Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

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.)
- [X] 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:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

1b Three-digit plan number (PN) ▶ 016

1c Effective date of plan 08/01/2012

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)
GENERAL MOTORS LLC

300 RENAISSANCE CENTER
MC 482-C33-A68
DETROIT, MI 48265

300 RENAISSANCE CENTER
MC 482-C33-A68
DETROIT, MI 48265

2b Employer Identification Number (EIN) 27-0383222

2c Plan Sponsor's telephone number 800-489-4646

2d Business code (see instructions) 336100

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.	07/06/2023	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

3a Plan administrator's name and address [X] 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**	36690
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)**	13033
a(2) Total number of active participants at the end of the plan year	**6a(2)**	11699
b Retired or separated participants receiving benefits	**6b**	9377
c Other retired or separated participants entitled to future benefits	**6c**	13161
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	34237
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	930
f Total. Add lines **6d** and **6e**	**6f**	35167
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	0
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1C 1E 3H 1I

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)		**9b** Plan benefit arrangement (check all that apply)	
(1)	[X] Insurance	**(1)**	[X] Insurance
(2)	[ ] Code section 412(e)(3) insurance contracts	**(2)**	[ ] Code section 412(e)(3) insurance contracts
(3)	[X] Trust	**(3)**	[X] Trust
(4)	[ ] General assets of the sponsor	**(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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 3 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **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 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

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

1 Coverage Information:

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

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
06-6033492	60054	014709	1224	10/01/2021	09/30/2022

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	5549180

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	32743	1224	10/01/2021	09/30/2022

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	7014933

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
PRUDENTIAL INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
22-1211670	68241	040179	1224	10/01/2021	09/30/2022

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	5746568

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

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

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

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

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

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2021

2 Assets:

a Market value	**2a**	6194909936
b Actuarial value	**2b**	6021490112

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	9810	2522149393	2522149393
b For terminated vested participants	13847	824084520	824084520
c For active participants	13033	1973096791	2055830509
d Total	36690	5319330704	5402064422

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	
5 Effective interest rate	**5**	5.66 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	26596000
c Total (line 6a + line 6b)	**6c**	26596000

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

06/05/2023
Date

KATHRYN M HOFFMAN
Type or print name of actuary

23-05658
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

667-300-8438
Telephone number (including area code)

800 NORTH GLEBE ROAD
ARLINGTON, VA 22203
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	1351998014	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	26725000	0
9	Amount remaining (line 7 minus line 8)	1325273014	0
10	Interest on line 9 using prior year's actual return of 8.34 %	110527769	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 5.82 %		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)	1435800783	0

Part III Funding Percentages

14	Funding target attainment percentage	14	84.88 %
15	Adjusted funding target attainment percentage	15	111.46 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	110.02 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
	0	0			
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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:	2nd segment:	3rd segment:	
4.75 %	5.36 %	6.11 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	65

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

Part VI Miscellaneous Items

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

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	26596000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	26596000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	26596000	0	26596000

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

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

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

SEE ATTACHED PDF REPORT

FOR PART 1, LINE 1
DISCLOSURES, MI 00000

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

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

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

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

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

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

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

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

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

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

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

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

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

SEE ATTACHED PDF REPORT

FOR PART I, LINE 2
DISCLOSURES, MI 00000

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

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

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

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

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

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		SEE ATTACHED PDF REPORT

(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: MARY E. GIBBON
b EIN: 53-0181291
c Position: ENROLLED ACTUARY
d Address: WILLIS TOWERS WATSON
800 NORTH GLEBE ROAD
ARLINGTON, VA 22203
e Telephone: 703-258-8163

Explanation: OUR ENROLLED ACTUARY HAS CHANGED BECAUSE OF RE-ASSIGNMENT OF RESPONSIBILITIES WITHIN WILLIS TOWERS WATSON.

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: MARKET ADVANTAGE II, LTD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.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)
94-3112180-001	E	33369807

a Name of MTIA, CCT, PSA, or 103-12 IE: ALIC-SEPARATE ACCOUNT 076

b Name of sponsor of entity listed in (a): AETNA LIFE INSURANCE COMPANY SEPARATE ACCOUNT 076

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
06-6033492-005	P	5549180

a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL U.S. LONG DURATION BOND

b Name of sponsor of entity listed in (a): PRUDENTIAL TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
23-6994310-159	C	3439723

a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL CORE CONSERV INTD BOND

b Name of sponsor of entity listed in (a): PRUDENTIAL TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
23-6994310-156	C	2306842

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-3160892-001	M	10153

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
01-0719298-001	M	350179

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

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

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)
01-6231432-001	M	10673237

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) 832945201

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

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

c EIN-PN 26-6389533-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 17372151

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

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

c EIN-PN 25-6295264-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 271035463

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

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)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	74126716	34639241
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	99788800	34297942
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	451505	6345728
(2) U.S. Government securities	1c(2)	1168060563	798600950
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	1115092088	821065220
(B) All other	1c(3)(B)	978377979	634020919
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	5097697	2967969
(B) Common	1c(4)(B)	1179857021	613271142
(5) Partnership/joint venture interests	1c(5)	4693338	46909339
(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)	1271789567	1127099383
(10) Value of interest in pooled separate accounts	1c(10)	6800673	5549180
(11) Value of interest in master trust investment accounts	1c(11)	27267118	11033569
(12) Value of interest in 103-12 investment entities	1c(12)	167114785	33369807
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	126088700	126058974
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	21560873	94396603

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)	7065492	3430663
	(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	6253232915	4393056629
	Liabilities			
g	Benefit claims payable	1g		
h	Operating payables	1h	39883243	30524063
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		76104485
k	Total liabilities (add all amounts in lines 1g through1j)	1k	39883243	106628548
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	6213349672	4286428081

Part II Income and Expense Statement

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

			(a) Amount	**(b)** Total
	Income			
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)	68137	
	(B) U.S. Government securities	2b(1)(B)	24916419	
	(C) Corporate debt instruments	2b(1)(C)	75132021	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1868728	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		101985305
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	1207648	
	(B) Common stock	2b(2)(B)	20132674	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1195875	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		22536197
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	6234362957	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	6360416579	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-126053622
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-1095954663	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-1095954663

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-20113696
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-960514
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		7379924
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-27548791
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-29730823
c Other income	2c		-55786
d Total income. Add all **income** amounts in column (b) and enter total	2d		-1168516469
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	723379159	
(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)		723379159
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)	1611510	
(2) Contract administrator fees	2i(2)	2656281	
(3) Investment advisory and management fees	2i(3)	6208572	
(4) Other	2i(4)	24549600	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		35025963
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		758405122
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-1926921591
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] 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)** [X] 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:

		Yes	No	Amount
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.)	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?	**4e**	X		150000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**	X		806316877
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 460834.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500
GENERAL MOTORS LLC

