equity Securities	3,827	17,426
TEXTRON INC	Equity Securities	669	1,081
THERMO FISHER SCIENTIFIC INC	Equity Securities	2,967	13,078
THRYV HOLDINGS I	Equity Securities	371	366
TJX COMPANIES INC	Equity Securities	1,295	3,642
TOPBUILD CORP	Equity Securities	637	881
TRACTOR SUPPLY COMPANY	Equity Securities	210	644
TRADE DESK INC-A	Equity Securities	420	846
TRADEWEB MARKETS-A	Equity Securities	347	490
TRANE TECHNOLOGIES	Equity Securities	284	1,132
TRANSDIGM GROUP INC	Equity Securities	348	905
TRANSOCEAN LTD	Equity Securities	3,857	834
TRANSUNION	Equity Securities	300	585
TRAVELERS COS INC/THE	Equity Securities	639	1,061
TRI POINTE HOMES	Equity Securities	560	570
TRIMBLE NAVIGATION LTD	Equity Securities	1,065	3,674
TRIUMPH GROUP	Equity Securities	901	958
TRONOX HOLDING-A	Equity Securities	282	695
TRUIST FINANCIAL	Equity Securities	1,160	2,171
TTM TECHNOLOGIES	Equity Securities	683	598
TURNING POINT THERAPEUTICS	Equity Securities	513	419
TWILIO INC - A	Equity Securities	840	1,407
TWITTER INC	Equity Securities	643	1,323
TYLER TECHNOLOGIES	Equity Securities	350	531
TYSON FOODS INC CL A	Equity Securities	422	638
UBER TECHNOLOGIES	Equity Securities	1,315	1,482
UGI CORP	Equity Securities	255	243
ULTA SALON COSMETICS + FRAGRANCE	Equity Securities	226	519
UNION PACIFIC CORP	Equity Securities	1,507	3,758
UNITED COMMUNITY BANKS INC/GA	Equity Securities	590	817
UNITED CONTINENTAL HOLDINGS	Equity Securities	2,068	2,543
UNITED PARCEL SERVICE CL B	Equity Securities	2,582	5,249
UNITED RENTALS INC	Equity Securities	164	685
UNITEDHEALTH GROUP INC	Equity Securities	2,920	10,224
UNITY SOFTWARE INC	Equity Securities	144	189
UNIVERSAL DISPLAY CORP	Equity Securities	271	1,436
UNIVERSAL HEALTH SERVICES B	Equity Securities	199	290
UNIVEST CORP/PA	Equity Securities	881	931
US BANCORP	Equity Securities	2,115	3,268
US FOODS HOLDING	Equity Securities	337	478
VAIL RESORTS	Equity Securities	247	385
VALERO ENERGY CORP	Equity Securities	1,942	2,656
VARONIS SYSTEMS INC	Equity Securities	315	968

VEEVA SYSTEMS-A	Equity Securities	297	1,093
VERISIGN INC	Equity Securities	235	579
VERISK ANALYTICS INC	Equity Securities	293	850
VERIZON COMMUNICATIONS INC	Equity Securities	5,550	6,180
VERRA MOBILITY CORP	Equity Securities	799	927
VERTEX PHARMACEUTICALS INC	Equity Securities	651	1,305
VF CORP	Equity Securities	442	615
VIACOMCBS INC-B	Equity Securities	827	618
VIATRIS INC	Equity Securities	463	458
VICTORIA'S SECRE	Equity Securities	351	618
VIEWRAY INC	Equity Securities	444	682
VISA INC CLASS A SHARES	Equity Securities	3,045	13,645
VISTRA ENERGY CO	Equity Securities	240	207
VMWARE INC CLASS A	Equity Securities	203	350
VONAGE HOLDINGS	Equity Securities	364	506
VOYA FINANCIAL INC	Equity Securities	110	210
VULCAN MATERIALS CO	Equity Securities	328	624
WABTEC CORP	Equity Securities	374	423
WALGREENS BOOTS ALLIANCE INC	Equity Securities	1,331	951
WALMART INC	Equity Securities	3,206	5,966
WALT DISNEY CO/THE	Equity Securities	3,720	8,572
WASTE CONNECTIONS INC	Equity Securities	357	906
WASTE MANAGEMENT INC	Equity Securities	647	1,743
WATERS CORP	Equity Securities	200	610
WAVE LIFE SCIENCE	Equity Securities	260	126
WAYFAIR INC- A	Equity Securities	286	515
WEC ENERGY GROUP INC	Equity Securities	463	767
WELLS FARGO & COMPANY	Equity Securities	12,351	13,141
WEST PHARMACEUTICAL	Equity Securities	304	861
WESTERN ALLIANCE BANCORP	Equity Securities	417	1,056
WESTERN DIGITAL CORP	Equity Securities	1,129	1,533
WESTERN UNION CO	Equity Securities	212	228
WESTROCK CO	Equity Securities	270	360
WEX INC	Equity Securities	1,041	986
WHIRLPOOL CORP	Equity Securities	3,552	5,040
WHOLE EARTH BRAND INC	Equity Securities	554	535
WILLIAMS COMPANIES	Equity Securities	933	865
* WILLIS TOWERS WATSON PLC	Equity Securities	549	828
WNS HOLDINGS LTD	Equity Securities	558	1,072
WOLFSPEED INC	Equity Securities	795	1,527
WOLVERINE WORLD WIDE INC	Equity Securities	656	722
WORKDAY INC CLASS A	Equity Securities	622	1,306
WR BERKLEY CORP	Equity Securities	113	285
WW GRAINGER INC	Equity Securities	270	498
WYNN RESORTS LTD	Equity Securities	340	245
XCEL ENERGY INC	Equity Securities	590	923
XILINX INC	Equity Securities	306	1,023
XYLEM INC	Equity Securities	201	614
YUM BRANDS INC	Equity Securities	452	1,012
ZEBRA TECH CORP	Equity Securities	310	790
ZENDESK INC	Equity Securities	432	376
ZILLOW GROUP I-A	Equity Securities	190	152
ZILLOW GROUP INC C	Equity Securities	204	377
ZIMMER BIOMET HOLDINGS INC	Equity Securities	3,572	4,672
ZOETIS INC	Equity Securities	574	2,538
ZOOM VIDEO COM-A	Equity Securities	1,465	1,473
ZSCALER INC	Equity Securities	311	569
ZUORA INC -CL A	Equity Securities	591	579
Total equity securities		791,831	1,651,427

Debt securities

3M COMPANY	Debt Securities	8,248	8,169
7-ELEVEN INC	Debt Securities	51,150	49,067
AADVANTAGE LOYAL	Debt Securities	3,042	3,099
ABBOTT LABORATORIES	Debt Securities	36,228	40,856
ABBVIE INC	Debt Securities	173,443	192,819
ABN AMRO BANK NV	Debt Securities	7,680	7,797
ABU DHABI GOVERNMENT BOND	Debt Securities	9,134	9,704
ACE CAPITAL TRUST II	Debt Securities	1,940	2,040
ACTIVISION BLIZZARD INC	Debt Securities	8,150	8,310
ADANI ELECTRICITY	Debt Securities	1,600	1,599
ADANI TRANSMISSION	Debt Securities	748	765
ADOBE INC	Debt Securities	19,429	20,220
ADVENT HEALTH SYSTEM	Debt Securities	773	846
ADVOCATE HEALTH CORP	Debt Securities	8,497	9,795
AEP TEXAS	Debt Securities	20,706	21,584
AEP TRANSMISSION	Debt Securities	11,910	13,629
AERCAP IRELAND	Debt Securities	14,825	15,722
AES CORP/THE	Debt Securities	4,319	4,586
AES PANAMA GENERATION	Debt Securities	1,077	1,111
AETNA INC	Debt Securities	29,122	32,511
AFLAC INC	Debt Securities	5,022	5,041
AGILENT TECH INC	Debt Securities	2,451	2,465
AGREE LP	Debt Securities	5,117	5,113
AHS HOSPITAL CORP	Debt Securities	3,344	3,741
AIA GROUP	Debt Securities	4,441	4,804
AIG GLOBAL FUNDING	Debt Securities	2,708	2,672
AIR CAN 2020-2A	Debt Securities	4,383	4,736

AIR CANADA	Debt Securities	4,570	4,608
AIR LEASE CORP	Debt Securities	20,955	21,678
AIR PRODUCTS & CHEMICALS	Debt Securities	424	430
AKER BP ASA	Debt Securities	2,575	2,821
ALABAMA POWER CO	Debt Securities	53,512	59,575
ALCON FINANCE CO	Debt Securities	8,338	8,413
ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	23,061	25,187
ALFA DESARROLLO	Debt Securities	2,782	2,708
ALIBABA GROUP	Debt Securities	29,358	29,975
ALIMEN COUCHE	Debt Securities	12,988	14,473
ALLEG 2019-1A AR	Debt Securities	10,000	9,995
ALLEGHANY CORP	Debt Securities	3,174	3,240
ALLEGION US HLDG	Debt Securities	9,936	10,813
ALLIANT ENERGY FINANCE	Debt Securities	2,054	2,035
ALLIANZ SE	Debt Securities	1,400	1,361
ALLINA HEALTH SYSTEM	Debt Securities	5,405	6,870
ALLISON TRANS	Debt Securities	1,328	1,293
ALLSTATE CORP	Debt Securities	19,893	22,684
ALLY FINANCIAL INC	Debt Securities	18,006	20,225
ALPEK SA DE CV	Debt Securities	1,698	1,722
ALPHABET INC	Debt Securities	53,254	48,111
ALTRIA GROUP INC	Debt Securities	98,769	101,459
AMAZON.COM INC	Debt Securities	195,662	202,259
AMC NETWORKS INC	Debt Securities	5,203	5,178
AMEREN CORP	Debt Securities	10,392	10,265
AMEREN ILLINOIS	Debt Securities	3,252	3,449
AMERICA MOVIL SA	Debt Securities	53,369	56,250
AMERICAN AIRLINE	Debt Securities	12,479	12,810
AMERICAN AIRLINE 13 1 A PTT	Debt Securities	725	760
AMERICAN AIRLINE 14 1 A PTT	Debt Securities	65	66
AMERICAN AIRLINE 15 1 A PTT	Debt Securities	642	639
AMERICAN ASTS LP	Debt Securities	6,827	7,143
AMERICAN CAMPUS CMNTYS	Debt Securities	11,500	12,424
AMERICAN ELECTRIC POWER	Debt Securities	18,943	20,196
AMERICAN EXPRESS CO	Debt Securities	7,177	7,433
AMERICAN EXPRESS CREDIT	Debt Securities	5,599	5,533
AMERICAN FINANCIAL GROUP	Debt Securities	7,235	8,507
AMERICAN HOMES 4	Debt Securities	9,662	9,795
* AMERICAN HONDA F	Debt Securities	3,361	3,299
AMERICAN INTL GROUP	Debt Securities	75,373	84,484
AMERICAN MUNI PWR OHIO INC OH	Debt Securities	5,980	8,181
AMERICAN TOWER	Debt Securities	97,381	100,793
AMERICAN TOWER TRUST I	Debt Securities	2,903	2,993
AMERICAN TRANSMISSION SY	Debt Securities	2,668	3,279
AMERICAN UNIVERSITY	Debt Securities	1,285	1,444
AMERICAN WATER	Debt Securities	11,998	12,957
AMERISOURCEBERGE	Debt Securities	35,828	36,654
AMFAM HOLDINGS	Debt Securities	4,300	4,405
AMGEN INC	Debt Securities	85,125	89,184
ANALOG DEVICES	Debt Securities	35,679	35,994
ANGLO AMERICAN	Debt Securities	24,087	25,584
ANGLOGOLD HOLDINGS	Debt Securities	797	820
ANHEUSER BUSCH INBEV CO	Debt Securities	72,447	87,373
ANHEUSER BUSCH INBEV FIN	Debt Securities	677	805
ANHEUSER-BUSCH	Debt Securities	117,297	133,496
ANTHEM INC	Debt Securities	76,691	86,211
AON CORP/AON GLO	Debt Securities	22,695	23,108
AON PLC	Debt Securities	1,629	1,973
APACHE CORP	Debt Securities	1,999	2,106
APOLLO MANAGEMENT HOLDING	Debt Securities	5,359	6,200
APPALACHIAN PWR	Debt Securities	34,959	40,271
APPLE INC	Debt Securities	283,809	297,178
APPLIED MATERIAL	Debt Securities	2,800	2,520
APTIV PLC	Debt Securities	2,438	3,127
ARCELORMITTAL	Debt Securities	562	545
ARCH CAPITAL GROUP LTD	Debt Securities	2,295	2,568
ARCHER-DANIELS	Debt Securities	7,663	7,972
ARES CAPITAL CORP	Debt Securities	12,027	12,750
ARES FIN III LLC	Debt Securities	2,900	2,970
ARES FINAN CO II	Debt Securities	1,097	1,145
ARIZONA PUB SERV	Debt Securities	20,952	22,093
ARROW ELECTRONICS INC	Debt Securities	6,370	6,804
ARTHUR J GALLAGH	Debt Securities	6,516	6,978
ASCENSION HEALTH	Debt Securities	9,801	11,793
ASHTREAD CAPITAL	Debt Securities	5,547	5,743
ASSURANT INC	Debt Securities	5,337	5,300
ASSURED GUARANTY	Debt Securities	2,909	2,904
ASTRAZENECA FIN	Debt Securities	27,626	27,856
ASTRAZENECA PLC	Debt Securities	69,033	73,056
AT&T INC	Debt Securities	329,016	335,664
ATHENE GLOBAL FUNDING	Debt Securities	39,220	39,794
ATHENE HOLDING	Debt Securities	3,628	3,930
ATMOS ENERGY COR	Debt Securities	17,018	19,037
AUST & NZ BANK	Debt Securities	3,430	3,328
AUTODESK INC	Debt Securities	1,924	2,193
AUTOMATIC DATA	Debt Securities	1,037	1,052
AUTONATION INC	Debt Securities	11,808	12,436
AVALONBAY COMMUN	Debt Securities	11,696	12,158