D Employer Identification Number (EIN)
27-0383222

Part I Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions ..... | **1** |

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 04-3275867

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... | **3** | 1380

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

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6	**a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	**6a**	
	b Enter the amount contributed by the employer to the plan for this plan year	**6b**	
	c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	**6c**	

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

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

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

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

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: 23.0 % Investment-Grade Debt: 53.0 % High-Yield Debt: 0.0 % Real Estate: 6.0 % Other: 18.0 %

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☒ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____

GENERAL MOTORS

SALARIED RETIREMENT PROGRAM

Employer ID: 27-0383222

Plan Number: 016

Financial Statements as of September 30, 2022 and 2021 and for the Year Ended September 30, 2022

Supplemental Schedules as of and for the Year Ended September 30, 2022 and Report of Independent Auditors

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

TABLE OF CONTENTS

Page

REPORT OF INDEPENDENT AUDITORS ……. 1

FINANCIAL STATEMENTS

Statements of Net Assets Available for Benefits as of September 30, 2022 and 2021……... 4

Statement of Changes in Net Assets Available for Benefits for the Year Ended September 30, 2022……..……..…….. 5

Statements of Accumulated Plan Benefits as of September 30, 2021 and 2020 and Statement of Changes in Accumulated Plan Benefits for the Year Ended September 30, 2022…….…… 6

Notes to Financial Statements…..…… 7

SUPPLEMENTAL SCHEDULES

Schedule H, Part IV, Line 4i—Schedule of Assets (Held at End of Year) as of September 30, 2022……. i

Schedule H, Part IV, Line 4j—Schedule of Reportable Transactions for the Year Ended September 30, 2022……..…….. i

Ernst & Young LLP
One Kennedy Square
Suite 1000
777 Woodward Avenue
Detroit, MI 48226-5495

Tel: +1 313 628 7100
Fax: +1 313 628 7101
ey.com

Report of Independent Auditors

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

Opinion

We have audited the financial statements of General Motors Salaried Retirement Program (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits and statements of accumulated plan benefits as of September 30, 2022 and 2021, and the related statement of changes in net assets available for benefits and statement of changes in accumulated plan benefits for the year ended September 30, 2022, and the related notes (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits and accumulated plan benefits of the Plan at September 30, 2022 and 2021, and the changes in its net assets available for benefits and changes in its accumulated plan benefits for the year ended September 30, 2022, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

A member firm of Ernst & Young Global Limited

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.

- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.

A member firm of Ernst & Young Global Limited

Building a better working world

- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion of the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of September 30, 2022, and reportable transactions for the year then ended (referred to as the "supplemental schedules"), 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 ERISA. 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 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 GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the supplemental schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Ernst & Young LLP

June 29, 2023

A member firm of Ernst & Young Global Limited

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF SEPTEMBER 30, 2022 AND 2021
(in thousands)

	2022	2021
Assets		
Cash	$ 34,494	$ 74,095
Investments at estimated fair value:		
Interests in Investment Trusts	1,121,353	1,262,875
Interests in Master Trusts		
GMAM I	350	372
GMAM III	10,673	25,403
GIFT	10	1,492
Directly held investments:		
Equity securities	605,483	1,167,028
Debt securities (securities loaned: 2022 - $74,355)	2,285,622	3,306,593
Investment funds (measured at NAV)	151,975	215,360
Derivatives and other investments, net	56,845	79,886
Securities lending collateral	76,167	-
Net assets held in 401(h) account	14,333	18,440
Receivables:		
Due from brokers for securities sold	4,633	69,231
Accrued investment income and other	29,577	30,442
Total assets	4,391,515	6,251,217
Liabilities		
Payable to brokers for securities purchased	24,990	32,490
Accrued administrative expenses and other	3,993	5,378
Amount related to obligations of 401(h) account	14,333	18,440
Liability to return securities lending collateral	76,104	-
Total liabilities	119,420	56,308
Net assets available for benefits	$ 4,272,095	$ 6,194,909

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED SEPTEMBER 30, 2022
(in thousands)

Additions	
Investment income (loss):	
Net investment loss from Investment Trusts	$ (18,236)
Net investment income (loss) from Master Trusts	
GMAM I	(22)
GMAM III	7,394
GIFT	8
Net realized and unrealized losses from direct investments	(1,277,058)
Interest and dividend income	123,439
Other loss, net	(169)
Net investment loss	(1,164,644)
Deductions	
Benefits paid to participants	723,144
Administrative expenses	35,026
Total deductions	758,170
Net decrease	(1,922,814)
Net assets available for benefits	
Beginning of year	6,194,909
End of year	$4,272,095

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENTS OF ACCUMULATED PLAN BENEFITS
AS OF SEPTEMBER 30, 2022 AND 2021
(in thousands)

	2022	2021
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	$ 2,606,715	$ 3,283,020
Non-retired participants	1,732,203	3,142,203
Terminated vested participants	848,559	1,307,952
Total vested benefits	5,187,477	7,733,175
Nonvested benefits	70,496	114,730
Total	$ 5,257,973	$ 7,847,905

STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS
FOR THE YEAR ENDED SEPTEMBER 30, 2022
(in thousands)

	2022
Actuarial present value of accumulated Plan benefits, beginning of year	$ 7,847,905
Increase (decrease) during the year attributable to:	
Benefits accumulated	561
Interest	225,339
Benefits paid	(723,144)
Changes in actuarial assumptions	(2,136,241)
Experience loss	43,553
Net decrease	(2,589,932)
Actuarial present value of accumulated Plan benefits, end of year	$ 5,257,973

/See notes to financial statements.

Note 1. Description of the Plan

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

General

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

For employees hired prior to January 1, 2001:

- *Part A – Non-Contributory Benefits* ("Part A Benefits") provide a basic monthly benefit for credited service earned through December 31, 2006. Part A Benefits are based on an employee's salaried classification as specified in the Plan and vested after five years of service.

- *Part B – Contributory Benefits* ("Part B Benefits") consist of primary and supplemental benefits. Primary Part B Benefits represent participant voluntary contributions made to the Plan and vested immediately. Participant voluntary contributions were curtailed effective January 1, 2007. Supplemental Part B Benefits are determined in accordance with a specified formula as defined in the Plan.

- *Part D – Career Average Base Salary Benefits* ("Part D Benefits") provide a monthly benefit for employees who have five or more years of eligible service and worked on and after January 1, 2007 through September 30, 2012. Part D Benefits are determined at 1.25% of the employee's average monthly base salary plus incentive compensation (beginning January 1, 2008), not to exceed applicable IRC limits. Part D Benefits were frozen effective September 30, 2012.

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

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

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

Note 1. Description of the Plan (continued)

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

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

401(h) Account

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

Employee Contributions

Accumulated employee contributions and interest thereon, net of applicable benefit payments, was approximately $70.8 million and $86.8 million at September 30, 2022 and 2021, respectively. Interest was credited to accumulated employee contributions at 3.25%.

Note 2. Significant Accounting Policies

Basis of Accounting

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

Use of Estimates

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

Contributions

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

Note 2. Significant Accounting Policies (continued)

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

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

Interests in Master Trusts and Investment Trusts

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

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

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

The net investment income (loss) attributable to the Master Trusts and Investment Trusts was allocated by the Trustee to each participating plan based on that plan's divided beneficial interest of the underlying securities in each applicable Master Trust and Investment Trust.

Security transactions were recorded on a trade-date basis. Investment income (loss) was recognized as earned based on the terms of the investments and the periods during which the investments were directly owned or held by the Master Trusts and Investment Trusts.

Risks and Uncertainties

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

The Plan's actuarial present value of accumulated benefits and contributions are determined based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported in the financial statements.

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.

Cash equivalents and other short-term investments – Money market funds and other similar short-term investment funds are valued using NAV (or its equivalent) as provided by the investment sponsor or third-party administrator. Prices for treasury bills, term deposits and other short-term fixed income securities are either received from independent pricing services, dealers who make markets in such securities or held at amortized cost. Independent pricing services utilize matrix pricing which considers readily available inputs such as the yield or price of bonds of comparable quality, coupon, maturity and type as well as dealer supplied prices. Money market mutual funds which provide investors with the ability to redeem their interests on a daily basis and for which the NAV (or its equivalent) is publicly available are classified in Level 1, otherwise Level 2. Other cash equivalents and short-term investments are classified in Level 2.

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.

Note 2. Significant Accounting Policies (continued)

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.

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.

Note 2. Significant Accounting Policies (continued)

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.

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, 2022 and 2021 (in thousands):

	2022			
	Level 1	**Level 2**	**Level 3**	**Total**
Investments measured at fair value				
Equity securities	$ 604,454	$ -	$ 1,029	$ 605,483
Debt securities				
Government and agency	-	828,280	-	828,280
Corporate debt and other	-	1,457,342	-	1,457,342
Derivatives and other investments, net	26,559	10,672	19,614	56,845
Net investments subject to leveling	$ 631,013	$ 2,296,294	$ 20,643	2,947,950
Investments measured at net asset value				
Investment funds				151,975
Net investments				$ 3,099,925

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

The activity attributable to Level 3 investments was not material during the year ended September 30, 2022.

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.

Note 4. Investment in Master Trusts

The net assets of the Master Trusts at September 30, 2022 were as follows (in thousands):

	2022			
	GMAM I	**GMAM III**	**GIFT**	**Combined**
Assets				
Cash	$ 13	$ 314	$ 2,740	$ 3,067
Investments at fair value				
Equity securities	-	199,425	191,713	391,138
Investment funds	-	28,076	-	28,076
Other investments, net	-	9,998	5,603	15,601
Total investments	-	237,499	197,316	434,815
Receivables				
Due from brokers for securities sold	-	3,507	1,237	4,744
Accrued investment income and other	497	1,610	6,193	8,300
Total receivables	497	5,117	7,430	13,044
Total assets	510	242,930	207,486	450,926
Liabilities				
Payable for securities purchased and other	-	3,035	1,377	4,412
Total net assets	$ 510	$ 239,895	$ 206,109	$ 446,514

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

Note 4. Investment in Master Trusts (continued)

The net investment income (loss) attributable to the Master Trusts for the year ended September 30, 2022 was as follows (in thousands):

	GMAM I	GMAM III	GIFT
Investment income (loss)			
Net realized and unrealized loss on investments	$ -	$ (31,386)	$ (100,145)
Interest and dividend income	-	12,162	11,041
Other loss, net	(79)	(583)	(4,139)
Net investment loss	$ (79)	$ (19,807)	$ (93,243)

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, 2022 and 2021 (in thousands):

	2022			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	$ 389,104	$ -	$ 2,034	$ 391,138
Other investments, net	4,880	10,721	-	15,601
Net investments subject to leveling	$ 393,984	$ 10,721	$ 2,034	406,739
Investments measured at net asset value				
Investment funds				28,076
Net investments				$ 434,815

	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	$ 1,617,008	$ 19,339	$ 76	1,636,423
Investments measured at net asset value				
Investment funds				71,327
Net investments				$ 1,707,750

The activity attributable to Level 3 investments was not material during the year ended September 30, 2022.

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.

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, 2022 was as follows (in thousands):

	2022			
	GMAM I	**GMAM III**	**GIFT**	**Combined**
Assets				
Cash	$ 210	$ 3	$ -	$ 213
Investments at fair value				
Investment funds	-	9,656	-	9,656
Other investments, net	-	729	9	738
Total investments	-	10,385	9	10,394
Receivables				
Due from brokers for securities sold	-	328	-	328
Accrued investment income and other	140	2	2	144
Total receivables	140	330	2	472
Total assets	350	10,718	11	11,079
Liabilities				
Payable for securities purchased and other	-	45	1	46
Total net assets	$ 350	$ 10,673	$ 10	$ 11,033

Note 4. Investment in Master Trusts (continued)

The Plan's divided interest of the net assets of each of the Master Trusts at September 30, 2021 was as follows (in thousands):

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

Note 5. Investment Trusts

The fair value of the Plan's investments in the Investment Trusts at September 30, 2022 and 2021 is presented in the following table (in thousands):

Trusts	2022	2021
First Plaza Group Trust	$ 271,035	$ 375,120
First Plaza Group Trust II	17,372	22,221
White Plaza Group Trust	832,946	865,534
Total beneficial interests in Investment Trusts	$ 1,121,353	$ 1,262,875

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, 2022 and 2021 (in thousands):

	2022	2021
Plan	$ 1,121,353	$ 1,262,875
Hourly Plan	9,933,214	11,489,529
Total net assets of the Investment Trusts	11,054,567	12,752,404
Less:		
Cash	25,508	56,341
Net non-security assets	142,171	55,337
Fair value of net investments subject to leveling	$ 10,886,888	$ 12,640,726

The combined Investment Trusts' net investment income aggregated $74.6 million for the year ended September 30, 2022 and principally consisted of $171.9 million of interest and dividend income and $97.3 million of net realized and unrealized losses. The Plan's share of the combined Investment Trusts' net investment income was a loss totaling $18.2 million.

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, 2022 and 2021 (in thousands):

	2022			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Private equity and debt investments	$ -	$ -	$ 159,352	$ 159,352
Other investments, net	-	130	1,844	1,974
Net investments subject to leveling	$ -	$ 130	$ 161,196	161,326
Investments measured at net asset value				
Investment funds				4,133,388
Private equity and debt investments				3,149,436
Real estate and other alternative investments				3,442,738
Net investments				$ 10,886,888

Note 5. Investment Trusts (continued)

	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	$ 5,444	$ 55	$ 119,988	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				$ 12,640,726

The activity attributable to Level 3 investments was not material during the year ended September 30, 2022.