AVERY DENNISON	Debt Securities	7,499	7,376
AVIATION CAPITAL GROUP	Debt Securities	1,981	2,241
AVOLON HDGS	Debt Securities	2,262	2,223
AVOLON TLB BORRO	Debt Securities	2,162	2,183
AXIS SPECIALTY FINANCE	Debt Securities	1,718	1,869
BACARDI LTD	Debt Securities	3,740	5,444
BAE SYSTEMS HOLDINGS INC	Debt Securities	6,617	6,558
BAE SYSTEMS PLC	Debt Securities	3,256	3,299
BAIDU INC	Debt Securities	2,765	2,761
BAKER HUGHES LLC	Debt Securities	13,068	14,615
BALL CORP	Debt Securities	16,438	16,199
BALTIMORE GAS + ELECTRIC	Debt Securities	6,298	7,469
BANCO BILBAO VIZ	Debt Securities	4,544	4,523
BANCO DE CREDITO	Debt Securities	449	356
BANCO PACTUAL/KY	Debt Securities	3,944	4,186
BANCO SANTANDER	Debt Securities	17,289	18,884
BANK NOVA SCOTIA	Debt Securities	4,033	4,126
BANK OF AMER CRP	Debt Securities	404,578	416,754
BANK OF AMERICA CORP	Debt Securities	87,904	97,922
BANK OF AMERICA NA	Debt Securities	7,681	8,381
BANK OF IRELAND	Debt Securities	3,060	3,058
BANK OF MONTREAL	Debt Securities	11,824	11,767
BANK OF NY MELLON	Debt Securities	12,950	13,515
BANNER HEALTH	Debt Securities	4,762	4,709
BAPTIST HEALTH	Debt Securities	4,100	4,372
* BARCLAYS PLC	Debt Securities	117,602	126,247
BARRICK GOLD CORP	Debt Securities	2,656	2,594
BARRICK GOLD FINANCE	Debt Securities	357	366
BARRICK INTL BARBADOS	Debt Securities	3,156	3,346
BARRICK NA FINANCE LLC	Debt Securities	19,586	22,411
BARRICK PD AU FIN PTY LT	Debt Securities	5,889	5,827
BAT CAPITAL CORP	Debt Securities	157,638	163,919
BAT INTL FINANCE PLC	Debt Securities	2,522	2,717
BAXALTA INC	Debt Securities	1,300	1,433
BAXTER INTERNATIONAL INC	Debt Securities	653	636
BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	17,482	21,449
BAYCARE HEALTH	Debt Securities	2,470	2,949
BAYER US FINANCE II LLC	Debt Securities	46,783	52,801
BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	6,030	6,884
BEACLE SA DE CV	Debt Securities	3,919	3,936
BECTON DICKINSON AND CO	Debt Securities	11,468	12,903
BED BATH + BEYOND INC	Debt Securities	2,263	2,099
BELL CANADA	Debt Securities	10,292	10,113
BELLIS ACQUISITI	Debt Securities	4,984	4,766
BERKLEY (WR)	Debt Securities	2,836	3,564
BERKSHIRE HATHAWAY ENERGY	Debt Securities	44,017	50,119
BERKSHIRE HATHAWAY FINANCE	Debt Securities	71,366	79,342
BERKSHIRE HATHAWAY INC	Debt Securities	9,293	11,767
BERRY GLOBAL INC	Debt Securities	5,021	4,997
BEST BUY CO INC	Debt Securities	4,238	4,137
BGC PARTNERS INC	Debt Securities	8,260	8,912
BHP BILLITON FIN USA LTD	Debt Securities	2,699	3,466
BHP BILLITON FINANCE	Debt Securities	8,973	8,553
BIMBO Bakeries	Debt Securities	2,011	2,214
BIOGEN INC	Debt Securities	5,477	5,423
BLACK HILLS CORP	Debt Securities	5,335	5,578
* BLACKROCK INC	Debt Securities	7,390	7,359
BLACKSTONE HLDGS	Debt Securities	15,987	15,642
BLACKSTONE HOLDINGS FINA	Debt Securities	9,718	12,187
BLACKSTONE SEC	Debt Securities	8,585	8,806
BLOCK FINANCIAL	Debt Securities	10,327	10,504
BLUE OWL FIN LLC	Debt Securities	7,800	7,830
BMW US CAP LLC	Debt Securities	9,537	10,029
BNP PARIBAS	Debt Securities	89,631	92,220
BOC AVIATION	Debt Securities	2,285	2,449
* BOEING CO	Debt Securities	191,579	200,863
BONOS DE TESTORERIA	Debt Securities	5,066	3,703
BOOKING HOLDINGS	Debt Securities	3,199	3,683
BORGWARNER INC	Debt Securities	8,724	8,599
BOSTON GAS COMPANY	Debt Securities	1,609	1,738
BOSTON PROPERTIES LP	Debt Securities	5,898	6,431
BOSTON SCIENTIFIC CORP	Debt Securities	41,364	45,563
BOSTON UNIVERSTY	Debt Securities	3,441	3,171
BP CAPITAL MARKETS AMERICA	Debt Securities	85,997	86,585
BP CAPITAL MARKETS PLC	Debt Securities	6,936	7,631
BPCE	Debt Securities	34,373	35,342
BRANDYWINE OPER PARTNERS	Debt Securities	8,289	8,994
BRASKEM NL	Debt Securities	3,502	3,904
BRIGHTHOUSE FINANCIAL INC	Debt Securities	32,023	33,550
BRINKER INTL	Debt Securities	1,741	1,849
BRISTOL-MYERS	Debt Securities	180,278	182,227
BRIT AIR 2020-1	Debt Securities	2,048	2,205
BRITISH TELECOM PLC	Debt Securities	7,359	8,521
BRIXMOR OPERATING PARTNERSHIP	Debt Securities	54,723	59,966
BROADCOM CORP	Debt Securities	308	340
BROADCOM INC	Debt Securities	239,170	246,150
BROADRIDGE FINAN	Debt Securities	14,734	14,441
BROOKFIELD FIN	Debt Securities	12,491	14,428

BROOKFIELD FINANCE UK	Debt Securities	9,080	8,937
BROOKFIELD PPTY	Debt Securities	3,200	3,325
BROOKLYN UNION	Debt Securities	10,057	10,369
BROWN & BROWN	Debt Securities	2,296	2,630
BSKYB FINANCE UK	Debt Securities	6,591	6,559
BURLINGTON NORTH	Debt Securities	113,546	130,669
BURLINGTON RESOURCES LLC	Debt Securities	2,316	2,453
CADILLAC FAIRVIEW	Debt Securities	7,964	8,961
CALI ENDOWMENT	Debt Securities	145	139
CALIFORNIA INSTITUTE OF	Debt Securities	9,171	11,641
CALIFORNIA ST	Debt Securities	17,558	22,175
CALPINE CORP	Debt Securities	6,491	7,225
CAMERON INTL CORP	Debt Securities	755	830
CAMERON LNG	Debt Securities	6,898	7,283
CAMPBELL SOUP CO	Debt Securities	20,147	19,845
CAN IMPERIAL BK	Debt Securities	5,408	5,364
CANADIAN NATL RE	Debt Securities	31,205	37,713
CANADIAN NATL RR	Debt Securities	23,033	23,032
CANADIAN PACIFIC	Debt Securities	16,332	17,961
CANTOR FITZGERALD LP	Debt Securities	22,852	24,708
CAP	Debt Securities	2,429	2,382
CAPITAL ONE BANK USA NA	Debt Securities	2,818	2,918
CAPITAL ONE FINL	Debt Securities	34,162	36,059
CARDINAL HEALTH INC	Debt Securities	602	697
CARGILL INC	Debt Securities	10,594	10,650
CARLISLE COS INC	Debt Securities	7,065	6,958
CARLYLE HOLDINGS FINANCE	Debt Securities	2,363	2,372
CARLYLE HOLDINGS II FIN	Debt Securities	6,572	8,713
CARNIVAL CORP	Debt Securities	7,076	7,181
CARRIER GLOBAL	Debt Securities	27,490	28,601
CATERPILLAR FINL	Debt Securities	12,133	12,280
CATERPILLAR INC	Debt Securities	20,751	21,858
CATHOLIC HEALTH INITIATI	Debt Securities	1,060	1,374
CBAM 2020-12A AR	Debt Securities	10,000	9,997
CBOE HOLDINGS	Debt Securities	1,297	1,432
CBRE SERVICES IN	Debt Securities	2,813	2,788
CC HOLDINGS GS V LLC/CRO	Debt Securities	13,143	14,436
CDW LLC/CDW FIN	Debt Securities	1,957	1,953
CELANESE US HLDS	Debt Securities	688	684
CELULOSA ARAUCO	Debt Securities	5,746	6,524
CEMEX SAB	Debt Securities	1,704	1,849
CENOVUS ENERGY	Debt Securities	37,419	42,177
CENTENE CORP	Debt Securities	13,202	13,360
CENTERPOINT ENER	Debt Securities	33,268	36,443
CENTERPOINT ENER HOUSTON	Debt Securities	18,083	19,228
CENTERPOINT ENERGY RESOU	Debt Securities	798	1,092
CENTERPOINT HOUS	Debt Securities	4,232	4,429
CENTURYLINK INC	Debt Securities	2,158	2,136
CF INDUSTRIES INC	Debt Securities	17,405	18,801
CHARLES SCHWAB	Debt Securities	4,917	4,978
CHARTER COMM OPT	Debt Securities	100,678	106,405
CHARTER COMMUNICATIONS OPERATING	Debt Securities	109,565	124,653
CHENIERE CORP CH	Debt Securities	3,390	3,376
CHEVRON CORP	Debt Securities	6,180	6,323
CHEVRON PHILLIPS	Debt Securities	4,438	4,452
CHEVRON USA INC	Debt Securities	60,796	59,451
CHICAGO IL TRANSIT AUTH SALES	Debt Securities	7,430	8,583
CHILD HEALTH TX	Debt Securities	194	180
CHILDREN'S HOSP	Debt Securities	741	719
CHOICE HOTELS	Debt Securities	3,727	3,899
CHUBB CORP	Debt Securities	12,217	14,039
CHUBB INA HOLDINGS INC	Debt Securities	7,501	7,309
CI FINANCIAL CO	Debt Securities	22,475	23,814
CIELO USA	Debt Securities	894	1,037
CIGNA CORP	Debt Securities	113,473	124,806
CIMAREX ENERGY CO	Debt Securities	1,581	1,839
CISCO SYSTEMS INC	Debt Securities	9,199	10,273
CITADEL LP	Debt Securities	6,638	6,895
* CITIGROUP CAPITAL III	Debt Securities	2,272	3,144
* CITIGROUP COMMERCIAL MORTGAGE	Debt Securities	22,986	24,130
* CITIGROUP INC	Debt Securities	261,352	286,520
CITIZENS FIN GRP	Debt Securities	349	352
CITRIX SYSTEMS	Debt Securities	8,136	8,168
CITY OF HOPE/THE	Debt Securities	541	619
CLECO CORP	Debt Securities	7,851	8,161
CLEVELAND CLINIC FOUND	Debt Securities	2,875	4,097
CLEVELAND ELECTRIC ILLUM	Debt Securities	5,967	6,413
CME GROUP INC	Debt Securities	6,818	7,856
CMS ENERGY	Debt Securities	53,392	59,592
CNO GLOBAL FUND	Debt Securities	9,953	9,989
COCA COLA FEMSA SAB CV	Debt Securities	4,824	5,070
COCA-COLA CO/THE	Debt Securities	62,962	62,015
COCA-COLA EURO	Debt Securities	7,268	7,267
CODELCO INC	Debt Securities	8,735	10,480
COLONIAL PIPELINE CO	Debt Securities	1,068	1,121
COLORADO INT GAS CO/ISS	Debt Securities	11,472	12,771
COLUMBIA PIPELINE GROUP	Debt Securities	2,057	2,355
COM BK AUSTRALIA	Debt Securities	9,295	9,258

COMCAST CORP	Debt Securities	246,651	251,280
COMM MORTGAGE TRUST	Debt Securities	38,073	40,351
COMMONSPIRIT	Debt Securities	10,359	10,840
COMMONWEALTH EDISON CO	Debt Securities	80,901	91,387
COMMScope INC	Debt Securities	970	975
COMMUNITY HEALTH NETWORK	Debt Securities	440	434
CON EDISON CO	Debt Securities	12,017	11,818
CONAGRA BRANDS	Debt Securities	50,263	57,348
CONN LIGHT & PWR	Debt Securities	19,152	21,564
CONOCOPHILLIPS	Debt Securities	66,961	74,549
CONOCOPHILLIPS HLDG CO	Debt Securities	4,265	4,324
CONSOLIDATED EDISON CO	Debt Securities	75,181	82,707
CONSOLIDATED EDISON CO	Debt Securities	3,086	3,752
CONSTELLATION BRANDS INC	Debt Securities	36,437	38,259
CONSUMERS ENERGY	Debt Securities	38,276	40,033
CONTINENTAL RESOURCES	Debt Securities	7,150	7,780
CONTL AIRLINES 2007 1	Debt Securities	961	912
CONTL AIRLINES 2012 1 A	Debt Securities	1,228	1,294
CONTL AIRLINES 2012 2 A	Debt Securities	6,448	6,432
COOPERATIVE RABOBANK	Debt Securities	43,064	46,731
CORNING INC	Debt Securities	3,571	3,649
CORPORATE OFFICE	Debt Securities	3,262	3,328
COSTAR GROUP INC	Debt Securities	600	609
COSTCO COMPANIES	Debt Securities	5,984	5,981
COTTAGE HEALTH	Debt Securities	2,182	2,319
COX COMMUNICATIONS INC	Debt Securities	29,829	34,259
CREDIT AGRICOLE	Debt Securities	14,527	14,488
* CREDIT SUISSE	Debt Securities	23,924	23,898
* CREDIT SUISSE GROUP AG	Debt Securities	33,086	34,596
* CREDIT SUISSE GROUP FUNDING	Debt Securities	39,427	43,803
* CREDIT SUISSE NEW YORK	Debt Securities	1,163	1,262
CRH AMERICA FIN	Debt Securities	2,353	2,927
CRH AMERICA INC	Debt Securities	4,657	6,099
CROWN CASTLE INT	Debt Securities	45,334	47,300
CROWN CASTLE TOWERS LLC	Debt Securities	896	941
CSAIL COMMERCIAL MORTGAGE TRUST	Debt Securities	7,575	8,269
CSN RESOURCES	Debt Securities	3,380	3,338
CSX CORP	Debt Securities	34,612	38,223
CUBESMART LP	Debt Securities	3,899	4,159
CUMMINS INC	Debt Securities	3,587	3,360
CURATORS UNIV-BABS	Debt Securities	1,471	1,545
CVS HEALTH CORP	Debt Securities	178,382	194,777
CVS PASS THROUGH TRUST	Debt Securities	16,321	17,053
CYRUSONE LP/CYRUS ONE FINANCE CORP	Debt Securities	1,999	2,084
D.R. HORTON	Debt Securities	1,921	1,874
DAI ICHI LIFE INSURANCE	Debt Securities	7,400	8,138
DAIMLER FINANCE	Debt Securities	9,339	9,468
DANONE	Debt Securities	3,740	3,987
DANSKE BANK A/S	Debt Securities	14,414	15,250
DARDEN RESTAURANTS INC	Debt Securities	1,883	2,129
DAYTON POWER & LIGHT	Debt Securities	107	107
* DBJPM 2017-C6 A3	Debt Securities	6,695	6,841
DC INCOME TAX-E-BABS	Debt Securities	4,911	4,693
DCP MIDSTREAM	Debt Securities	16,044	17,698
DEERE & CO	Debt Securities	12,211	11,827
DEERE + COMPANY	Debt Securities	6,131	6,101
DELL INT / EMC	Debt Securities	39,611	42,653
DELTA AIR LINES	Debt Securities	30,569	31,735
DELTA/SKYMILES	Debt Securities	23,415	24,458
DENTSPLY SIRONA	Debt Securities	8,659	8,580
* DEUTSCHE BANK COMMERCIAL MORTGAGE	Debt Securities	9,001	9,389
* DEUTSCHE BANK NY	Debt Securities	53,401	56,360
DEUTSCHE TELEKOM INT FIN	Debt Securities	13,006	13,395
DEVON ENERGY	Debt Securities	33,108	35,049
DEVON FINANCING CORP LLC	Debt Securities	2,121	2,215
DH EUROPE	Debt Securities	6,506	6,667
DIAGEO CAPITAL PLC	Debt Securities	5,819	6,110
DIAMOND 1 FIN/DI	Debt Securities	39,835	55,040
DIAMOND SPORTS	Debt Securities	4,973	3,102
DIAMONDBACK ENERGY INC	Debt Securities	19,975	20,775
DIGITAL REALTY TRUST LP	Debt Securities	9,904	10,225
DIGNITY HEALTH	Debt Securities	6,131	7,188
DIRECTV FINANCIN	Debt Securities	2,079	2,101
DISCOVER BANK	Debt Securities	6,287	6,533
DISCOVERY COMMUN	Debt Securities	66,598	72,583
DNB BANK ASA	Debt Securities	6,525	6,529
DOLLAR GENERAL	Debt Securities	5,307	5,146
DOMINION ENERGY	Debt Securities	42,591	44,811
DOMINION ENERGY SOUTH	Debt Securities	22,322	28,389
DORIC NIMROD AIR 2012 1A	Debt Securities	298	299
DOW CHEMICAL CO/THE	Debt Securities	35,865	40,116
DOWDUPONT	Debt Securities	4,203	4,634
DT MIDSTREAM	Debt Securities	5,000	5,135
DTE ELECTRIC CO	Debt Securities	21,994	25,328
DTE ENERGY CO	Debt Securities	3,454	3,473
DUKE ENERGY CAROLINAS	Debt Securities	81,050	87,656
DUKE ENERGY CORP	Debt Securities	41,776	42,822
DUKE ENERGY FL PROJ FIN	Debt Securities	10,983	11,490