Refer to Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions for related disclosures pertaining to the Investment Trusts' investments for which fair value is measured at NAV.

Note 6. Investment Risks

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

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

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

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

Note 6. Investment Risks (continued)

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

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

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

COVID-19 Risk - The global economy and international financial markets have begun to recover from the COVID-19 pandemic as many health and safety restrictions have been lifted and vaccine distribution has proliferated. The ultimate duration and magnitude of the affect of the COVID-19 outbreak on worldwide economic and financial activity depends on future developments including any subsequent outbreaks of the virus and related variants and the efficacy, availability and adoption of vaccines. The overall financial impact on the Plan and the sponsor is uncertain. 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.

Geopolitical Risk – In early 2022, the Russian Federation invaded Ukraine and commenced an armed conflict that has caused 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 significantly declined in value and/or may no longer be tradable. The longer-term effects to geopolitical norms, the macroeconomic business environment and investment valuations are uncertain. The Plan's direct and indirect exposure to Russian financial instruments at September 30, 2022 was not significant.

Note 6. Investment Risks (continued)

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

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

Note 7. Derivative Financial Instruments

The Plan, Master Trusts and the Investment Trusts may enter into various derivative financial instruments ("derivatives") to hedge or protect the underlying investments from changes in the interest rate, foreign exchange, commodity and securities markets. Losses may arise if the value of derivatives decreases due to an unfavorable change in the value of the underlying assets or if the counterparty does not perform under the contract. The aggregate fair value of the derivative financial instruments held by the Plan and Master Trusts at September 30, 2022 and 2021 was not significant and detailed disclosures have been excluded. The Investment Trusts did not hold any derivative financial instruments at September 30, 2022 and 2021.

The net realized and unrealized loss on derivatives aggregated approximately $91.9 million for the year ended September 30, 2022 and principally consisted of net losses on interest rate and equity option contracts. 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 $475.7 million and $640.8 million at September 30, 2022 and 2021, respectively, and principally represented interest rate swaps and financial futures contracts. The notional amount is the contractual amount applicable to the derivative financial instruments and not the amount at risk.

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

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

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

Investment Funds

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

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

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

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

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

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

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

Other investment funds include funds that invest in event-driven situations (i.e., mergers, hostile takeovers, reorganizations, recapitalizations, share buybacks or leveraged buyouts) and relative value (which seeks to take advantage of pricing discrepancies between instruments including equities, debt, options and futures).

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

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds directly held by the Plan at September 30, 2022 and 2021 (dollars in thousands).

	2022				
	Fair	Unfunded	Redemption Attributes		
Description	Value	Commitments	Redeemable *	Frequency	Notice Period
Multi-strategy funds	$ 113,790	-	100%	Daily, Weekly, Monthly	0 - 3 days
Other investment funds	38,185	-	100%	Daily, Monthly	5 - 6 Days
Total	$ 151,975	$ -			

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

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

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

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, 2022 and 2021 (dollars in thousands).

	2022				
	Fair	Unfunded	Redemption Attributes		
Description	Value	Commitments	Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds[(a)]	$ 28,076	$ -	0%	N/A	N/A
Investment Trusts					
Funds of hedge funds[(b)]	$ 33,367	$ 5,271	47%	Semi-Annually	95 Days
Fixed income funds[(c)]	36,689	1,703	98%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Equity funds[(d)]	60,266	-	99%	Monthly, Quarterly, Semi-Annually	5 - 90 Days
Multi-strategy funds[(e)]	102,003	5,756	98%	Monthly, Quarterly, Semi-Annually	4 - 90 Days
Other investment funds	120,227	-	100%	Monthly, Quarterly	5 - 90 Days
Total	$ 352,552	$ 12,730			

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

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 13% (98% at September 30, 2021) of the fair value of the investment funds in this category were subject to an initial lock-up period of 3 years. All of the nonredeemable investment funds in this category at September 30, 2022 were in liquidation.

(c) Approximately 8% (45% at September 30, 2021) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1 to 5 years. Approximately 10% (8% at September 30, 2021) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(d) Approximately 10% at September 30, 2021 of the fair value of the investment funds in this category were subject to an initial lock-up period of 1 year. All (83% at September 30, 2021) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(e) Approximately 22% (27% at September 30, 2021) of the fair value of the nonredeemable investment funds in this category were in liquidation.

Private Equity and Debt Investments

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

Real Estate and Other Alternative Investments

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

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

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods related to the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2022 and 2021 (dollars in thousands). Neither the Plan nor the Master Trusts held any private equity and debt investments or real estate and other alternative investments subject to disclosure at September 30, 2022 and 2021.

	2022				
			Estimated Liquidation Period		
Description	Fair Value	Unfunded Commitments	Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	$ 343,065	$ 84,048	96%	0%	4%
Real estate and other alternative investments	392,959	105,555	22%	42%	36%
Total	$ 736,024	$ 189,603			

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

Note 9. Securities Lending

The Plan commenced participation in a securities lending program in September 2022 through an agent whereby certain of the Plan's U.S. investment securities may be loaned to counterparties ("Borrower(s)"). The Borrowers fully collateralize the borrowed securities by providing the Plan permitted collateral as defined in the Securities Exchange Act of 1934 and may include either cash, letters of credit, or U.S. securities issued or guaranteed by the U.S. government. Loaned securities are collateralized at a minimum of 102% of their fair value plus any accrued interest in the case of debt securities. The Plan separately records the collateral received as an asset and a corresponding liability at the time the securities are loaned. Collateral is reported at fair value. All cash collateral is invested however, the Plan may not sell or repledge any non-cash collateral received. As the fair value of the securities loaned changes, the Borrowers accordingly adjust the collateral held by the Plan.

The Borrowers have the right to sell or repledge the borrowed securities. The Plan can terminate a loan at any time. Upon the termination of a lending agreement, the Borrower is obligated to deliver the borrowed securities and the Plan is required to return the collateral originally received.

Note 9. Securities Lending (continued)

The fair values of the loaned securities and invested collateral and the liability to return the collateral are separately disclosed in the *Statements of Net Assets Available for Plan Benefits* in accordance with *Accounting Standards Codification 860, Transfers and Servicing.* At September 30, 2022, the aggregate fair values of the securities loaned and the collateral received were approximately $74.4 million and $76.2 million, respectively. The liability to return the collateral to the Borrowers approximated $76.1 million. The entire collateral balance consisted of cash equivalents and other short-term investments categorized in Level 2 of the fair value hierarchy and was entirely sourced from cash received from the Borrowers.

The Plan recognizes interest income and realized and unrealized gains and losses on the collateral. The Plan's securities lending income for the year ended September 30, 2022 was not significant.

Note 10. 401(h) Account

The aggregate fair value of the net assets of the Plan's 401(h) account at September 30, 2022 and 2021 was $14.3 million and $18.4 million, respectively. The principal investment underlying the 401(h)-account consisted of a publicly traded investment fund which was classified in Level 1 of the fair value hierarchy.

Note 11. Termination Priorities

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

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

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 12. Federal Income Tax Status and Regulatory Matters

The Plan was established on August 1, 2012. The Plan received a favorable determination letter from the Internal Revenue Service ("IRS") dated May 6, 2014, stating that the Plan and related trusts were designed in accordance with the applicable provisions of the IRC and therefore, the associated trusts are exempt from taxation. The Plan was amended and restated 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 and restated, 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, 2022, 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 13. Actuarial Present Value of Accumulated Plan Benefits

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

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

The following significant actuarial assumptions were used in the valuations for the years ended September 30, 2022 and 2021:

- The interest rate used to discount accumulated plan benefits was 5.64% and 3.01% at September 30, 2022 and 2021, respectively.

- The mortality of retired and non-retired participants was estimated using the RP-2014 White Collar Annuitant Male and Female Mortality tables and projected from base year 2006 with MP-2020 unadjusted. Adjustment factors of 0.863 and 0.923 were applied to the RP-2014 White Collar Annuitant Male and Female Mortality tables, respectively. The withdrawal rate, retirement rate and incidence of total and permanent disability assumptions were based on GM experience.

- The basic benefit ranged from $50.90 to $51.65 per month per year of credited service.

Note 13. Actuarial Present Value of Accumulated Plan Benefits (continued)

- Interest credited to participant accounts under the cash balance feature of the Plan was at the greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (3.10% for July 2022 vs. 1.94% for July 2021). It was assumed 100% of the participants elect to take this benefit in the form of a lump-sum payment.

- It was assumed that approximately 80% of all male participants and 40% of all female participants would not reject the surviving spouse coverage and the husband-wife age difference is two years for males and two years for females.

- For non-disability retirements, it was presumed that 50% of retirees would choose a lump sum payment and the remaining 50% would elect the annuity form of payment for retirement.

The decrease of $2.1 billion in the accumulated plan benefits obligation due to changes in actuarial assumptions was principally attributable to the increase in the discount rate from 3.01% to 5.64%.

Note 14. Employer Contributions

For the year ended September 30, 2022, the Company met the minimum funding requirements under ERISA and no contributions were due.

Note 15. Related Party and Party-In-Interest Transactions

The Plan, Master Trusts and Investment Trusts entered into related-party transactions which generally include investments or transactions with trustees, fund managers, GM Company and its subsidiaries and other GM sponsored benefit plans as described throughout these financial statements. Such transactions were within the scope of the investment guidelines as established by the IFC. These transactions also qualify as party-in-interest transactions and are exempt from the prohibited transaction rules pursuant to ERISA.

Note 16. Reconciliation of Financial Statements to the Form 5500

The following table presents a reconciliation of the net assets available for benefits per the financial statements to the Form 5500 as of September 30, 2022 and 2021 (in thousands).

	2022	2021
Net assets available for benefits per the financial statements	$ 4,272,095	$ 6,194,909
Add:		
Net assets held in 401(h) account	14,333	18,440
Net assets available for benefits per the Form 5500	$ 4,286,428	$ 6,213,349

Note 16. Reconciliation of Financial Statements to the Form 5500 (continued)

The following is a reconciliation of the changes in net assets available for benefits per the financial statements to the Form 5500 for the year ended September 30, 2022 (in thousands):

	Amounts per Financial Statements	401(h) Account Activity	Amounts per Form 5500
Net investment loss	$ (1,164,644)	$ (3,871)	$ (1,168,515)
Benefits paid to participants	723,144	235	723,379
Administrative expenses	35,026	-	35,026

Note 17. Subsequent Events

Subsequent events have been evaluated through June 29, 2023 which is the date these financial statements were available to be issued.

The Company terminated approximately 500 salaried classified employees including certain global executives as a result of performance related matters ("Performance Calibration Initiative") in late February 2023. Terminated employees received certain severance benefits that were paid by GM Company.

In early March 2023, GM Company offered a voluntary separation program ("2023 VSP") to all of its U.S. salaried employees that accumulated five or more years of service as of June 30, 2023 ("Qualification Date"). Global executives with two or more years of service as of the Qualification Date were also included in the offer. The affected employees had until March 24, 2023 to express their interest to participate in the program. A total of approximately 4,800 U.S. salaried employees and global executives accepted the offer to voluntarily terminate employment or retire in exchange for salary continuation payments and certain other benefits pursuant to the terms of 2023 VSP. Terminations and retirements under the 2023 VSP are expected to be substantially completed by June 30, 2023.

Retiring U.S. salaried employees who are entitled to a defined pension benefit can elect to receive a lump-sum distribution of their entire pension benefit from the Plan in either of the forms described in Note 1. Plan Description.

The combined effect of the aforementioned 2023 VSP and Performance Calibration Initiative is estimated to increase accumulated Plan benefits by approximately $110 million.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

SUPPLEMENTAL SCHEDULES

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS
(HELD AT END OF YEAR)
AS OF SEPTEMBER 30, 2022
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 016

	(a) (b) Identity of Issue, Borrower, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
*	Investment in First Plaza Group Trust (25-6295264)	Common/Collective Trust	$ 448,657	$ 271,035
*	Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	86,227	17,372
*	Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	739,713	832,946
	Total Investment Trusts		1,274,597	1,121,353
	Directly held investments:			
	Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	6,346	6,346
**	Equity securities (see attached)	Equity securities	571,208	605,483
***	Debt securities (see attached)	Debt securities	2,899,012	2,285,622
	Investment funds (see attached)	Investment funds	250,103	191,297
	Private equity and debt investments (see attached)	Private equity and debt investments	-	638
	Real estate and other alternative investments (see attached)	Real estate and other alternative investments	11,794	11,026
	Insurance contracts (see attached)	Insurance contracts	16,166	18,311
	Derivatives, net (see attached)	Derivatives	2,006	(18,798)
	Total directly held investments		3,756,635	3,099,925
	Total investments		$ 5,031,232	$ 4,221,278
	Investment held in 401 (h) account:			
	Vanguard STAR Fund		$ 12,877	$ 14,203
	Securities lending collateral			
	Cash equivalents and other short-term investments (see attached)		$ 76,167	$ 76,167

* Denotes parties-in-interest.