DUKE ENERGY FLORIDA LLC	Debt Securities	8,018	8,627
DUKE ENERGY INDIANA INC	Debt Securities	21,976	25,298
DUKE ENERGY OHIO INC	Debt Securities	17,034	19,983
DUKE ENERGY PROGRESS INC	Debt Securities	54,914	60,755
DUKE REALTY	Debt Securities	4,408	4,468
DUKE UNIVERSITY	Debt Securities	3,541	3,585
DUQUESNE LIGHT	Debt Securities	9,675	9,681
E TRADE FINANCIAL CORP	Debt Securities	1,599	1,834
E.I. DUPONT DE NEMOURS	Debt Securities	5,078	5,189
E.ON INTL FIN BV	Debt Securities	769	874
EAGLE MATERIALS	Debt Securities	6,654	6,640
EAST OHIO GAS CO	Debt Securities	16,353	16,357
EASTERN ENERGY GAS	Debt Securities	3,369	3,532
EASTERN GAS TRAN	Debt Securities	9,533	9,379
EASTMAN CHEMICAL CO	Debt Securities	791	815
EBAY INC	Debt Securities	12,415	12,775
ECOPETROL SA	Debt Securities	7,297	6,838
EL PASO ELECTRIC CO	Debt Securities	250	333
EL PASO NATURAL GAS	Debt Securities	10,917	12,736
EL PASO PIPELINE	Debt Securities	245	297
ELANCO ANIMAL	Debt Securities	2,340	2,723
ELECTRICITE DE FRANCE SA	Debt Securities	15,690	19,094
ELECTRONIC ARTS	Debt Securities	6,154	5,946
ELI LILLY & CO	Debt Securities	16,848	16,446
EMERA US FINANCE	Debt Securities	11,085	13,065
EMERSON ELECTRIC	Debt Securities	7,409	7,544
ENABLE MIDSTREAM	Debt Securities	13,574	15,136
ENBRIDGE ENERGY PARTNERS	Debt Securities	5,987	7,799
ENBRIDGE INC	Debt Securities	38,811	39,921
ENDEAVOR ENERGY	Debt Securities	1,352	1,369
ENEL FIN INTL NV	Debt Securities	33,259	36,624
ENEL SPA	Debt Securities	2,185	2,283
ENERGY TRANSFER LP	Debt Securities	65,461	72,817
ENERGY TRANSFER OPERATNG CO	Debt Securities	153,890	179,056
ENLINK MIDSTREAM PARTNER	Debt Securities	10,027	9,567
ENSTAR GROUP LTD	Debt Securities	3,080	3,038
ENTERGY ARKANSAS	Debt Securities	9,781	9,950
ENTERGY CORP	Debt Securities	25,586	25,472
ENTERGY LA LLC	Debt Securities	27,790	27,854
ENTERGY LOUISIANA LLC COLLATERAL	Debt Securities	20,691	23,534
ENTERGY MISSISSIPPI INC MORTGAGE	Debt Securities	2,433	2,578
ENTERGY TEXAS	Debt Securities	20,438	22,840
ENTERPRISE PRODUCTS OPERATING	Debt Securities	105,257	119,279
EOG RESOURCES INC	Debt Securities	5,677	5,981
EPR PROPERTIES	Debt Securities	3,249	3,599
EQT MIDSTREAM PT	Debt Securities	5,565	5,795
EQUIFAX INC	Debt Securities	2,234	2,237
EQUINIX INC	Debt Securities	33,438	33,310
EQUINOR ASA	Debt Securities	26,474	27,141
EQUITABLE FINANC	Debt Securities	13,639	13,568
EQUITABLE HOLDINGS	Debt Securities	15,492	18,473
ERAC USA FINANCE LLC	Debt Securities	19,598	23,264
ERP OPERATING LP	Debt Securities	16,390	17,885
ESSENTIAL UTIL	Debt Securities	15,515	16,136
ESSEX PORTFOLIO	Debt Securities	17,612	18,262
ESTEE LAUDER CO	Debt Securities	17,241	17,103
EVEREST RE HLDGS	Debt Securities	8,333	9,482
EVERGY INC	Debt Securities	6,825	7,108
EVERGY KANSAS CENTRAL 1ST	Debt Securities	20,946	24,358
EVERGY METRO MORTGAGE	Debt Securities	1,441	1,935
EVERGY METRO MORTGAGE 1ST	Debt Securities	1,214	1,225
EVERSOURCE ENERGY	Debt Securities	12,887	12,882
EW SCRIPPS	Debt Securities	2,441	2,448
EXELON CORP	Debt Securities	38,592	42,783
EXELON GENERATION CO LLC	Debt Securities	13,720	14,620
EXPEDIA GRP INC	Debt Securities	11,262	11,844
EXTRA SPACE STOR	Debt Securities	11,975	11,864
EXXON MOBIL CORP	Debt Securities	95,796	98,136
FAIRFAX FINANCIAL HOLDING	Debt Securities	2,154	2,397
FAIRFAX FINL HLD	Debt Securities	9,880	10,558
FANNIE MAE	Debt Securities	268,668	268,668
FARMERS EXCHANGE CAP II	Debt Securities	1,757	2,001
FARMERS EXCHANGE CAP III	Debt Securities	2,320	2,730
FARMERS INSURANCE EXCHANGE	Debt Securities	4,003	4,459
FED FARM CREDIT	Debt Securities	129,100	129,100
FED HOME LN BANK	Debt Securities	88,904	88,904
FEDERAL FARM CREDIT	Debt Securities	247,864	247,864
FEDERAL HOME LOAN BANK	Debt Securities	125,559	125,559
FEDERAL REALTY INVESTMENT	Debt Securities	17,292	19,256
FEDEX CORP	Debt Securities	30,446	33,387
FEMSA	Debt Securities	15,544	16,163
FERGUSON FIN PLC	Debt Securities	697	748
FFCB DISCOUNT NT	Debt Securities	31,905	31,905
FHLB DISCOUNT NT	Debt Securities	21,819	21,819
FIDELITY NATIONAL INFORMATION SERVICES	Debt Securities	12,724	12,715
FIDELITY NATL FI	Debt Securities	1,801	1,725
FIDELITY NATL IN	Debt Securities	6,624	6,714
FIFTH THIRD BANCORP	Debt Securities	7,330	8,220

FIFTH THIRD BANK	Debt Securities	1,850	1,796
FIRST AMERICAN	Debt Securities	15,191	15,235
FIRSTENERGY CORP	Debt Securities	10,509	10,550
FIRSTENERGY TRAN	Debt Securities	11,354	11,837
FISERV INC	Debt Securities	34,186	35,966
FLEX LTD	Debt Securities	7,599	8,256
FLORIDA POWER & LIGHT CO	Debt Securities	61,834	72,364
FLOWERS FOODS	Debt Securities	373	374
FMC CORP	Debt Securities	9,001	8,909
FMG RES AUG 2006	Debt Securities	2,130	2,105
FMR LLC	Debt Securities	5,169	6,750
FNCL 2.5 12/21	Debt Securities	18,931	18,776
FNMA AS0302	Debt Securities	923	1,008
FNMA AS4478	Debt Securities	4,318	4,417
FNMA AU1629	Debt Securities	2,815	3,050
* FORD FOUNDATION	Debt Securities	6,236	5,873
* FORD MOTOR CO	Debt Securities	3,566	3,678
* FORD MOTOR CREDIT CO LLC	Debt Securities	44,468	45,462
FORTINET INC	Debt Securities	1,263	1,258
FORTIS INC	Debt Securities	6,676	7,402
FORTIVE CORP	Debt Securities	10,080	10,792
FORTRESS TRANS	Debt Securities	4,121	4,132
FORTUNE BRANDS HOME + SECURITY	Debt Securities	5,372	5,886
FOX CORP	Debt Securities	9,769	9,803
FRANKLIN RES INC	Debt Securities	2,959	2,905
FREDDIE MAC	Debt Securities	180,333	180,333
FRESENIUS MEDICAL CARE	Debt Securities	1,296	1,266
FRESNILLO PLC	Debt Securities	872	928
FS KKR CAPITAL	Debt Securities	1,406	1,469
GA GLOBAL FNDING	Debt Securities	6,032	5,966
GALAXY PIPELINE	Debt Securities	16,202	15,963
GATX CORP	Debt Securities	2,069	2,522
GE CAP FUNDING	Debt Securities	23,540	24,697
GE CAPITAL INTL FUNDING	Debt Securities	92,513	105,630
GEN MOTORS FIN	Debt Securities	7,342	7,312
GENERAL DYNAMICS	Debt Securities	14,597	15,506
GENERAL ELECTRIC CO	Debt Securities	41,989	45,358
GENERAL MILLS INC	Debt Securities	4,017	4,099
* GENERAL MOTORS CO	Debt Securities	46,442	54,044
* GENERAL MOTORS FINANCIAL CO	Debt Securities	19,290	21,327
GEORGE WASHINGTON UNIVERSITY	Debt Securities	17,249	19,253
GEORGIA PACIFIC LLC	Debt Securities	7,747	7,816
GEORGIA POWER	Debt Securities	12,950	13,331
GEORGIA POWER COMPANY	Debt Securities	21,418	23,484
GILEAD SCIENCES INC	Debt Securities	37,463	42,425
GLAXOSMITHKLINE	Debt Securities	25,562	28,284
GLENCORE FDG LLC	Debt Securities	4,914	4,811
GLENCORE FINANCE CANADA	Debt Securities	669	795
GLOBAL ATLANTIC FINANCE CO	Debt Securities	4,792	5,273
GLOBAL PAY INC	Debt Securities	35,089	36,094
GLP CAPITAL LP / FIN II	Debt Securities	41,953	45,834
GOLDEN ST TOBACCO -B	Debt Securities	9,060	9,159
* GOLDMAN SACHS BD	Debt Securities	2,051	2,052
* GOLDMAN SACHS CAPITAL I	Debt Securities	5,049	5,704
* GOLDMAN SACHS GP	Debt Securities	359,111	383,334
GOLUB CAPITAL	Debt Securities	895	891
GOODMAN US	Debt Securities	6,675	7,242
GOVERNMENT OF BERMUDA	Debt Securities	2,104	2,117
GREAT LAKES WATER AUTHORITY	Debt Securities	510	539
GREAT-WEST LIFECO	Debt Securities	6,588	8,394
GREENKO SOLAR MAURITIUS	Debt Securities	1,513	1,530
GRUPO TELEvisa	Debt Securities	4,362	5,887
GUARDIAN LIFE	Debt Securities	12,538	12,367
GUARDIAN LIFE GLOBAL FUNDING	Debt Securities	3,804	3,780
GUARDIAN LIFE INSURANCE	Debt Securities	591	773
GULFSTREAM NATURAL GAS	Debt Securities	10,821	12,017
HACKENSACK MERIDIAN HEALTH	Debt Securities	1,023	1,132
HALLIBURTON CO	Debt Securities	27,234	30,008
HANOVER INSURANCE GROUP	Debt Securities	4,988	5,601
HARLEY-DAVIDSON	Debt Securities	601	591
* HARTFORD FINL	Debt Securities	10,637	10,860
HASBRO INC	Debt Securities	10,754	10,543
HCA INC	Debt Securities	57,259	61,443
HEALTH CARE SERVICES	Debt Securities	5,526	5,574
HEALTHCARE REALTY	Debt Securities	1,461	1,488
HEALTHCARE TRUST	Debt Securities	2,237	2,167
HEALTHPEAK PROP	Debt Securities	7,043	6,960
HELMERICH & PAYNE INC	Debt Securities	11,302	11,744
HERSHEY COMPANY	Debt Securities	7,396	7,490
HESS CORP	Debt Securities	31,191	35,428
HEWLETT PACKARD CO	Debt Securities	9,952	11,108
HIGHWOODS REALTY	Debt Securities	2,842	3,192
HILLENBRAND INC	Debt Securities	1,046	1,040
HILTON DOMESTIC	Debt Securities	12,289	12,474
HOLCIM CAPITAL CORP	Debt Securities	638	874
HOME DEPOT INC	Debt Securities	135,674	146,865
HONEYWELL INTL	Debt Securities	8,879	9,243
HORMEL FOODS CRP	Debt Securities	8,257	8,316

HOSPITALITY PROPERTIES TRUST	Debt Securities	3,230	3,258
HOST HOTELS	Debt Securities	12,382	13,190
HOUSTON TX-TXBL	Debt Securities	2,315	2,703
HP ENTERPRISE	Debt Securities	10,494	10,890
HP INC	Debt Securities	16,480	16,421
HSBC BANK FUND	Debt Securities	295	375
HSBC BANK PLC	Debt Securities	5,521	5,540
HSBC BANK USA NA	Debt Securities	7,029	8,305
HSBC CAP FUNDING	Debt Securities	9,933	10,391
HSBC HLDGS PLC	Debt Securities	160,712	172,753
HSBC HOLDINGS	Debt Securities	47,838	48,037
HSBC USA INC	Debt Securities	1,006	1,304
HUMANA INC	Debt Securities	19,237	19,769
HUNTINGTON INGALLS INDUS CO	Debt Securities	2,880	3,236
HUNTSMAN INT LLC	Debt Securities	24,084	24,700
HYATT HOTELS	Debt Securities	9,483	9,504
HYUNDAI CAPITAL AMERICA	Debt Securities	45,558	45,200
IBM CORP	Debt Securities	54,963	58,707
ICAHN ENTER/FIN	Debt Securities	3,358	3,421
IDEX CORP	Debt Securities	634	645
IHC HEALTH SERV	Debt Securities	3,405	3,273
IHO VERWALTUNGS	Debt Securities	300	328
ILLINOIS ST	Debt Securities	5,914	6,774
ILLINOIS ST TOLL HIGHWAY AUTH	Debt Securities	1,234	1,389
IMOLA MERGER	Debt Securities	1,950	2,018
IMPERIAL BRANDS	Debt Securities	9,303	10,049
IMPERIAL TOBACCO FINANCE	Debt Securities	5,801	6,073
INDIANA MICHIGAN POWER	Debt Securities	11,606	13,865
INDIANA UNIV	Debt Securities	5,035	5,866
INDUSTRIAS PENOL	Debt Securities	2,202	2,615
INEOS QUATTRO FI	Debt Securities	200	202
INFRASTRUCTURA	Debt Securities	1,937	1,938
ING BANK NV	Debt Securities	660	650
ING GROEP NV	Debt Securities	13,112	14,417
INGERSOLL RAND GL HLD CO	Debt Securities	5,405	6,042
INGRAM MICRO INC	Debt Securities	2,173	2,199
INTEGRIS BAPTIST	Debt Securities	600	674
INTEL CORP	Debt Securities	66,782	67,816
INTERCONTINENTAL EXCHANGE	Debt Securities	52,587	52,289
INTERNATIONAL FL	Debt Securities	24,027	24,191
INTERNATIONAL PAPER CO	Debt Securities	12,914	16,409
INTERNATIONAL TRANSMISSION	Debt Securities	1,877	2,332
INTERPUBLIC GRP	Debt Securities	3,134	3,271
INTERSTATE POWER + LIGHT	Debt Securities	23,260	26,526
INTESA SANPAOLO	Debt Securities	4,682	4,683
INTESA SANPAOLO SPA	Debt Securities	4,090	4,247
INTL LEASE FINANCE CORP	Debt Securities	8,222	6,714
INTUIT INC	Debt Securities	653	638
INVITATION HOMES	Debt Securities	4,733	4,622
IPALCO ENTPRS IN	Debt Securities	8,021	8,641
IRON MOUNTAIN	Debt Securities	2,901	3,026
ISRAEL ELECTRIC CORP LTD	Debt Securities	6,140	6,890
ITALY GOVT INT	Debt Securities	1,450	1,587
ITC HOLDINGS CORP	Debt Securities	10,807	12,019
JAB HOLDINGS	Debt Securities	1,029	1,113
JABIL INC	Debt Securities	1,780	1,784
JAZZ SECURITIES	Debt Securities	4,000	4,146
JDE PEET'S NV	Debt Securities	10,432	10,382
JEFFERIES GROUP LLC	Debt Securities	16,286	16,775
JERSEY CENT P&L	Debt Securities	10,281	10,796
JM SMUCKER CO	Debt Securities	705	687
JOHN DEERE CAP	Debt Securities	4,717	4,722
JOHN SEVIER COMB CYCLE	Debt Securities	3,737	4,288
JOHNS HOPKINS HEALTH SYSTEM	Debt Securities	1,046	1,157
JOHNS HOPKINS UNIVERSITY	Debt Securities	5,020	5,695
JOHNSON (S.C.) + SON INC	Debt Securities	6,644	8,037
JOHNSON CONTROLS	Debt Securities	11,873	14,379
JOHNSON&JOHNSON	Debt Securities	79,253	82,619
* JPMBB COMMERCIAL MORTGAGE SECU	Debt Securities	15,141	16,056
* JPMCC 2016-JP4 A3	Debt Securities	18,685	20,049
* JPMCC 2019-COR4 A4	Debt Securities	8,080	8,890
* JPMORGAN CHASE	Debt Securities	376,713	395,442
KAISER FOUNDATION HOSPITALS	Debt Securities	39,676	42,557
KANSAS CITY SOUTHERN	Debt Securities	14,357	16,109
KB HOME	Debt Securities	1,777	1,823
KELLOGG CO	Debt Securities	1,641	1,615
KENTUCKY UTILITIES CO	Debt Securities	22,174	26,716
KEURIG DR PEPPER	Debt Securities	18,426	20,877
KEYCORP	Debt Securities	14,734	15,327
KEYSIGHT TECHNOLOGIES IN	Debt Securities	1,308	1,362
KEYSPAN CORP	Debt Securities	3,600	4,025
KILROY REALTY LP	Debt Securities	6,197	6,571
KIMBERLY CLARK DE MEXICO	Debt Securities	7,781	8,030
KIMBERLY-CLARK	Debt Securities	11,174	11,862
KIMCO REALTY	Debt Securities	4,212	4,656
KINDER MORGAN	Debt Securities	29,132	30,671
KINDER MORGAN ENER PART	Debt Securities	23,335	26,508
KINDER MORGAN INC/DELAWARE	Debt Securities	848	1,039

KINROSS GOLD CORP	Debt Securities	21,152	22,686
KKR GROUP FINANCE CO III	Debt Securities	4,660	6,012
KKR GROUP FINANCE CO VII	Debt Securities	882	967
KLA CORP	Debt Securities	3,291	3,201
KLA TENCOR CORP	Debt Securities	499	641
KOHL S CORPORATION	Debt Securities	702	929
KONINKLIJKE PHILIPS NV	Debt Securities	6,754	7,492
KRAFT HEINZ FOOD	Debt Securities	16,797	19,323
KROGER CO	Debt Securities	7,957	8,278
L3HARRIS TECHNOLOGIES	Debt Securities	12,078	12,567
LABORATORY CORP	Debt Securities	4,666	4,742
LAFARGE SA	Debt Securities	7,146	8,883
LAND O LAKES INC	Debt Securities	721	726
LAS VEGAS SANDS	Debt Securities	28,975	29,746
LAZARD GROUP LLC	Debt Securities	5,596	5,985
LEAR CORP	Debt Securities	2,264	2,429
LEGG MASON INC	Debt Securities	1,735	2,337
LEIDOS INC	Debt Securities	13,769	13,390
LENNOX INTL INC	Debt Securities	6,311	6,604
LEVEL 3 FIN INC	Debt Securities	7,925	8,339
LEXINGTON REALTY	Debt Securities	3,192	3,109
LIBERTY MUTUAL	Debt Securities	21,800	23,333
LIFESTORAGE LP	Debt Securities	6,026	6,339
LINCOLN NATIONAL CORP	Debt Securities	5,688	6,713
LIVE NATION ENT	Debt Securities	2,434	2,642
LLOYDS BANK PLC	Debt Securities	4,437	4,487
LLOYDS BANKING GROUP PLC	Debt Securities	25,888	28,631
LOCKHEED MARTIN CORP	Debt Securities	24,668	27,334
LOEWS CORP	Debt Securities	7,991	8,584
LONG BEACH MORTGAGE LOAN TRUST	Debt Securities	524	510
LOS ANGELES CA DEPT WTR PWR	Debt Securities	5,311	6,596
LOS ANGELES CA UNIF SCH DIST	Debt Securities	2,028	2,125
LOUISVILLE GAS + ELECTRIC	Debt Securities	8,433	10,209
LOWE'S COS INC	Debt Securities	63,592	64,042
LSEGA FIN PLC	Debt Securities	19,858	20,240
LUNDIN ENERGY FI	Debt Securities	13,284	13,466
LYB INT FIN III	Debt Securities	30,885	33,018
LYB INTL FINANCE BV	Debt Securities	9,863	10,989
MACQUARIE BK LTD	Debt Securities	915	961
MACQUARIE GROUP	Debt Securities	6,380	6,350
MACYS RETAIL HOLDINGS INC	Debt Securities	1,246	1,271
MAGELLAN MIDSTREAM	Debt Securities	18,632	20,136
MARATHON OIL CORP	Debt Securities	3,600	4,177
MARATHON PETROLEUM CORP	Debt Securities	16,847	20,236
MARB BONDCO PLC	Debt Securities	2,449	2,339
MARKEL CORP	Debt Securities	21,777	25,360
MARRIOTT INTL	Debt Securities	35,921	38,038
MARS INC	Debt Securities	21,083	24,615
MARSH & MCLENNAN COS INC	Debt Securities	56,920	61,373
MARTIN MAR MTL	Debt Securities	26,803	26,922
MARVELL TECH INC	Debt Securities	13,359	13,664
MARYLAND HEALTH & HIGHER EDUCATION	Debt Securities	7,252	7,424
MARYLAND ST TRANSPORTATION AUTHORITY	Debt Securities	1,338	1,540
MASCO CORP	Debt Securities	8,003	7,939
MASONITE INTL	Debt Securities	285	283
MASS GENERAL BRIGHAM	Debt Securities	7,060	7,414
MASS INSTITUTE OF TECH	Debt Securities	28,268	37,437
MASS MUTUAL LIFE INS CO	Debt Securities	7,946	9,111
MASSMUTUAL GLBL	Debt Securities	11,951	11,660
MASTERCARD INC	Debt Securities	33,943	36,133
MATTEL INC	Debt Securities	3,100	3,227
MAYO CLINIC	Debt Securities	7,100	7,688
MCDONALD'S CORP	Debt Securities	45,549	48,624
MCKESSON CORP	Debt Securities	8,601	8,571
MDC HOLDINGS INC	Debt Securities	7,737	7,418
MDPK 2012-10A AR3	Debt Securities	12,779	12,763
MEDSTAR HEALTH	Debt Securities	204	223
MEDTRONIC INC	Debt Securities	9,614	9,601
MEIJI YASUDA LIFE INSURANCE	Debt Securities	1,700	1,963
MELCO RESORTS	Debt Securities	20,849	20,862
MEMORIAL SLOAN KETTERING	Debt Securities	5,803	7,299
MERCK + CO INC	Debt Securities	26,996	30,392
MERCK SHARP	Debt Securities	21,015	20,930
* MET LIFE GLOB	Debt Securities	34,252	34,374
METHODIST HOSPITAL	Debt Securities	10,509	10,142
* METLIFE CAPITAL TRUST IV	Debt Securities	2,303	2,786
* METLIFE INC	Debt Securities	43,467	50,669
METROPLTN EDISON	Debt Securities	2,579	2,580
MEXICO CITY AIRPORT	Debt Securities	4,609	5,546
MGM CHINA HOLDINGS	Debt Securities	3,335	3,295
MGM GROWTH/MGM F	Debt Securities	7,859	8,240
MGM RESORTS INTERNATIONAL	Debt Securities	2,866	3,128
MICRON TECHNOLOGIES	Debt Securities	9,181	10,372
MICROSOFT CORP	Debt Securities	158,368	161,302
MID ATLANTIC INTERSTATE	Debt Securities	26,473	29,215
MID-AMER APT LP	Debt Securities	17,007	17,266
MIDAMERICAN ENERGY	Debt Securities	71,191	76,607
MIDMICHIGAN HLTH	Debt Securities	156	168

MILEAGE PLUS HLD	Debt Securities	5,260	5,250
MINERAL MEXICO SA	Debt Securities	4,328	4,760
MISSISSIPPI POWER CO	Debt Securities	13,867	14,897
MISSOURI ST HEALTH & EDUCATIONAL FACILITY	Debt Securities	1,210	1,395
MITSUB UFJ FIN	Debt Securities	71,032	72,410
MIZUHO FINANCIAL	Debt Securities	33,935	33,949
MIZUHO FINANCIAL GROUP CAYMAN	Debt Securities	14,565	14,810
MOLSON COORS BREWING CO	Debt Securities	4,001	4,427
MONDELEZ INT INC	Debt Securities	6,501	6,742
MONONGAHELA POWER CO	Debt Securities	10,327	10,991
MOODY'S CORP	Debt Securities	15,988	16,893
* MORGAN STANLEY	Debt Securities	394,245	415,269
MOSAIC CO	Debt Securities	2,280	2,700
MOTIVA ENTERPRISES LLC	Debt Securities	4,689	4,752
MOTOROLA SOLUTIONS	Debt Securities	23,838	27,464
MPLX LP	Debt Securities	113,863	123,938
MT SINAI HOSPITAL	Debt Securities	1,000	1,096
MUFG AMERICAS HOLDINGS CORP	Debt Securities	911	1,001
MULTICARE HEALTH	Debt Securities	3,329	3,298
MUNI ELEC AUTH OF GEORGIA	Debt Securities	10,460	12,869
MURPHY OIL USA	Debt Securities	1,949	1,958
MUTUAL OF OMAHA INS CO	Debt Securities	2,236	2,318
MYLAN INC	Debt Securities	17,790	21,807
MYLAN NV	Debt Securities	4,900	5,253
N TX TOLLWAY AUTH REVENUE	Debt Securities	480	557
NARRAGANSETT ELECTRIC	Debt Securities	4,676	5,521
NASDAQ INC	Debt Securities	12,674	12,887
NATIONAL RETAIL	Debt Securities	2,449	2,425
NATIONAL SECURITIES CLEARING	Debt Securities	2,695	2,739
NATIONWIDE BUILDING SOCIETY	Debt Securities	9,951	11,293
NATIONWIDE MUTUAL INSURANCE	Debt Securities	19,648	24,879
NATL RURAL UTILITIES	Debt Securities	17,202	18,968
NATWEST GROUP	Debt Securities	2,470	2,468
NATWEST GROUP PLC	Debt Securities	56,524	62,075
NATWEST MARKETS	Debt Securities	11,702	11,709
NBCUNIVERSAL MEDIA LLC	Debt Securities	1,749	1,976
NBN CO LTD	Debt Securities	2,567	2,606
NESTLE HOLDINGS	Debt Securities	7,408	7,656
NETFLIX INC	Debt Securities	15,569	16,179
NEUBERGER BERMAN GRP/FIN	Debt Securities	596	695
NEVADA POWER CO	Debt Securities	12,788	13,476
NEW ENGLAND POWER	Debt Securities	2,731	3,009
NEW JERSEY ST TURNPIKE AUTHORITY	Debt Securities	16,773	20,086
NEW YORK CITY NY MUNI WTR FIN	Debt Securities	1,206	1,411
NEW YORK CITY NY TRANSITIONAL	Debt Securities	11,799	14,507
NEW YORK LIFE GLOBAL FUNDING	Debt Securities	44,677	45,092
NEW YORK LIFE INSURANCE	Debt Securities	20,476	24,255
NEW YORK ST URBAN DEV CORP REV	Debt Securities	6,683	7,539
NEW YORK STATE DORMITORY	Debt Securities	2,790	2,992
NEW YORK STATE THRUWAY AUTH-M	Debt Securities	3,275	3,441
NEWCREST FINANCE PTY LTD	Debt Securities	4,355	5,570
NEWELL BRANDS INC	Debt Securities	1,587	1,834
NEWMONT CORP	Debt Securities	20,768	22,160
NEXTERA ENERGY	Debt Securities	44,363	45,719
NGPL PIPECO LLC	Debt Securities	2,395	2,628
NIAGARA MOHAWK POWER	Debt Securities	26,856	28,594
NIKE INC	Debt Securities	21,890	23,374
NIPPON LIFE INS	Debt Securities	7,325	7,615
NISOURCE INC	Debt Securities	24,968	26,996
NISSAN MOTOR ACC	Debt Securities	7,500	7,502
NISSAN MOTOR CO	Debt Securities	3,510	3,496
NOKIA OYJ	Debt Securities	2,693	3,494
NOMURA HOLDINGS	Debt Securities	16,985	17,196
NORDSTROM INC	Debt Securities	7,061	7,656
NORFOLK SOUTHERN	Debt Securities	49,020	51,255
NORTHEAST UNIVERSITY	Debt Securities	187	189
NORTHERN NAT GAS	Debt Securities	2,795	2,876
NORTHERN STATE POWER WISC	Debt Securities	1,119	1,085
NORTHERN STATES POWER MINN	Debt Securities	27,155	29,674
NORTHROP GRUMMAN CORP	Debt Securities	23,428	25,769
NORTHROP GRUMMAN SYSTEMS	Debt Securities	10,566	10,507
NORTHWELL HEALTHCARE INC	Debt Securities	4,874	5,421
NORTHWEST PIPELINE LLC	Debt Securities	18,079	18,362
NORTHWESTERN MUTUAL	Debt Securities	10,632	11,481
NORTHWESTERN UNIVERSITY	Debt Securities	579	581
NOVANT HEALTH INC	Debt Securities	4,090	4,815
NOVARTIS CAPITAL CORP	Debt Securities	37,454	40,243
NRG ENERGY INC	Debt Securities	13,418	13,678
NSTAR ELECTRIC	Debt Securities	6,588	6,998
NTT FINANCE	Debt Securities	8,800	8,746
NUCOR CORP	Debt Securities	1,635	1,674
NUTRIEN LTD	Debt Securities	28,791	31,230
NUVEEN LLC	Debt Securities	11,550	13,201
NVIDIA CORP	Debt Securities	45,260	46,098
NVR INC	Debt Securities	5,333	5,476
NW MUTUAL GLOBAL	Debt Securities	11,312	11,102
NXP BV/NXP FUNDING LLC	Debt Securities	19,969	21,945
NY & PRESBYTERIAN HOSPITAL	Debt Securities	6,512	7,434