** Includes GM common stock with a cost of $322 and current value of $270.

*** Includes GM senior unsecured notes with a cost of $3,740 and current value of $3,161.

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

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS **EMPLOYER ID: 27-0383222**
FOR THE YEAR ENDED SEPTEMBER 30, 2022 **PLAN NUMBER: 016**
(in thousands, except number of transactions)

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
U.S. Government	US Treasury notes & bonds 08/15/2051, 2.000%	249	$ 239,153	$ -	$ -	$ 239,153	$ -
U.S. Government	US Treasury notes & bonds 08/15/2051, 2.000%	227		224,397	231,181	224,397	(6,784)
State Street Bank & Trust	SSC Government Money Market Fund	57	182,215	-	-	182,215	-
State Street Bank & Trust	SSC Government Money Market Fund	52	-	182,671	182,671	182,671	-

GENERAL MOTORS SALARIED RETIREMENT PROGRAM
SCHEDULE H, PART IC, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2022
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 016

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
Cash equivalents and other short-term investments				
	CREDIT AGRICOLE	Cash equivalents and other short-term investments	3,360	3,360 [1]
	CREDIT AGRICOLE CIB TD - 03Oct22	Cash equivalents and other short-term investments	2,986	2,986
		Total cash equivalents and other short-term investments	**6,346**	**6,346**
Equity securities				
	3I GROUP PLC	Equity Securities	361	442
	3M CO	Equity Securities	686	375
	AAK AB	Equity Securities	119	83
	AALBERTS INDS	Equity Securities	90	77
	ABBOTT LABORATORIES	Equity Securities	1,646	2,331
	ABBVIE INC	Equity Securities	2,003	2,452
	ABC-MART INC	Equity Securities	209	190
	ABIOMED INC	Equity Securities	96	67
	ABM INDUSTRIES	Equity Securities	546	455
	ACCENTURE PLC CL A	Equity Securities	2,165	2,133
	ACERINOX SA	Equity Securities	197	119
	ACTIVISION BLIZZARD INC	Equity Securities	369	719
	ADAPTIVE BIOTECH	Equity Securities	115	33
	ADDTECH AB-B SH	Equity Securities	62	124
	ADDUS HOMECARE CORP	Equity Securities	348	457
	ADECCO SA REG	Equity Securities	531	216
	ADEKA CORP	Equity Securities	98	67
	ADIDAS AG	Equity Securities	302	201
	ADMIRAL GROUP PLC	Equity Securities	200	179
	ADOBE SYSTEMS INC	Equity Securities	1,961	3,152
	ADVANCE AUTO PARTS INC	Equity Securities	47	58
	ADVANCED MICRO DEVICES INC	Equity Securities	254	621
	ADYEN NV	Equity Securities	485	284
	AECOM	Equity Securities	998	2,092
	AEGON NV-NY REG	Equity Securities	344	334
	AENA SME SA	Equity Securities	141	101
	AEON DELIGHT CO LTD	Equity Securities	63	39
	AERCAP HOLDINGS	Equity Securities	305	190
	AES CORP	Equity Securities	49	90
	AFFIRM HOLDINGS INC	Equity Securities	111	24
	AFLAC INC	Equity Securities	147	212
	AGILENT TECHNOLOGIES INC	Equity Securities	449	1,217
	AGRICULTURAL BANK OF CHINA	Equity Securities	3,561	3,032
	AIA GROUP LTD	Equity Securities	1,298	1,038
	AIR LIQUIDE SA	Equity Securities	267	202
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	203	309
	AIR WATER INC	Equity Securities	344	261
	AIRBNB INC-A	Equity Securities	367	238
	AIRBUS GROUP SE	Equity Securities	965	1,050
	AISAN INDUSTRY	Equity Securities	177	130
	AKAMAI TECHNOLOGIES INC	Equity Securities	57	78
	AKER BP ASA	Equity Securities	697	607
	ALAMOS GOLD INC	Equity Securities	104	104
	ALBEMARLE CORP	Equity Securities	451	1,454
	ALCOA CORP	Equity Securities	68	37
	ALCON INC	Equity Securities	63	55
	ALFA LAVAL AB	Equity Securities	14	15
	ALFRESA HOLDINGS CORP	Equity Securities	61	41
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	1,801	1,032
	ALIGN TECHNOLOGY INC	Equity Securities	84	93
	ALIMEN COUCHE	Equity Securities	372	471
	ALK-ABELLO A/S	Equity Securities	68	77
	ALKERMES PLC	Equity Securities	304	135
	ALLEGHANY CORP	Equity Securities	45	69
	ALLEGION PLC	Equity Securities	44	48
	ALLEGRO MICROSYS	Equity Securities	410	546
	ALLEIMA AB	Equity Securities	5	11
	ALLIANT ENERGY CORP	Equity Securities	61	80
	ALLKEM LTD	Equity Securities	74	95
	ALLSTATE CORP	Equity Securities	131	214
	ALLY FINANCIAL INC	Equity Securities	53	61
	ALNYLAM PHARMACE	Equity Securities	86	144
	ALPHABET INC CL A	Equity Securities	5,595	8,362
	ALPHABET INC CL C	Equity Securities	5,601	7,779
	ALS LTD	Equity Securities	97	115
	ALTEN	Equity Securities	392	388
	ALTRIA GROUP INC	Equity Securities	3,518	2,993
	AMADA CO LTD	Equity Securities	167	107
	AMANO CORP	Equity Securities	53	50
	AMAZON.COM INC	Equity Securities	4,397	7,457
	AMC ENTERTAINMENT HOLDINGS INC	Equity Securities	145	29
	AMCOR PLC	Equity Securities	104	99
	AMEREN CORPORATION	Equity Securities	85	124
	AMERICAN AIRLINES GROUP INC	Equity Securities	727	204
	AMERICAN ELECTRIC POWER	Equity Securities	207	261
	AMERICAN EXPRESS CO	Equity Securities	2,461	2,153
	AMERICAN FINANCIAL GROUP INC	Equity Securities	45	53
	AMERICAN INTERNATIONAL GROUP	Equity Securities	307	236

	AMERICAN WATER WORKS CO INC	Equity Securities	86	142
	AMERIPRISE FINANCIAL INC	Equity Securities	83	169
	AMERIS BANCORP	Equity Securities	900	724
	AMERISOURCEBERGEN CORP	Equity Securities	83	127
	AMETEK INC	Equity Securities	90	157
	AMGEN INC	Equity Securities	2,762	3,655
	AMP LTD	Equity Securities	75	55
	AMPHENOL CORP CL A	Equity Securities	140	240
	AMPLIFON SPA	Equity Securities	72	80
	AMPOL LTD	Equity Securities	319	258
	ANADOLU EFES VE	Equity Securities	192	188
	ANALOG DEVICES INC	Equity Securities	515	907
	ANDRITZ AG	Equity Securities	166	144
	ANGLO AMERICAN PLC	Equity Securities	1,241	1,001
	ANHEUSER-BUSCH INBEV SA	Equity Securities	818	456
	ANSYS INC	Equity Securities	67	116
	ANTHEM INC	Equity Securities	776	1,109
	AON PLC-CLASS A	Equity Securities	197	354
	AP MOLLER-B	Equity Securities	53	31
	APA CORP	Equity Securities	98	71
	APA GROUP	Equity Securities	172	128
	APOLLO GLOBAL MANAGEMENT INC	Equity Securities	122	115
	APPLE INC	Equity Securities	6,357	15,942
	APPLIED MATERIALS INC	Equity Securities	310	807
	APPLOVIN CO-CL A	Equity Securities	27	14
	APTIV PLC	Equity Securities	128	127
	ARAMARK	Equity Securities	53	43
	ARC RESOURCES LT	Equity Securities	46	66
	ARCADIS NV	Equity Securities	109	76
	ARCELORMITTAL	Equity Securities	368	371
	ARCH CAPITAL GROUP LTD	Equity Securities	67	105
	ARCHER DANIELS MIDLAND CO	Equity Securities	146	270
	ARGENX SE	Equity Securities	320	389
	ARISTA NETWORKS	Equity Securities	89	172
	ARISTOCRAT LEISURE	Equity Securities	152	111
	ARLO TECHNOLOGIES INC	Equity Securities	137	75
	ARRAY TECHNOLOGIES INC	Equity Securities	526	308
	ARROW ELECTRONICS INC	Equity Securities	30	38
	ARTHUR J GALLAGH	Equity Securities	76	213
	ASAHI GROUP HOLDINGS	Equity Securities	208	195
	ASCENDIS PHARMA A/S	Equity Securities	214	289
	ASM PACIFIC	Equity Securities	121	51
	ASML HOLDING NV	Equity Securities	2,877	2,435
	ASML HOLDING NV NY REG SHS	Equity Securities	2,873	2,117
	ASR NEDERLAND NV	Equity Securities	176	160
	ASSA ABLOY AB B	Equity Securities	693	611
	ASSURANT INC	Equity Securities	31	50
	ASTRAZENECA ADR	Equity Securities	1,330	2,236
	ASTRAZENECA PLC	Equity Securities	1,027	1,345
	AT+T INC	Equity Securities	1,187	657
	ATMOS ENERGY CORP	Equity Securities	67	81
	ATS AUTOMATION	Equity Securities	42	74
	AURIZON HOLDINGS	Equity Securities	98	81
	AUST AND NZ BANK	Equity Securities	609	426
	AUTO TRADER GROUP PLC	Equity Securities	147	167
	AUTODESK INC	Equity Securities	130	246
	AUTOMATIC DATA PROCESSING	Equity Securities	328	631
	AUTOZONE INC	Equity Securities	884	1,187
	AVALARA INC	Equity Securities	58	48
	AVANTOR INC	Equity Securities	70	64
	AVANZA BANK HOLD	Equity Securities	333	146
	AVEANNA HEALTHCA	Equity Securities	336	51
	AVERY DENNISON	Equity Securities	45	81
	AVEVA GROUP PLC	Equity Securities	60	77
*	AVIVA PLC	Equity Securities	401	269
	AXA SA	Equity Securities	1,367	1,172
	AZBIL CORP	Equity Securities	126	117
	B&M EUROPEAN	Equity Securities	221	153
	BAE SYSTEMS PLC	Equity Securities	596	667
	BAIDU INC-SP ADR	Equity Securities	1,314	1,281
	BAKER HUGHES CO	Equity Securities	201	120
	BALFOUR BEATTY	Equity Securities	79	86
	BALL CORP	Equity Securities	80	94
	BANCA MEDIOLANUM	Equity Securities	100	86
	BANCO SABADELL	Equity Securities	119	89
	BANCO SANTANDER	Equity Securities	846	745
	BANCOLOMBIA-ADR	Equity Securities	123	88
	BANK OF AMERICA CORP	Equity Securities	6,390	5,358
	BANK OF COMMUNICATIONS	Equity Securities	224	175
	BANK OF IRELAND	Equity Securities	855	832
	BANK OF JIANGS-A	Equity Securities	767	770
	BANK OF MONTREAL	Equity Securities	428	356
	BANK OF NEW YORK MELLON CORP	Equity Securities	238	181
	BANPU PUB CO-F	Equity Securities	204	166
*	BARCLAYS PLC	Equity Securities	918	654
	BARRATT DEVELOPMENTS PLC	Equity Securities	79	39
	BASF SE	Equity Securities	588	266
	BATH & BODY WORK	Equity Securities	612	301
	BAVARIAN NORDIC	Equity Securities	23	12
	BAWAG GROUP AG	Equity Securities	116	120
	BAXTER INTERNATIONAL INC	Equity Securities	1,146	1,065