NY STATE ELECTRIC & GAS	Debt Securities	1,463	1,500
NYU HOSPITALS CENTER	Debt Securities	2,870	3,301
OCCIDENTAL PETROLEUM CORP	Debt Securities	37,808	39,320
OCT31 2017-1A AR	Debt Securities	11,250	11,237
OFFICE PPTY INCO	Debt Securities	2,390	2,357
OGLETHORPE POWER	Debt Securities	19,797	22,760
OHIO EDISON CO	Debt Securities	2,703	2,957
OHIO HEALTH CORP	Debt Securities	162	168
OHIO NATIONAL FINANCIAL SERVICES	Debt Securities	4,540	5,222
OHIO POWER CO	Debt Securities	12,733	15,011
OHIO ST UNIVERSITY	Debt Securities	3,066	4,018
OKLAHOMA G+E CO	Debt Securities	10,332	12,050
OKLAHOMA ST DEV FINANCE AUTHORITY	Debt Securities	1,350	1,496
OLD REPUB INTL	Debt Securities	4,445	4,588
OMEGA HEALTHCARE INVESTORS	Debt Securities	13,752	15,323
OMNICOM GROUP	Debt Securities	1,173	1,195
ONCOR ELECTRIC DELIVERY	Debt Securities	35,454	40,162
ONE GAS INC	Debt Securities	361	444
ONE MAIN FINANCE CORP	Debt Securities	4,000	4,338
ONEOK INC	Debt Securities	53,928	64,526
ONEOK PARTNERS LP	Debt Securities	21,439	25,657
ORACLE CORP	Debt Securities	263,569	271,251
ORBIA ADVANCE CORP	Debt Securities	2,335	2,827
OREGON ST DEPT OF TRANSPORTATION HI	Debt Securities	222	303
O'REILLY AUTOMOTIVE	Debt Securities	6,926	7,052
ORGANON	Debt Securities	8,238	8,292
ORGANON & CO/ORG	Debt Securities	4,600	4,693
ORLANDO HEALTH	Debt Securities	1,890	2,108
OSHKOSH CORP	Debt Securities	448	473
OTIS WORLDWIDE	Debt Securities	31,589	31,478
OVINTIV EXPLORATION INC	Debt Securities	5,550	5,541
OVINTIV INC	Debt Securities	11,790	12,592
OWENS CORNING	Debt Securities	27,461	30,069
OWL ROCK CAPITAL	Debt Securities	969	972
PACIFIC GAS & ELECTRIC CO	Debt Securities	163,522	157,861
PACIFIC LIFE GF	Debt Securities	5,565	5,494
PACIFIC LIFE INSURANCE	Debt Securities	26,914	33,824
PACIFIC LIFECORP	Debt Securities	794	844
PACIFIC NATIONAL FINANCE	Debt Securities	2,774	3,144
PACIFICORP	Debt Securities	91,305	101,608
PACKAGING CORP	Debt Securities	4,828	5,114
PARK AEROSPACE	Debt Securities	4,740	4,957
PARKER-HANNIFIN	Debt Securities	4,537	4,568
PARKLAND CORP	Debt Securities	1,833	1,860
PAYPAL HOLDING	Debt Securities	26,867	28,434
PEACEHEALTH OBLI	Debt Securities	365	379
PECO ENERGY CO	Debt Securities	26,065	30,083
PELABUHAN INDONESIA	Debt Securities	494	526
PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	2,215	2,745
PENNSYLVANIA ELECTRIC CO	Debt Securities	14,352	15,406
PENSKE TRUCK LEASING/PTL	Debt Securities	13,396	13,816
PENTAIR FINANCE	Debt Securities	2,793	3,219
PEOPLES UNITED BANK	Debt Securities	502	539
PEPSICO INC	Debt Securities	48,682	52,207
PERKINELMER INC	Debt Securities	6,567	6,576
PERNOD RICARD INTERNATIONAL FINANCE	Debt Securities	18,828	17,958
PERRIGO FINANCE UNLIMITED	Debt Securities	3,356	3,530
PERUSAHAAN LISTRIK	Debt Securities	4,128	4,027
PETROBRAS GLOBAL FINANCE BV	Debt Securities	10,825	11,731
PETROLEOS DEL PE	Debt Securities	2,955	2,575
PETROLEOS MEXICANOS CO	Debt Securities	27,106	26,861
PETRONAS CAPITAL LTD	Debt Securities	1,952	2,095
PFIZER INC	Debt Securities	126,688	134,157
PHARMACIA CORP	Debt Securities	5,309	5,149
PHILIP MORRIS INTERNATIONAL INC	Debt Securities	65,287	72,081
PHILLIPS 66	Debt Securities	8,381	8,258
PHILLIPS 66 PARTNERS LP	Debt Securities	16,618	17,123
PHILLIPS EDIS	Debt Securities	4,328	4,336
PHYSICIANS REALTY	Debt Securities	3,133	3,622
PIEDMONT HLTH	Debt Securities	8,418	8,316
PIEDMONT NATURAL GAS	Debt Securities	11,209	12,164
PIEDMONT OPERAT	Debt Securities	4,976	4,933
PINNACLE WEST CAPITAL	Debt Securities	4,460	4,446
PIONEER NATURAL	Debt Securities	6,750	6,718
PLAINS ALL AMERICAN PIPELINE	Debt Securities	11,679	13,086
PNC BANK NA	Debt Securities	1,623	1,708
PNC FINANCIAL	Debt Securities	16,335	17,141
POLAR TANKERS INC	Debt Securities	2,392	2,372
POTOMAC ELECTRIC POWER	Debt Securities	6,452	7,374
PPG INDUSTRIES	Debt Securities	4,703	4,703
PPL ELECTRIC UTILITIES	Debt Securities	14,514	17,488
PRES + FELLOWS OF HARVARD	Debt Securities	4,059	4,068
PRIME SECURITY SERVICES	Debt Securities	1,158	1,112
* PRINCIPAL FINANCIAL	Debt Securities	3,329	4,072
PRINCIPAL LIFE II	Debt Securities	9,059	9,042
PRINCIPAL LIFE GLOBAL FUNDING II	Debt Securities	8,976	9,625
PROCTER & GAMBLE	Debt Securities	20,130	19,385
PROGRESS ENERGY INC	Debt Securities	19,059	19,825

PROGRESSIVE CORP	Debt Securities	24,772	25,502
PROLOGIS LP	Debt Securities	9,413	9,397
PROSPECT CAPITAL	Debt Securities	1,435	1,421
PROSUS NV	Debt Securities	9,470	9,076
PROTECTIVE LIFE	Debt Securities	11,565	11,633
PROV ST JOSEPH HEALTH OBL	Debt Securities	4,625	4,906
* PRUDENTIAL FINANCIAL INC	Debt Securities	40,138	45,547
PSNH 2018-1 A3	Debt Securities	2,372	2,726
PT PERTAMINA	Debt Securities	2,950	2,832
PUBLIC SERVICE COLORADO	Debt Securities	31,443	34,443
PUBLIC SERVICE ELECTRIC	Debt Securities	51,846	58,258
PUBLIC SERVICE NEW HAMPSHIRE	Debt Securities	8,021	8,127
PUBLIC SERVICE OKLAHOMA	Debt Securities	777	778
PUBLIC STORAGE	Debt Securities	19,103	19,294
PUERTO RICO SALES TAX FING-A1	Debt Securities	4,861	5,738
PUGET ENERGY	Debt Securities	10,207	10,482
PUGET SOUND ENERGY INC	Debt Securities	20,485	22,045
QATAR ENERGY	Debt Securities	28,729	28,716
QUALCOMM INC	Debt Securities	22,337	24,779
QUANTA SERVICES	Debt Securities	4,470	4,379
QUEST DIAGNOSTICS INC	Debt Securities	7,867	10,127
QVC INC	Debt Securities	7,490	7,878
QWEST CORP	Debt Securities	97	91
RADY CHILD/SD CA	Debt Securities	156	165
RAYMOND JAMES	Debt Securities	4,226	4,605
RAYONIER LP	Debt Securities	7,327	7,387
RAYTHEON TECH	Debt Securities	117,592	121,946
REALTY INCOME	Debt Securities	12,939	13,403
RECKITT BENCKISER TSY	Debt Securities	7,860	8,673
REGENCY CENTERS	Debt Securities	7,745	8,698
REGENERON PHARMACEUTICALS	Debt Securities	6,103	6,073
REGIONS FINL	Debt Securities	4,139	4,103
REINSURANCE GROUP	Debt Securities	2,693	3,010
REPUBLIC OF CHILE	Debt Securities	2,226	2,197
REPUBLIC OF COLOMBIA	Debt Securities	1,221	1,215
REPUBLIC OF COLOMBIA	Debt Securities	8,328	8,449
REPUBLIC OF INDONESIA	Debt Securities	1,159	1,322
REPUBLIC OF PANAMA	Debt Securities	2,266	2,007
REPUBLIC OF PERU	Debt Securities	28,235	21,137
REPUBLIC SVCS	Debt Securities	11,787	11,750
REXFORD INDUS RE	Debt Securities	5,091	4,972
REYNOLDS AMERICAN INC	Debt Securities	62,317	65,916
RFCSP STRIP PRINCIPAL	Debt Securities	15,088	15,417
RICE UNIVERSITY	Debt Securities	1,800	2,044
RIO OIL FINANCE TRUST	Debt Securities	7,357	8,714
RIO TINTO ALCAN	Debt Securities	484	653
RIO TINTO FIN USA LTD	Debt Securities	6,305	6,973
RIO TINTO FIN USA PLC	Debt Securities	1,093	1,076
RIVERSIDE CO-TXBL-REV	Debt Securities	1,555	1,723
RLJ LDGING TRUST	Debt Securities	5,731	5,750
ROCH GAS + ELECTRIC	Debt Securities	3,465	3,582
ROCHE HLDGS INC	Debt Securities	5,852	5,752
ROCKFELLER FOUNDATION	Debt Securities	561	548
ROCKIES EXPRESS PIPELINE	Debt Securities	8,560	8,551
ROCKWELL AUTOMATION INC	Debt Securities	14,302	14,000
ROGERS COMM INC	Debt Securities	2,303	2,264
ROLLS-ROYCE PLC	Debt Securities	151	150
ROMANIA	Debt Securities	2,688	2,547
ROPER TECHNOLOGIES INC	Debt Securities	24,426	23,882
ROSS STORES INC	Debt Securities	8,937	8,788
ROYAL BK CANADA	Debt Securities	7,133	7,027
ROYALTY PHARMA	Debt Securities	33,398	33,232
RPM INTL INC	Debt Securities	958	930
RUSSIA FEDERAL BOND-OFZ	Debt Securities	9,847	8,134
RUTGERS NJ ST UNIVERSITY	Debt Securities	1,185	1,283
RWJ BARNABAS	Debt Securities	1,810	2,006
* S&P GLOBAL INC	Debt Securities	7,860	8,066
SA GLOBAL SUKU	Debt Securities	1,439	1,432
SABAL TRAIL TRANSMISSION LLC	Debt Securities	10,860	11,868
SABINE PASS LIQUEFACTION	Debt Securities	62,210	67,259
SABRA HEALTH CARE	Debt Securities	10,863	11,110
SALES TAX SECURITIZATION	Debt Securities	11,347	13,149
SALESFORCE.COM	Debt Securities	66,986	67,096
SALT RIVER AZ PROJ AGRIC IMPT	Debt Securities	1,516	1,830
SAN ANTONIO TX ELEC GAS REVE	Debt Securities	5,022	5,729
SAN DIEGO G & E	Debt Securities	58,629	63,032
SAN JOSE REDEV-A-T	Debt Securities	1,817	1,998
SANDS CHINA LTD	Debt Securities	31,390	33,009
SANTANDER HOLDINGS USA	Debt Securities	2,627	2,865
SANTANDER UK GROUP HOLDINGS	Debt Securities	24,388	26,439
SANTANDER UK PLC	Debt Securities	773	800
SANTOS FINANCE	Debt Securities	8,785	8,847
SASOL FINANCING INT CO	Debt Securities	6,606	6,652
SASOL FINANCING USA LLC	Debt Securities	5,182	5,527
SAUDI ARABIAN OIL	Debt Securities	17,453	17,132
SAUDI ELEC GLOBAL SUKUK	Debt Securities	5,800	7,461
SAUDI INT BOND	Debt Securities	20,261	20,714
SBA TOWER TRUST	Debt Securities	3,100	3,159

SCENTRE GROUP TRUST 1/2	Debt Securities	9,819	10,733
SCENTRE GROUP TRUST 2	Debt Securities	4,925	5,296
SCHLUMBERGER FINANCE	Debt Securities	969	981
SCHLUMBERGER HOLDINGS CORP	Debt Securities	12,029	12,669
SEATTLE CHILDRENS HOSPITAL	Debt Securities	580	564
SEMPRA ENERGY	Debt Securities	31,598	34,909
SERVICENOW INC	Debt Securities	17,894	17,065
SHELL INTERNATIONAL FIN	Debt Securities	76,176	80,910
SHERWIN-WILLIAMS	Debt Securities	28,641	31,637
SHIRE ACQ INV IRELAND DA	Debt Securities	31,373	33,405
SIEMENS FINANCIERINGSMAT	Debt Securities	39,676	39,966
SIMON PROPERTY GROUP LP	Debt Securities	54,858	56,065
SIMPAR EUROPE	Debt Securities	2,923	2,918
SITE CENTERS CORP	Debt Securities	16,356	18,178
SKYMILES IP LTD	Debt Securities	1,785	1,806
SKYWORKS SOLUT	Debt Securities	2,133	2,164
SL GREEN REALTY CORP	Debt Securities	7,000	7,229
SLM CORP	Debt Securities	1,200	1,218
SLM STUDENT LOAN TRUST	Debt Securities	664	691
SMBC AVIATION CA	Debt Securities	2,000	2,010
SMITH & NEPHEW	Debt Securities	6,149	5,994
SNAP-ON INC	Debt Securities	3,175	3,350
SOCIETE GENERALE	Debt Securities	35,220	36,649
SOMPO INTERNATIONAL HOLDINGS LTD	Debt Securities	2,609	3,441
SOUTHERN CAL EDISON	Debt Securities	171,379	178,481
SOUTHERN CALIF GAS CO	Debt Securities	20,593	22,959
SOUTHERN CO	Debt Securities	29,366	32,581
SOUTHERN CO GAS CAPITAL	Debt Securities	8,947	10,246
SOUTHERN COPPER CORP	Debt Securities	12,140	13,112
SOUTHERN GAS	Debt Securities	1,820	1,834
SOUTHERN NATURAL GAS	Debt Securities	968	1,155
SOUTHWEST AIRLINES CO	Debt Securities	28,336	29,713
SOUTHWEST GAS	Debt Securities	5,553	5,646
SOUTHWESTERN ELECTRIC POWER	Debt Securities	16,465	17,998
SOUTHWESTERN PUBLIC SERVICES	Debt Securities	15,618	18,920
SPECTRA ENERGY PARTNERS	Debt Securities	15,347	17,288
SPECTRUM HEALTH	Debt Securities	228	254
SPIRE INC	Debt Securities	4,195	4,897
SPIRE MISSOURI	Debt Securities	1,321	1,417
SPIRIT AEROSYSTE	Debt Securities	5,097	5,231
SPIRIT REALTY LP	Debt Securities	10,585	10,666
SPRINT SPECTRUM	Debt Securities	16,988	18,562
ST JOSEPH HLTH	Debt Securities	1,456	1,396
STANDARD CHARTERED PLC	Debt Securities	6,540	6,751
STANDARD INDUSTRIES INC	Debt Securities	3,817	4,029
STANDARD INDUSTRIES INC 2021 TERM LOAN B	Debt Securities	1,881	1,900
STANFORD HEALTH	Debt Securities	3,591	4,013
STANFORD UNIVERSITY	Debt Securities	6,565	6,384
STANLEY BLACK + DECKER INC	Debt Securities	7,654	8,139
STAR ENERGY GEOTHERMAL	Debt Securities	1,961	2,139
STARBUCKS CORP	Debt Securities	17,576	18,124
STARWOOD PROP TR	Debt Securities	800	806
STATE OF QATAR	Debt Securities	24,395	27,472
STEEL DYNAMICS	Debt Securities	7,196	7,207
STELLANTIS FIN	Debt Securities	7,310	7,253
STERIS PLC	Debt Securities	9,981	10,667
STIFEL FINANCIAL	Debt Securities	1,191	1,335
STONECO LTD	Debt Securities	2,349	2,270
STRYKER CORP	Debt Securities	6,256	6,630
SUMITOMO MITSUI	Debt Securities	100,019	104,054
SUMMA HEALTH	Debt Securities	2,185	2,271
SUN COMMUNITIES	Debt Securities	15,930	16,018
SUNCOR ENERGY	Debt Securities	29,748	33,162
SUNCOR ENERGY VENTURES CO	Debt Securities	1,995	2,326
SUTTER HEALTH	Debt Securities	7,801	7,841
SUZANO AUSTRIA	Debt Securities	11,105	12,399
SVB FINANCIAL GR	Debt Securities	3,591	3,631
SWISS RE FIN	Debt Securities	5,400	6,212
SYNGENTA FINANCE NV	Debt Securities	4,187	4,796
SYNNEX CORP	Debt Securities	22,139	21,793
SYSCO CORP	Debt Securities	3,964	4,198
TAKEDA PHARMACEUTICAL	Debt Securities	38,364	38,768
TAMPA ELECTRIC	Debt Securities	18,654	21,670
TAPESTRY INC	Debt Securities	1,401	1,422
TARGA RES PRTRNS	Debt Securities	4,002	4,139
TARGET CORP	Debt Securities	3,463	3,977
TCI COMMUNICATIONS INC	Debt Securities	16,149	15,261
TEACHERS INSURANCE & ANNUITY	Debt Securities	31,868	38,718
TECK RESOURCES	Debt Securities	13,862	16,625
TELECOM ITALIA CAPITAL	Debt Securities	4,602	5,325
TELECOM ITALIA SPA	Debt Securities	3,317	3,555
TELEDYNE TECH	Debt Securities	11,785	12,114
TELEFONICA CHILE	Debt Securities	7,344	7,234
TELEFONICA EMISIONES SAU	Debt Securities	23,282	26,751
TELUS CORP	Debt Securities	770	916
TEMPO ACQUISITIO	Debt Securities	3,192	3,198
TEMPUR SEALY INT	Debt Securities	1,360	1,365
TENCENT HOLDINGS LTD	Debt Securities	19,969	20,110

TENN VALLEY AUTHORITY	Debt Securities	43,758	44,412
TENNESSEE GAS PIPELINE	Debt Securities	15,185	17,253
TESCO PROPERTY FIN 3	Debt Securities	3,109	4,333
TESCO PROPERTY FIN 4	Debt Securities	3,007	4,304
TESCO PROPERTY FIN 5	Debt Securities	6,028	8,698
TESCO PROPERTY FIN 6	Debt Securities	2,301	3,208
TEVA PHARMACEUTICALS FIN BV	Debt Securities	4,363	4,363
TEVA PHARMACEUTICALS NE	Debt Securities	44,723	46,849
TEXAS EASTERN TRANSMISSION	Debt Securities	11,118	12,786
TEXAS HEALTH RESOURCES	Debt Securities	3,844	4,890
TEXAS INSTRUMENTS INC	Debt Securities	15,330	15,786
TEXAS ST PRIV ACTIVITY BOND	Debt Securities	7,130	7,969
TEXAS ST TRANSPORTATION-1ST TIER	Debt Securities	5,528	5,244
TEXTRON INC	Debt Securities	649	696
THERMO FISHER	Debt Securities	32,984	34,388
TIME WARNER CABLE INC	Debt Securities	65,953	77,610
TIME WARNER ENTERTAINMENT	Debt Securities	9,457	10,830
TJX COS INC	Debt Securities	2,216	2,135
T-MOBILE USA INC	Debt Securities	175,429	178,912
TOLEDO EDISON COMPANY	Debt Securities	1,997	2,665
TORONTO-DOMINION BANK	Debt Securities	14,509	14,708
TOTAL CAPITAL INTERNATIONAL	Debt Securities	30,312	30,627
TOTAL SYSTEM SERVICES INC	Debt Securities	7,689	7,826
TOYOTA MOTOR CREDIT CORP	Debt Securities	41,210	41,593
TOYOTA MTR CORP	Debt Securities	1,675	1,733
TRACTOR SUPPLY	Debt Securities	3,440	3,385
TRANE TECHNOLOGIES LUX	Debt Securities	6,074	6,163
TRANSCANADA PIPELINES	Debt Securities	25,075	29,120
TRANSCANADA TRUST CO	Debt Securities	6,837	7,955
TRANSCONTINENTAL GAS PIPE CORP	Debt Securities	2,872	3,472
TRANSCONTINENTAL GAS PIPE LINE	Debt Securities	14,697	16,488
TRAVELERS COS INC	Debt Securities	45,035	48,643
TRAVELERS PPTY CASUALTY	Debt Securities	3,116	3,475
TREASURY BILL	Debt Securities	687,605	687,610
TRINITY HEALTH	Debt Securities	3,460	3,928
TRITON CONTAINER	Debt Securities	6,770	6,818
TRUIST BANK	Debt Securities	9,907	10,205
TRUIST FINANCIAL	Debt Securities	8,225	8,223
TRUST FIBRA1	Debt Securities	7,882	9,229
TRUSTEES PRINCETON UNIVERSITY	Debt Securities	1,318	1,300
TSMC GLOBAL LTD	Debt Securities	3,247	3,177
TSY INFL IX N/B	Debt Securities	1,999	2,087
TUCSON ELECTRIC POWER	Debt Securities	5,790	5,614
TWDX ENTERPRISES	Debt Securities	916	976
TWITTER INC	Debt Securities	1,538	1,633
TYCO ELECTRONICS GROUP S	Debt Securities	4,230	4,574
TYSON FOODS INC	Debt Securities	18,944	20,162
UBS GROUP	Debt Securities	45,228	48,592
UBSCM 2018-C10 A3	Debt Securities	7,575	8,449
UBSCM 2018-C12 A4	Debt Securities	10,100	11,147
UDR INC	Debt Securities	13,958	14,454
ULTRAPAR INTERNATIONAL SA	Debt Securities	3,124	3,402
UNICREDIT SPA	Debt Securities	20,475	22,793
UNILEVER CAPITAL	Debt Securities	10,216	10,201
UNION CARBIDE CORP	Debt Securities	431	717
UNION ELECTRIC	Debt Securities	33,063	33,845
UNION PAC CORP	Debt Securities	100,176	107,806
UNITED AIRLINES	Debt Securities	16,513	16,711
UNITED MEXICAN	Debt Securities	5,851	5,403
UNITED PARCEL SERVICE	Debt Securities	23,181	23,829
UNITED RENTAL NA	Debt Securities	1,406	1,463
UNITEDHEALTH GROUP INC	Debt Securities	202,096	221,968
UNIVERSAL HEALTH SERVICES	Debt Securities	10,915	10,921
UNIVERSITY OF CALIFORNIA CA MEDICAL CENTER	Debt Securities	4,275	4,604
UNIVERSITY OF CALIFORNIA CA REVENUES	Debt Securities	11,410	12,049
UNIVERSITY OF CHICAGO	Debt Securities	5,738	5,625
UNIVERSITY OF NOTRE DAME	Debt Securities	850	881
UNIVERSITY OF PENNSYLVANIA	Debt Securities	10,842	13,500
UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	9,214	10,718
UNIVERSITY OF TEXAS	Debt Securities	8,380	10,385
UNIVERSITY OF VIRGINIA	Debt Securities	8,750	11,287
UNTD AIR 15-1 AA	Debt Securities	649	701
UNTD AIR 18-1 AA	Debt Securities	5,762	6,092
UNTD AIR 19-1 AA	Debt Securities	2,568	2,780
UNTD AIR 20-1 A	Debt Securities	609	680
UNUM GROUP	Debt Securities	25,037	25,964
UPJOHN INC	Debt Securities	18,601	18,776
UPS OF AMERICA INC	Debt Securities	949	923
US AIRWAYS 2011 1A PTT	Debt Securities	1,128	1,196
US AIRWAYS 2012 1A PTT	Debt Securities	2,875	2,922
US AIRWAYS 2012 2A PTT	Debt Securities	1,440	1,439
US AIRWAYS 2013 1A PTT	Debt Securities	1,223	1,276
US BANCORP	Debt Securities	7,499	8,042
US BANK NA CINCINNATI	Debt Securities	18,450	19,507
US TREASURY FRN	Debt Securities	28,763	28,763
US TREASURY N/B	Debt Securities	9,496,062	9,433,595
USA WASTE SVCS	Debt Securities	4,098	4,041
VALE	Debt Securities	2,105	2,311

VALE CANADA LTD	Debt Securities	962	1,033
VALE OVERSEAS LIMITED	Debt Securities	57,837	58,773
VALERO ENERGY CORP	Debt Securities	16,135	17,935
VALERO ENERGY PA	Debt Securities	4,583	4,954
VALIDUS HOLDINGS LTD	Debt Securities	4,341	4,833
VALVOLINE INC	Debt Securities	2,171	2,164
VENTAS REALTY LP	Debt Securities	36,646	40,030
VENTURE GLOBAL C	Debt Securities	3,900	4,019
VEREIT OPERATING	Debt Securities	10,287	11,237
VERISIGN INC	Debt Securities	3,813	3,859
VERIZON COMM INC	Debt Securities	264,504	284,738
VF CORP	Debt Securities	6,181	6,397
VIACOM INC	Debt Securities	52,297	59,236
VIDEOTRON LTD	Debt Securities	443	450
VIRGIN MEDIA SEC	Debt Securities	2,200	2,452
VIRGINIA ELECTRIC & POWER	Debt Securities	65,568	74,901
VISA INC	Debt Securities	61,826	63,586
VISTRA OPERATIONS	Debt Securities	9,400	9,925
VITERRA FINANCE	Debt Securities	8,875	9,010
VMED O2 UK FIN	Debt Securities	2,747	2,787
VMWARE INC	Debt Securities	34,649	36,761
VODAFONE GROUP	Debt Securities	17,934	22,211
VOLKSWAGEN GRP	Debt Securities	1,299	1,390
VONTIER CORP	Debt Securities	13,909	13,828
VORNADO RLTY LP	Debt Securities	2,038	2,075
VTR COMUNICACI	Debt Securities	2,168	2,200
VULCAN MATERIALS	Debt Securities	6,134	7,576
WABTEC CORP	Debt Securities	16,035	17,792
WALGREENS BOOTS	Debt Securities	12,917	13,584
WALMART INC	Debt Securities	49,324	50,544
WALT DISNEY CO	Debt Securities	142,259	147,215
WASHINGTON GAS	Debt Securities	428	481
WASTE CONNECTION	Debt Securities	22,033	21,832
WASTE MANAGEMENT	Debt Securities	8,938	8,544
WEA FINANCE LLC	Debt Securities	3,946	4,244
WEIR GROUP PLC	Debt Securities	4,590	4,645
WELLS FARGO BANK NA	Debt Securities	11,230	13,454
WELLS FARGO CO	Debt Securities	227,485	244,157
WELLTOWER INC	Debt Securities	34,308	36,351
WEST FRASER TIMBER CO	Debt Securities	1,595	1,702
WESTERN DIGITAL	Debt Securities	1,330	1,550
WESTERN GAS PARTNERS	Debt Securities	12,660	15,090
WESTINGHOUSE AIR BRAKE	Debt Securities	1,463	1,555
WESTLAKE CHEM	Debt Securities	7,874	7,672
WESTPAC BANKING	Debt Securities	10,231	10,574
WESTROCK MWV LLC	Debt Securities	6,161	7,097
WESTROCK RKT CO	Debt Securities	371	390
WEYERHAEUSER CO	Debt Securities	34,611	39,949
WHIRLPOOL CORP	Debt Securities	5,723	5,921
WILLIAMS COMPANIES	Debt Securities	84,102	96,075
WILLIAMS COS INC	Debt Securities	7,019	7,144
WILLIS NORTH AMERICA	Debt Securities	27,476	27,901
WISCONSIN ELECTRIC POWER	Debt Securities	4,616	4,710
WISCONSIN POWER + LIGHT	Debt Securities	10,827	11,531
WISCONSIN PUBLIC SERVICE	Debt Securities	7,692	8,363
WOODS 2019-20A A1R	Debt Securities	5,000	5,000
WOODSIDE FINANCE LTD	Debt Securities	7,194	7,810
WP CAREY INC	Debt Securities	5,489	5,902
WW GRAINGER INC	Debt Securities	3,637	4,137
WYETH LLC	Debt Securities	27,707	31,222
WYNDHAM INC	Debt Securities	4,746	4,798
XCEL ENERGY INC	Debt Securities	17,945	18,599
XEROX CORP	Debt Securities	3,316	3,402
XLIT LTD	Debt Securities	2,553	3,349
YALE UNIVERSITY	Debt Securities	526	506
YALE-NEW HAVEN HEALTH SERVICES	Debt Securities	590	546
YAMANA GOLD INC	Debt Securities	9,265	9,422
YARA INTL SA	Debt Securities	1,300	1,369
ZEBRA BUYER LLC TERM LOAN B	Debt Securities	3,980	4,012
ZIMMER BIOMET HOLDINGS	Debt Securities	13,333	14,769
ZOTIS INC	Debt Securities	24,183	28,214
Total debt securities		<u>34,155,912</u>	<u>35,624,654</u>

Investment funds

ALL WEATHER PORT CL B SERIE CX	Investment Funds	119,686	209,325
ARROWSTREET EMERGING MARKETS TRUST FUND CLASS F	Investment Funds	97,314	92,752
BAILLIE GIFFORD EMERGING MARKETS CIT CLASS O	Investment Funds	85,564	75,592
BLACKROCK EMERGING MARKETS ALPHA TILTS ENHANCE FUND	Investment Funds	88,196	80,239
BLACKROCK EMERGING MARKETS SMALL CAP EQUITY INDEX FUND	Investment Funds	11,804	11,548
BRIDGEWATER OPTIMAL PORT LTD	Investment Funds	428,672	496,454
BRIDGEWATER PURE ALPHA FUND II SER CC	Investment Funds	86,257	123,470
* GLSP SPV II LTD	Investment Funds	-	240
* GOLDMAN SACHS INVEST PARTNERS	Investment Funds	559	454
* GOLDMAN SACHS INVEST PARTNERS OFFSHORE	Investment Funds	65	12
* GSIP OS LP CL SP12A SRS 1	Investment Funds	426	12
MARKET ADVANTAGE II, LTD CLASS E	Investment Funds	270,378	359,891
MARKET ADVANTAGE LTD CL D	Investment Funds	131,181	238,949
REDBOURN PARTNERS LTD	Investment Funds	7,866	9,393
Total investment funds		1,327,968	1,698,331

Private equity and debt investments

ACCEL GROWTH FUND IV LP	Private equity and debt investments	9,791	25,267
ACCEL LEADERS FUND	Private equity and debt investments	2,190	13,088
ACCEL XIII LP	Private equity and debt investments	5,366	12,097
AH PARALLEL FUND V, LP	Private equity and debt investments	3,966	14,968
AIG ADVISOR GROUP	Private equity and debt investments	-	20
ANDREESSEN HOROWITZ FUND V, LP	Private equity and debt investments	5,936	17,403
APOLLO IX LP	Private equity and debt investments	15,930	19,185
BATTERY VENTURES XI SIDE FUND	Private equity and debt investments	2,486	16,005
BATTERY VENTURES XI, LP	Private equity and debt investments	5,095	24,089
BLACKSTONE VII, LP	Private equity and debt investments	7,862	11,613
CHARLES RIVER VENTURES XVII LP	Private equity and debt investments	9,430	26,349
CLEV CMN NEW	Private equity and debt investments	9,764	-
EOS FITNESS	Private equity and debt investments	8,500	37,959
FOUNDATION CAPITAL VIII	Private equity and debt investments	8,457	85,440
GSR VENTURES V, LP	Private equity and debt investments	8,632	23,337
HEALTHSUN HEALTHPLANS INC	Private equity and debt investments	5	465
INSIGHT VENTURE PARTNERS IX LP	Private equity and debt investments	8,768	36,889
INSIGHT VENTURE X 44 LP	Private equity and debt investments	24,190	63,391
IVANTI LP	Private equity and debt investments	11	-
KEYIMPACT SALES + SYSTEMS	Private equity and debt investments	11,000	13,713
LIGHTYEAR FUND IV, LP	Private equity and debt investments	17,472	24,841
MAYFIELD XV, LP	Private equity and debt investments	7,790	15,830
PARTHENON INVESTORS V, LP	Private equity and debt investments	16,392	31,014
PEAK 10 44 LP	Private equity and debt investments	10,019	10,921
REDPOINT VENTURES VI, LP	Private equity and debt investments	8,215	20,434
SABA SOFTWARE INC	Private equity and debt investments	8,737	-
SELLIGENT	Private equity and debt investments	5,919	-
SILVER LAKE V 44 LP	Private equity and debt investments	24,734	44,512
SOCIAL CAPITAL PRTRNSHP 3 LP	Private equity and debt investments	7,706	20,655
SPARK CAPITAL V LP	Private equity and debt investments	5,275	11,314
SPECTRUM	Private equity and debt investments	-	1,532
SUMMIT PARTNERS GROWTH EQUITY LP	Private equity and debt investments	17,584	40,821
SUMMIT REINVESTMENT FUND, L.P.	Private equity and debt investments	108	173
TRINITY VENTURES XII, LP	Private equity and debt investments	8,199	27,818
VECTOR CAPITAL V, L.P. LP	Private equity and debt investments	17,101	19,918
VENROCK ASSOCIATES VIII 44 LP	Private equity and debt investments	6,800	22,121
WME IMG 44 LP	Private equity and debt investments	11,130	13,954
Total private equity and debt investments		320,560	747,136

Real estate and other alternative investments

AGNC INVESTMENT	Real estate and other alternative investments	316	233
ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	452	689
AMERICAN HOMES-A	Real estate and other alternative investments	421	553
AMERICAN TOWER CORP	Real estate and other alternative investments	1,255	3,261
ANNALY CAPITAL MANAGEMENT INC	Real estate and other alternative investments	468	324
ARMADA HOFFLER PROPERTIES INC	Real estate and other alternative investments	911	997
AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	621	857
BOSTON PROPERTIES INC	Real estate and other alternative investments	475	440
CAMDEN PROPERTY TRUST	Real estate and other alternative investments	204	392
CORP OFFICE PROPERTIES	Real estate and other alternative investments	583	548
CROWN CASTLE INTL CORP	Real estate and other alternative investments	1,085	2,055
DIGITAL REALTY TRUST INC	Real estate and other alternative investments	843	1,120
DOUGLAS EMMETT	Real estate and other alternative investments	605	550
DUKE REALTY CORP	Real estate and other alternative investments	216	493
EQUINIX INC	Real estate and other alternative investments	873	1,949
EQUITY LIFESTYLE	Real estate and other alternative investments	285	372
EQUITY RESIDENTIAL	Real estate and other alternative investments	629	791
ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	354	560
EXTRA SPACE STORAGE INC	Real estate and other alternative investments	302	612
GEO GROUP INC/TH	Real estate and other alternative investments	460	459
GREENOAK ASIA FEEDER II LP	Real estate and other alternative investments	18,046	12,241
GREENOAK SPAIN REAL ESTATE FUND	Real estate and other alternative investments	7,326	5,514
H2 SPECIAL OPPORTUNITIES III	Real estate and other alternative investments	45,864	29,794
HEALTHPEAK PROPERTIES	Real estate and other alternative investments	524	497
HOST HOTELS + RESORTS INC	Real estate and other alternative investments	331	317
INVITATION HOMES INC	Real estate and other alternative investments	402	598
IRON MOUNTAIN INC	Real estate and other alternative investments	272	343
KMF X	Real estate and other alternative investments	63,650	121,327
LXP INDUSTRIAL T	Real estate and other alternative investments	1,007	1,195
MEDICAL PROPERTIES TRUST INC	Real estate and other alternative investments	329	319

MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	303	591
OMEGA HEALTHCARE	Real estate and other alternative investments	268	192
PLYMOUTH INDUSTR	Real estate and other alternative investments	724	1,115
PROLOGIS INC	Real estate and other alternative investments	1,027	2,556
PUBLIC STORAGE	Real estate and other alternative investments	858	1,279
REALTY INCOME CORP	Real estate and other alternative investments	602	663
REDWOOD TRUST	Real estate and other alternative investments	366	602
REGENCY CENTERS CORP	Real estate and other alternative investments	263	284
RLJ LODGING TRUST	Real estate and other alternative investments	720	853
SABRA HEALTH CARE	Real estate and other alternative investments	543	440
SBA COMM CORP	Real estate and other alternative investments	287	993
SIMON PROPERTY GROUP INC	Real estate and other alternative investments	1,475	1,170
SPIRIT REALTY	Real estate and other alternative investments	771	847
SUN COMMUNITIES INC	Real estate and other alternative investments	397	556
TERRENO REALTY CORP	Real estate and other alternative investments	548	683
UDR INC	Real estate and other alternative investments	267	435
UNITI GROUP INC	Real estate and other alternative investments	842	941
VENTAS INC	Real estate and other alternative investments	640	568
VEREIT INC	Real estate and other alternative investments	333	285
VICI PROPERTIES	Real estate and other alternative investments	363	418
VORNADO REALTY TRUST	Real estate and other alternative investments	332	189
WELLTOWER INC	Real estate and other alternative investments	809	943
WEYERHAEUSER CO	Real estate and other alternative investments	555	730
WP CAREY INC	Real estate and other alternative investments	332	355
	Total real estate and other alternative investments	162,734	207,088
Derivatives			
BWU00M045 IRS JPY R V 06MLIBOR CCP P F 0.3000 CCP	Derivatives	38	(397)
BWU00VX94 IRS USD R V 03MLIBOR CCP P F 1.250 CCP	Derivatives	1,865	(1,699)
BWU00ZDZ9 IRS USD R V 03MLIBOR CCP P F 1.520 CCP	Derivatives	-	(355)
BWU01B1Q4 IRS EUR R V 06MEURIB P F 0.250 CCP	Derivatives	(436)	(49)
BWU01B1U5 IRS GBP R V 12MSONIA CCP P F 0.750 CCP	Derivatives	(153)	620
BWU01B1V3 IRS GBP R V 12MSONIA CCP P F 0.750 CCP	Derivatives	(210)	1,309
CDS OPTION PUT EUR 0.7 20211117	Derivatives	(93)	(29)
CDS OPTION PUT EUR 0.7 20211215	Derivatives	(44)	(23)
CDS OPTION PUT EUR 0.75 20211117	Derivatives	(54)	(15)
CDS OPTION PUT EUR 0.75 20220119	Derivatives	(9)	(7)
CDS OPTION PUT EUR 0.85 20211020	Derivatives	(7)	-
CDS OPTION PUT USD 0.7 20211020	Derivatives	(118)	(13)
CDS OPTION PUT USD 0.725 20220119	Derivatives	(10)	(10)
CDS OPTION PUT USD 0.75 20211020	Derivatives	(6)	(1)
CDS OPTION PUT USD 0.75 20211117	Derivatives	(51)	(17)
CDS OPTION PUT USD 0.75 20220119	Derivatives	(22)	(20)
CDS OPTION PUT USD 0.8 20211020	Derivatives	(15)	(1)
CDS OPTION PUT USD 0.8 20211215	Derivatives	(55)	(29)
CDS OPTION PUT USD 0.85 20211020	Derivatives	(11)	(1)
CDS OPTION PUT USD 0.85 20220119	Derivatives	(16)	(15)
CDS OPTION PUT USD 0.9 20211117	Derivatives	(7)	(1)
CDS OPTIONz PUT USD 0.8 20211215	Derivatives	(44)	(23)
E-MINI RUSS 2000 DEC21	Derivatives	-	(676)
EURO STOXX 50 DEC21	Derivatives	-	(1,597)
Forward Foreign Currency Contracts - CLP/USD	Derivatives	-	(183)
Forward Foreign Currency Contracts - COP/USD	Derivatives	-	62
Forward Foreign Currency Contracts - EUR/USD	Derivatives	-	(165)
Forward Foreign Currency Contracts - GBP/USD	Derivatives	-	21
Forward Foreign Currency Contracts - IDR/USD	Derivatives	-	(6)
Forward Foreign Currency Contracts - JPY/USD	Derivatives	-	(222)
Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	(187)
Forward Foreign Currency Contracts - PEN/USD	Derivatives	-	(6)
Forward Foreign Currency Contracts - PLN/USD	Derivatives	-	(323)
Forward Foreign Currency Contracts - RUB/USD	Derivatives	-	59
Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	714
Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	14
Forward Foreign Currency Contracts - USD/PEN	Derivatives	-	2,802
FTSE 100 IDX FUT DEC21	Derivatives	-	217
MSCI EMGMKT DEC21	Derivatives	-	(3,313)
S+P/TSX 60 IX FUT DEC21	Derivatives	-	(515)
S+P500 EMINI FUT DEC21	Derivatives	-	(13,772)
SPI 200 FUTURES DEC21	Derivatives	-	(336)
SWAPTION 0.012275 CALL USD 202	Derivatives	(18)	-
SWAPTION 0.012425 CALL USD 202	Derivatives	(18)	-
SWAPTION 0.015175 CALL USD 202	Derivatives	(32)	(1)
SWAPTION 0.015275 PUT USD 2021	Derivatives	(18)	(29)
SWAPTION 0.015425 PUT USD 2021	Derivatives	(18)	(39)
SWAPTION 0.015685 CALL USD 202	Derivatives	(44)	(5)
SWAPTION 0.01606 CALL USD 2021	Derivatives	(38)	-
SWAPTION 0.01635 CALL USD 2021	Derivatives	(34)	(17)
SWAPTION 0.018175 PUT USD 2021	Derivatives	(32)	(93)
SWAPTION 0.018685 PUT USD 2021	Derivatives	(44)	(84)
SWAPTION 0.01906 PUT USD 20211	Derivatives	(38)	(22)
SWAPTION 0.01935 PUT USD 20211	Derivatives	(34)	(47)
SWPC0DQX9 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(85)	215
SWPC0DU30 CDS USD P V 03MEVENT 2 CCP R F 1.000 CCP	Derivatives	227	66
SWPC0DVZ8 CDS USD P V 03MEVENT CCP R F 1.000 CCP	Derivatives	(123)	-
SWPC0EAY2 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	328	120
SWPC0EOD3 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	327	140
SWPC0FAP8 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	10	6
SWPC0FFO6 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	(104)	30

SWPC0GA27 CDS USD P V 03MEVENT CCP R F 1.000 CCP	Derivatives	49	26
SWPC0GA50 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	80	45
SWPC0GBH3 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	182	103
SWPC0H5F2 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP	Derivatives	(48)	(14)
SWPC0H5H8 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP	Derivatives	(333)	(86)
SWPC0HJ26 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(622)	132
SWPC0HWO3 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	24	107
SWPC0I2E6 CDS USD R F 1.000 FIX SOVEREIGN P V 03MEVENT FLO SOVEI	Derivatives	(28)	(7)
SWPC0I305 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(1)	7
SWPC0IK97 CDS USD R F 1.000 FIX SOVEREIGN P V 03MEVENT FLO SOVEI	Derivatives	(185)	(158)
SWPC0INT0 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	106	138
SWPC0IP24 CDS USD R F 1.000 FIX P V 03MEVENT FLO	Derivatives	57	63
SWPC0JC45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(728)	(94)
SWPC0JTH8 CDS USD R F 5.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	467	414
SWPC0JYY5 CDS USD R F 1.000 FIX CCP P V 03MEVENT FLO CCP	Derivatives	7	10
SWPC0JZ99 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	290	288
SWPC0JZO6 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(113)	17
SWPC0K7W6 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(8)	(6)
SWPC0K8B1 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(26)	12
SWPC0K8Q8 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(52)	(75)
SWPC0KBE1 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	54	48
SWPC0KBZ4 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	464	444
SWU00UFD7 IRS CAD R F 1.900 CCP P V 03MCDOR CCP	Derivatives	(46)	41
SWU01AOS7 IRS MXN R F 6.655 CCP P V 01MTIIE CCP	Derivatives	-	(2,003)
TOPIX INDX FUTR DEC21	Derivatives	-	(286)
US 10YR NOTE (CBT) DEC21	Derivatives	-	(23,214)
US 10YR ULTRA FUT DEC21	Derivatives	-	(7,045)
US 2YR NOTE (CBT) DEC21	Derivatives	-	146
US 5YR NOTE (CBT) DEC21	Derivatives	-	4,548
US LONG BOND(CBT) DEC21	Derivatives	-	8,542
US ULTRA BOND CBT DEC21	Derivatives	-	(15,101)
Total derivatives		<u>344</u>	<u>(50,906)</u>

Total directly held investments

\$ 36,846,084 \$ 39,966,825

* Denotes parties-in-interest

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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 Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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 Hourly-Rate Employees Pension Plan
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 003
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 Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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 Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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 Hourly-Rate Employees Pension Plan
Form 5500 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 003
Plan Year: 10/01/2020 – 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 Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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 Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2020 – 09/30/2021

Statement by Enrolled Actuary

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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.

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
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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 Hourly-Rate Employees Pension Plan	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF General Motors LLC	D Employer Identification Number (EIN) 27-0383222	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I	Basic Information																				
1	Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2020</u>																				
2	Assets:																				
	<table style="width:100%;"> <tr> <td style="width:70%;">a Market value.....</td> <td style="width:10%; text-align: center;">2a</td> <td style="width:20%; text-align: right;">53,715,104,391</td> </tr> <tr> <td>b Actuarial value.....</td> <td style="text-align: center;">2b</td> <td style="text-align: right;">51,580,691,188</td> </tr> </table>	a Market value.....	2a	53,715,104,391	b Actuarial value.....	2b	51,580,691,188														
a Market value.....	2a	53,715,104,391																			
b Actuarial value.....	2b	51,580,691,188																			
3	Funding target/participant count breakdown																				
	<table style="width:100%;"> <tr> <th></th> <th style="text-align: center;">(1) Number of participants</th> <th style="text-align: center;">(2) Vested Funding Target</th> <th style="text-align: center;">(3) Total Funding Target</th> </tr> <tr> <td>a For retired participants and beneficiaries receiving payment.....</td> <td style="text-align: right;">334,601</td> <td style="text-align: right;">39,902,597,301</td> <td style="text-align: right;">39,902,597,301</td> </tr> <tr> <td>b For terminated vested participants</td> <td style="text-align: right;">16,358</td> <td style="text-align: right;">580,793,372</td> <td style="text-align: right;">580,793,372</td> </tr> <tr> <td>c For active participants.....</td> <td style="text-align: right;">21,655</td> <td style="text-align: right;">2,587,530,218</td> <td style="text-align: right;">3,151,990,235</td> </tr> <tr> <td>d Total.....</td> <td style="text-align: right;">372,614</td> <td style="text-align: right;">43,070,920,891</td> <td style="text-align: right;">43,635,380,908</td> </tr> </table>		(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target	a For retired participants and beneficiaries receiving payment.....	334,601	39,902,597,301	39,902,597,301	b For terminated vested participants	16,358	580,793,372	580,793,372	c For active participants.....	21,655	2,587,530,218	3,151,990,235	d Total.....	372,614	43,070,920,891	43,635,380,908
	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target																		
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d Total.....	372,614	43,070,920,891	43,635,380,908																		
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐																				
	<table style="width:100%;"> <tr> <td style="width:70%;">a Funding target disregarding prescribed at-risk assumptions</td> <td style="width:10%; text-align: center;">4a</td> <td style="width:20%;"></td> </tr> <tr> <td>b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....</td> <td style="text-align: center;">4b</td> <td></td> </tr> </table>	a Funding target disregarding prescribed at-risk assumptions	4a		b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b															
a Funding target disregarding prescribed at-risk assumptions	4a																				
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b																				
5	Effective interest rate..... 5 5.58%																				
6	Target normal cost..... 6 147,606,948																				

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 <i>MEG</i> _____ 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)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

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)	6, 373, 587, 302	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	171, 074, 651	0
9 Amount remaining (line 7 minus line 8)	6, 202, 512, 651	0
10 Interest on line 9 using prior year's actual return of <u>8.87%</u>	550, 162, 872	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>5.35%</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)	6, 752, 675, 523	0

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

14	Funding target attainment percentage.....	14	102.73%
15	Adjusted funding target attainment percentage.....	15	118.20%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	112.72%
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 for the plan year by employer(s) and employee(s)					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ►	18(b)	0 18(c) 0

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
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 63
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☐ Prescribed - separate ☒ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	147,606,948	
b Excess assets, if applicable, but not greater than line 31a	31b	147,606,948	
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	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	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	27-0383222/003
Plan Name	General Motors Hourly-Rate Employees Pension Plan
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 totaling 85, 55 years of age and 10 years of service, consent retirement, and normal retirement.

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

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
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 1.305928 for males and 1.262583 for females with credibility weighting factor of 1.0000 for both males and 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: Full

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
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 added to the target normal cost were changed from \$46,899,000 for 2019 to \$46,499,000 for 2020.

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
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 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	1	5	212	0	0	0	0	0	0	218
35-39	0	4	15	477	125	66	0	0	0	0	687
40-44	3	7	64	611	445	719	68	6	0	0	1,923
45-49	13	19	174	660	634	1,575	746	59	0	0	3,880
50-54	15	25	163	557	489	1,410	944	180	99	1	3,883
55-59	10	35	166	432	288	893	734	440	885	82	3,965
60-64	16	24	157	264	190	452	400	422	1,002	1,893	4,820
65-69	8	6	46	53	57	93	98	166	368	856	1,751
70 & over	2	5	27	10	15	34	30	36	71	298	528
Total	67	126	817	3,276	2,243	5,242	3,020	1,309	2,425	3,130	21,655

¹ Average compensation has not been shown because this plan is not pay related.

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
 EIN / PN: 27-0383222/003
 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 fourth month preceding 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	3.65%	5.58%
Expected Return (before applying limitation under Notice 2009-22):	Year Ending 9/30/2021 5.50%	Year Ending 9/30/2020 5.75%

Demographic Assumptions

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

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

Mortality

Healthy and Disabled GM Generational Substitute Hourly 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.

GM Generational Substitute Hourly 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:

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Percentage not surviving during the year		
Age	Males	Females
20	0.0524%	0.0216%
30	0.0649%	0.0289%
40	0.0888%	0.0558%
50	0.2426%	0.1510%
60	0.8797%	0.5247%
70	2.2924%	1.6778%
80	6.2836%	4.7638%
90	19.2190%	15.0542%
100	39.2343%	33.9293%

Disability rates

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

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

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

Withdrawal rates

Representative termination rates not due to disability, retirement or mortality

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

Note that the above termination rates are applicable only where there are no voluntary early retirement rates.

Plan Name: General Motors Hourly-Rate Employees Pension Plan
 EIN / PN: 27-0383222/003
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Retirement rates

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

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

All participants on layoff from closed plants in remote locations who are retirement eligible were expected to retire under the applicable provision in the last quarter of 2020. Other participants who do not meet these criteria are expected to remain on layoff with no future pension accruals to the MSR eligibility date. Participants who cannot reach MSR eligibility are expected to terminate immediately.

Form of payment

It is assumed that 65% of male employees and 30% of female employees retain the automatic survivor benefit election. All other participants are assumed to elect a SLA.

The normal forms of payment of a temporary annuity is assumed to be elected for the Early Retirement Supplements, Temporary and Interim benefits.

It is assumed 100% deferred vested participants elect to take deferred annuity form of payment.

Assumptions Used with Respect to the Survivor Options

For purposes of valuing the pre-retirement surviving spouse's benefit, it is assumed that 65% of male employees and 30% of female employees would not reject the automatic survivor benefit election.

Marital Age difference

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

Average Benefit Unit

The average Part A basic benefit unit is assumed to be \$54.10 per month per year of service for UAW and IUE members and \$51.45 per month per year of service for all others.

Administrative expenses

The assumed plan-related expenses are \$46,499,000 for the current year and \$46,899,000 for the prior year.

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

At-risk assumptions	<p>For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.</p> <p>Note that the special at-risk assumptions for automakers are used to test the at-risk threshold.</p>
Timing of benefit payments	<p>Annuity payments are payable monthly at the beginning of the month.</p>
Saturn IRP Interest Credit and Annuity Conversion Rate	<p>The former Saturn IRP offset calculation uses an annuity conversion rate of 1.31% equal to the 30-year Treasury rate for the month of July preceding the valuation date.</p>

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2020

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year for the twelve-month period ends September 30, 2021.
Funding target	Present value of accrued benefits as required by regulations with IRC§430.
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 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.</p> <p>Note that the Mutually Satisfactory plant closing benefits for age 50 with 10 years of credited service are not assumed in future years and are not valued in this valuation.</p> <p>Willis Towers Watson has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not.</p>

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
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 1.305928 for males and 1.262583 for females with credibility weighting factor of 1.0000 for both males and 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 added to the target normal cost were changed from \$46,899,000 for 2019 to \$46,499,000 for 2020.

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

The required mortality table used to calculate the funding target and target normal cost was updated to reflect an update in the projection scale as required by IRC §430.

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
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 October 1, 1950 (as amended through October 1, 2020)

Plan Year	October 1, 2020 to September 30, 2021
Covered employees	Any full time hourly-rate employee with unbroken Seniority prior to September 30, 2007 or Tier I full time hourly-rate employees
Seniority	Seniority is the period following the most recent date of hire.

Definitions

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

Monthly Retirement Benefits *Basic Benefit* payable for life; rate per year of credited service:

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

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

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

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

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

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

Early retirement reduction factors

The sample early retirement reduction are shown below:

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
 EIN / PN: 27-0383222/003
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Eligibility and Benefits Paid Upon the Following Events

Normal retirement	Unreduced basic benefit.
Early retirement	<p>Ages 62-65: unreduced Basic Benefit.</p> <p>Ages 60-62 with less than 85 points: Basic Benefit reduced by table from age 62 plus Interim Supplement.</p> <p>Prior to age 62 with 30 years of service or age 55 and over with 85 points: Basic Benefit reduced by table plus Early Retirement or Interim Supplement. Basic Benefit unreduced for payments after 62.</p>
Consent Early Retirement	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Total and Permanent Disability	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Vested Deferred Benefits	Basic Benefit payable at age 65 (employee may elect a reduced pension starting as early as age 55).
Pre-Retirement Survivor Benefit	Basic Benefit determined as if the employee had retired voluntarily on the date of death without rejection of the surviving spouse option. If the employee is not eligible to retire, 50% of the accrued benefit as of the date of death is paid to the surviving spouse. The surviving spouse may elect to begin receiving this benefit following the employee's 65th birthday or to begin receiving a reduced benefit as early as the employee's 55th birthday.
Surviving Spouse Coverage	<ul style="list-style-type: none">(a) Applies to Basic Benefit.(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) $\frac{1}{2}\%$ for each year in excess of 5 that the spouse's age exceeds (is less than) the employee's age. Maximum 100%.(d) Surviving spouse receives 65% of 95% (adjusted for age) of the employee's benefit.(e) For voluntary early retirements eligible for a re-determined benefit at age 62, the amount of benefit for the surviving spouse is based on the re-determined amount payable after 62.

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2020

SCHEDULE SB ATTACHMENTS

- (f) Restoration of full basic benefit at the spouse's death by application of the employee. Upon remarriage the employee may re-elect the option.

Other Plan Provisions

Special Provisions for Foundry and Asbestos Service

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

- (i) Service otherwise credited plus

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

Divestiture

Certain former employees continue to accrue service while employed at a divested unit for purposes of satisfying eligibility conditions for GM retirement benefits. Also, for certain former employees, the GM benefit is based on the benefit unit in effect at the date of separation from the divested unit. There are also certain former employees who continue to accrue full GM benefits for service with a divested unit through the particular date set in the respective sales agreements.

GM Delphi Benefit Guarantee Uplift

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

GM Delphi Benefit Guarantee 7 Years of Service Benefit Guarantee

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

GM Delphi Benefit Guarantee Top-Up

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

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

SCHEDULE SB ATTACHMENTS

Pension Increases

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

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

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2020

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

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

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advent International Corporation		Prudential Tower, 800 Boylston St, Boston, MA 02199
Aleutian Fund, Ltd.	98-0566066	
Apollo Advisors IX, L.P.	35-2582225	
Apollo Advisors VII, L.P.	26-0673253	
Apollo Advisors VIII, L.P.	80-0877161	
Apollo Co-Investment Management, LLC	82-4630560	
Apollo Management (MHE), LLC	26-0673310	
Aristeia Capital, L.L.C.	13-3953132	
Atlas Venture Advisors, Inc.		C/O Accomplice, 86 Wareham Street, Floor 3, Boston, MA 02118
Axon Capital, LP	26-3295563	
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
Blackstone Management Associates IV L.L.C.	13-4186516	
Blackstone Management Associates V L.L.C.	20-3176986	
Blackstone Management Associates VI L.L.C.	26-1971725	
Blackstone Management Associates VII L.L.C.	35-2521729	
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Boyu Capital Group Management Ltd.		PO Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands
CapeView Capital LLP		Level 5 Two, London Bridge, London SE1 9RA, United Kingdom
Capital Home Loans Limited		Capital Home Loans Limited, Admiral House, Harlington Way, Fleet Hampshire GU51 4YA, United Kingdom
Capstone	20-8601093	
Capstone Fund Services, LLC	20-8601203	
CBF Manager, L.P.	82-3608385	
Centerbridge Advisors II, LLC	27-3060659	

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

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

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Centerbridge Advisors, LLC	20-4714365	
Centerbridge Associates, L.P.	03-0587673	
Centerbridge Capital Partners II, L.P.	27-3060225	
Centerbridge Capital Partners, L.P.	03-0587680	
Centerbridge Partners DCE II, L.P.	37-1662971	
Centerbridge Partners DCE, L.P.	20-4714819	
Cerberus European Investments, LLC	20-0831785	
Cerberus Global Investment Advisors, LLC	86-1057076	
Cerberus Global Investments B.V.		Cerberus Global Investments B.V., Oude Utrechtseweg 32, Baarn, 3743 KN, Netherlands
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
CJP II General Partner, L.P.	98-0504194	
CNK Fund III, L.P.		2865 Sand Hill Road, Suite 101, Menlo Park, CA 94025
Coller International Partners V, LP	98-0500340	
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
Elevation Company Limited		Sanne House, Bank Street, TwentyEight, Cyberville, Ebene 72201, Republic of Mauritius
Empyrean Capital Partners, LP	52-2403815	
EQT V (No. 1) Limited Partnership	98-0506794	
EQT VI (No. 1) Limited Partnership	98-0701461	
FIG LLC	13-3989886	
First Reserve GP XII, L.P.	98-0579152	
FirstKey Holdings, LLC	90-0943264	

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 Hourly-Rate Employees Pension Plan
B. Plan Number -- 003
C. Plan Sponsor -- General Motors LLC
D. EIN -- 27-0383222
PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION
1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Fortress Credit Opportunities Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress Credit Opportunities III Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress MK Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Frazier Management, LLC	91-1678546	
General Atlantic Investment Partners 2013, L.P.	13-3491941	
General Atlantic Investment Partners I, L.P.	13-3491941	
Goldman Sachs & Co. LLC	13-3501777	
H/2 SO Manager II LP		680 Washington Blvd., 7th FL, Stamford CT 06901
H/2 SO Manager III LP		680 Washington Blvd., 7th FL, Stamford CT 06901
H/2 SO Manager IV LP		680 Washington Blvd., 7th FL, Stamford CT 06901
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	
Highstar Capital Fund III, L.P.	20-5960829	
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	

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

(a) Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. ☒ 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.)
JP Morgan Hedge Fund Services		A division of JPMorgan Chase Bank, N.A., 1 Beacon Street, 20th Floor, Boston, MA 02108
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	
MACC Residential		MACC Residential, Calle Principe de Vergara, 112, 28002 Madrid, Spain
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
Meritech Capital Associates V L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
Meritech Capital Associates VI L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
Meritech Capital Associates VI 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	
OCM Opportunities Fund VII, L.P.	98-0521250	
OCM Opportunities Fund VIIb, L.P.	20-8514102	
Pacific Investment Management Company, LLC	33-0629048	
PanAgora	04-3063840	
Pangaea Two Management, LP	27-2707100	
Park Hill Group, LLC	20-2725596	
Partridge Hill Overseas Management, LLC	13-3968110	
PCP Managers II, L.P.		399 Boylston Street, 13th Floor, Boston, MA 02116
PCP Managers, L.P.		399 Boylston Street, 13th Floor, Boston, MA 02116

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

(a) Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. [☒] 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.)
PDT Partners, LLC		1745 Broadway, 25th Floor, New York, NY 10019
Pennant Capital Management, LLC	22-3811926	
Pinnacle Ventures, L.L.C.		1325 Howard Avenue #261, Burlingame, CA 94010-4212
Pleiad Asia Master Fund	98-1189787	
Providence Equity Partners L.L.C.		500 Boylston Street, Floor 18, Boston, MA 02216
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 Lake Technology Associates IV, L.P.	30-0733533	
Silver Lake Technology Associates V, L.P.	32-0516907	
Silver Point Capital Offshore General Partner, LLC	26-3335901	
Silver Point Capital, L.P.	22-3849636	
Stripes Management LLC		402 West 13th Street, New York, NY 10014
Suvretta Capital Management, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
Suvretta GP, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
TA Associates SDF II L.P.	20-4529994	
TA Associates XI GP, LP	26-4726952	
TC Group V, L.P.	26-0204255	
The Värde Fund X (GP) LP	27-1015088	
TPG Biotechnology Partners II, L.P.	20-3556149	
TPG Biotechnology Partners III L.P.	26-217974	
TPG Biotechnology Partners IV L.P.	45-5555599	
TPG Healthcare Partners, L.P.	82-4937902	
TPG Partners IV, L.P.	20-0347894	
TPG Partners VI, L.P.	26-1684644	
TPG Partners VIII, L.P.	82-4937753	

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 Hourly-Rate Employees Pension Plan
C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 003
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.)
Two Sigma Investments, LP	13-4181471	
UBS O'Connor LLC	98-0186363	

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 Hourly-Rate Employees Pension Plan
C. Plan Sponsor -- General Motors LLC

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

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION												
2(a)			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Service Providers Receiving Direct or Indirect Compensation			Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)		Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?		compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	Did the service provider give you a formula instead of an amount or estimated amount?	
						(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Fidelity Institutional Operations Company, Inc		P.O. Box 73307, Chicago, IL 60673-7307	15, 64	Recordkeeper	11,617,377	x		x				
NISA Investment Advisors	48-1140940		28		5,826,305		x					
AEW Capital Managment L.P.	04-3329433		28		5,573,668		x					
Pacific Investment Management Company, LLC	33-0629048		28		5,555,797	x		x				
Performance Equity Management LLC	13-4162590		28		4,913,619		x					
Arrowstreet Capital LP	04-3472863		28		4,031,634		x					
Wellington Management Company	04-2683227		28		3,901,134		x					
Prudential Fixed Income	22-2540245		28		3,887,581		x					
Capital Guardian Trust Company	95-4154361		28		3,611,588		x					
Bridgewater Associates, LP	27-1437501		28		3,256,057	x		x				
State Street Bank and Trust Company	04-1867445		19, 21, 28, 62, 99	Trustee	3,074,947	x		x				
PRIMECAP Management Co.	95-3868081		28		2,792,232	x		x				
Legal & General Investment	20-8058531		28, 51		2,666,016		x					
Fidelity Institutional Asset Management Trust Company and FIAM LLC	20-2159373		28	Affiliate of recordkeeper	2,410,956	x		x				
J.P. Morgan Investment Management, Inc.	13-3200244		27, 28		2,287,883		x					
SS&C Private Equity Services		80 Lamberton Road Windsor, CT 06095	15		2,206,706		x					
BlackRock Financial Management, Inc.	13-3806691		28		1,961,805		x					
Morgan Stanley Investment Management Inc.	13-3040307		28		1,773,860	x		x				
Marathon Asset Management LLP	95-4328983		28		1,621,999		x					
Metlife Investment Management, LLC	82-2405817		28		1,339,688		x					
AVIVA Investors Americas LLC	61-1691139		28		1,223,415		x					
Insight North America LLC	82-0983489		28		1,177,708		x					
LSV Asset Management	232-772200		28		1,167,495		x					
TGM Associates L.P.	27-3894776		28		1,145,479		x					
Towers Watson Delaware Inc.	23-1159360		11	Actuary	975,735		x					
Baillie Gifford Overseas Limited	22-3438530		28		929,156	x		x				
Deloitte Tax LLP	51-0033500		49		893,916		x					
Principal Global Investors, LLC	42-1479618		28		848,351	x		x				
Dodge & Cox	94-1441976		28		842,683	x		x				
Kirkland & Ellis	36-1326630		29		705,431		x					
Quantitative Management Associates	22-2540245		28		627,043		x					
BlackRock Institutional Trust Company, N.A.	94-3112180		28		506,959	x		x				
Morgan, Lewis & Bockius LLP		101 Park Avenue, New York, NY 10178	29		476,945		x					
BlackRock Capital Management	51-0395386		28		466,223		x					
Ernst & Young		Bank of America, P.O. Box 848111, Dallas, TX 75284-8111	10	External auditor	335,000		x					
Sarofim Realty Advisors	76-0029911		28		303,488		x					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		288,447		x					
Seyfarth Shaw LLP		620 Eighth Avenue, 32nd Floor, New York, NY 10018	29		257,170		x					
Deloitte, Haskins & Sells	86-1065772		49		108,653		x					
Mayer Brown LLP		71 S Wacker Drive, Chicago, IL 60606	29		86,697		x					
Institutional Protection Services		1-3 Staple Inn, London WC1V 7QH	12		76,070		x					
Jennison Associates		466 Lexington Avenue, 18th Floor, New York, NY 10017	28		72,547		x					
SS&C Technologies, Inc.	06-1169696		15		64,517		x					
CB Richard Ellis	95-2743174		28		55,458		x					
Westbrook Realty Management VIII, L.P.	26-1163899		28		52,923		x					
Westbrook Realty Management VII, L.L.C.	20-5372871		28		49,127		x					
VII 444 Madison Co-Investor, LLC	06-1828197		28		40,837		x					
Novus Partners, Inc.	30-0522607		49		39,781		x					
Westbrook Strategic Management II, LLC	46-4662218		28		37,713		x					
London Stock Exchange		10 Paternoster Row, London EC4M 7LS, United Kingdom	40, 49		34,699		x					

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?		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)
CIBC Bank USA	36-3722148		27, 34		26,665		x					
Decker Capital Management LLC	83-0727883		28		25,987		x					
King & Spalding LLP	58-0520153		29		13,882		x					
Cushman & Wakefield		455 North Cityfront Plaza Drive, Chicago, IL 60611	28		10,150		x					
Strategic Economic Decisions, Inc.	74-2139464		49		9,345		x					
First Advantage CoreFacts		P.O. Box 935409, Atlanta, GA 31193	17		9,086		x					
Institutional Limited Partners Association	75-3028947		99		6,854	x		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 Hourly-Rate Employees Pension Plan
C. Plan Sponsor -- General Motors LLC

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

PART I, 3 OTHER INDIRECT COMPENSATION INFORMATION						
3(a)	3(b)	3(c)	3(d)		3(e)	
Service Provider Name (As reported on 2(a))	Service Codes	Enter amount of indirect compensation	Enter name and EIN (address) of source of indirect compensation	EIN (No Soc Sec #)	Address (Report if EIN Unknown or for self-employed persons)	Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
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 Hourly-Rate Employees Pension Plan

C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 003

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.
Silver Oak Services Partners LLC		1560 Sherman Avenue, Evanston, IL 60201	28	Did not provide response for indirect compensation.