	BAYCURRENT CONSULTING	Equity Securities	248	156
	BAYER AG-ADR	Equity Securities	959	723
	BAYER AG-REG	Equity Securities	843	636
	BAYERISCHE MOTOREN WERKE AG	Equity Securities	436	325
	BBVA	Equity Securities	68	68
	BEACH ENERGY LTD	Equity Securities	110	94
	BEAZLEY PLC	Equity Securities	102	106
	BECTON DICKINSON AND CO	Equity Securities	890	897
	BEFESA SA	Equity Securities	95	42
	BEIGENE LTD-ADR	Equity Securities	273	209
	BENTLEY SYSTEM-B	Equity Securities	61	32
	BERKSHIRE HATHAWAY INC CL B	Equity Securities	1,413	2,080
	BEST BUY CO INC	Equity Securities	70	84
	BEZEQ THE ISRAEL	Equity Securities	68	136
	BHP BILLITON LIMITED	Equity Securities	630	494
	BILL.COM HOLDING	Equity Securities	147	78
	BIOGEN INC	Equity Securities	4,254	3,260
	BIOMARIN PHARMACEUTICAL INC	Equity Securities	1,887	1,664
	BIONTECH SE-ADR	Equity Securities	453	735
	BIO-RAD LABS-A	Equity Securities	50	56
	BIO-TECHNE CORP	Equity Securities	97	67
	BIRCHCLIFF ENERGY	Equity Securities	70	64
	BJ'S WHOLESALE CLUB	Equity Securities	553	590
	BKW AG	Equity Securities	75	80
	BLACK KNIGHT	Equity Securities	60	60
	BLACKBERRY LTD	Equity Securities	430	216
*	BLACKROCK INC	Equity Securities	419	501
	BLACKSTONE GROUP INC	Equity Securities	236	358
	BLOCK INC	Equity Securities	238	167
	BLOOMIN' BRANDS	Equity Securities	221	269
	BLUEGREEN VACATION HOLDING	Equity Securities	91	49
	BLUESCOPE STEEL LTD	Equity Securities	86	115
	BNP PARIBAS	Equity Securities	1,517	1,209
	BNP PARIBAS-ADR	Equity Securities	1,090	978
*	BOEING CO/THE	Equity Securities	653	405
	BOOKING HOLDINGS	Equity Securities	403	404
	BOOZ ALLEN HAMILTON	Equity Securities	59	74
	BORALEX INC -A	Equity Securities	135	105
	BORGWARNER INC	Equity Securities	69	45
	BORUSAN YATIRIM	Equity Securities	367	460
	BOSTON SCIENTIFIC CORP	Equity Securities	480	871
	BP PLC	Equity Securities	1,621	1,657
	BP PLC-ADR	Equity Securities	3,342	3,289
	BRAMBLES LTD	Equity Securities	115	113
	BRENNTAG AG	Equity Securities	658	572
	BRIDGESTONE CORP	Equity Securities	426	358
	BRISTOL MYERS SQUIBB CO	Equity Securities	2,236	2,726
	BRITISH AMERICAN TOBACCO PLC	Equity Securities	427	360
	BROADCOM INC	Equity Securities	580	1,096
	BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	54	101
	BROOKFIELD ASSET MANAGEMENT INC	Equity Securities	272	290
	BROOKFIELD-A	Equity Securities	464	398
	BROWN & BROWN	Equity Securities	55	87
	BROWN FORMAN CORP CLASS B	Equity Securities	88	124
	BRP INC/CA-SUB V	Equity Securities	249	189
	BUNGE LTD	Equity Securities	62	70
	BUNZL PLC	Equity Securities	819	787
	BURLINGTON STORE	Equity Securities	66	45
	C.H. ROBINSON WORLDWIDE INC	Equity Securities	59	75
	CA IMMOBILIEN ANLAGEN	Equity Securities	61	54
	CABLE ONE INC	Equity Securities	62	28
	CADENCE DESIGN SYSTEMS INC	Equity Securities	61	272
	CAESARS ENTERTAIMENT	Equity Securities	710	457
	CAIRN HOMES	Equity Securities	132	103
	CAIXABANK SA	Equity Securities	964	808
	CALERES INC	Equity Securities	692	685
	CALIFORNIA RESOURCES CORP	Equity Securities	371	330
	CAMPBELL SOUP CO	Equity Securities	59	55
	CAN NATL RAILWAY	Equity Securities	606	505
	CAN NATURAL RESOURCES	Equity Securities	387	616
	CANON MARKETING	Equity Securities	96	97
	CAP GEMINI	Equity Securities	145	208
	CAPCOM CO LTD	Equity Securities	253	262
	CAPITA PLC	Equity Securities	477	70
	CAPITAL ONE FINANCIAL CORP	Equity Securities	336	337
	CAPITAL POWER CORP	Equity Securities	92	136
	CAPRI HOLDINGS LTD	Equity Securities	162	177
	CAPSTONE COPPER	Equity Securities	55	28
	CARDINAL HEALTH INC	Equity Securities	1,539	1,925
	CARLISLE COS INC	Equity Securities	92	87
	CARLIT HOLDINGS	Equity Securities	113	60
	CARLSBERG AS B	Equity Securities	192	225
	CARLYLE GROUP INC	Equity Securities	27	25
	CARMAX INC	Equity Securities	862	944
	CARNIVAL CORP	Equity Securities	1,038	168
	CARNIVAL PLC	Equity Securities	269	32
	CARRIER GLOBAL	Equity Securities	132	272
	CARSALES.COM LTD	Equity Securities	78	94
	CASTELLUM AB	Equity Securities	94	40
	CATALENT INC	Equity Securities	81	74
	CATERPILLAR INC	Equity Securities	697	1,137

	CAZOO GROUP LTD	Equity Securities	25	2
	CBOE GLOBAL MARK	Equity Securities	127	145
	CBRE GROUP INC A	Equity Securities	82	135
	CDW CORP/DE	Equity Securities	49	127
	CELANESE CORP SERIES A	Equity Securities	61	59
	CELLECTIS - ADR	Equity Securities	61	7
	CELLNEX TELECOM	Equity Securities	283	199
	CENCOSUD SA	Equity Securities	255	180
	CENOVUS ENERGY INC	Equity Securities	63	56
	CENTENE CORP	Equity Securities	175	272
	CENTERPOINT ENERGY INC	Equity Securities	93	106
	CENTRAL GARDEN-A	Equity Securities	196	232
	CERENCE INC	Equity Securities	14	14
	CERIDIAN HCM HOL	Equity Securities	79	46
	CF INDUSTRIES HOLDINGS INC	Equity Securities	54	124
	CGI INC	Equity Securities	123	140
	CHALLENGER LTD	Equity Securities	67	55
	CHAMPIONX CORP	Equity Securities	458	673
	CHARLES RIVER LA	Equity Securities	100	59
	CHART INDUSTRIES	Equity Securities	396	590
	CHARTER COMMUNICATIONS INC	Equity Securities	219	217
	CHEMOCENTRYX INC	Equity Securities	67	129
	CHENIERE ENERGY INC	Equity Securities	78	240
	CHEVRON CORP	Equity Securities	1,252	1,616
	CHEWY INC- CL A	Equity Securities	54	21
	CHIA CHANG	Equity Securities	372	288
	CHIBA BANK LTD	Equity Securities	108	104
	CHICONY POWER	Equity Securities	38	44
	CHINA CITIC BK-A	Equity Securities	13	11
	CHINA MERCHANT-A	Equity Securities	419	390
	CHINA PACIFIC-A	Equity Securities	213	194
	CHINA PETROLEUM	Equity Securities	1,156	799
	CHINA XLX FERTIL	Equity Securities	68	56
	CHIPOTLE MEXICAN GRILL INC	Equity Securities	78	254
	CHUBB LTD	Equity Securities	352	470
	CHURCH + DWIGHT CO INC	Equity Securities	70	105
	CIE AUTOMOTIVE	Equity Securities	77	55
	CIE FINANCIERE RICHEMONT REG	Equity Securities	1,310	1,144
	CIGNA CORP	Equity Securities	1,172	1,606
	CINCINNATI FINANCIAL CORP	Equity Securities	65	82
	CINTAS CORP	Equity Securities	75	217
	CISCO SYSTEMS INC	Equity Securities	1,134	1,382
*	CITIGROUP INC	Equity Securities	1,134	796
	CITIZENS FINANCIAL GROUP	Equity Securities	104	103
	CITRIX SYSTEMS INC	Equity Securities	55	78
	CITY DEVELOPS	Equity Securities	326	286
	CK HUTCHISON HOLDINGS LTD	Equity Securities	178	116
	CKD CORP	Equity Securities	115	62
	CLARIVATE PLC	Equity Securities	62	20
	CLEANAWAY WASTE MANAGEMENT LTD	Equity Securities	117	194
	CLEVELAND-CLIFFS	Equity Securities	73	42
	CLOROX CO	Equity Securities	95	95
	CLOSE BROTHERS GROUP PLC	Equity Securities	84	45
	CLOUDFLARE INC-A	Equity Securities	122	86
	CME GROUP INC	Equity Securities	290	382
	CMS ENERGY CORP	Equity Securities	77	101
	CNH INDUSTRIAL NV	Equity Securities	349	470
	CNO FINANCIAL GROUP	Equity Securities	361	356
	CNOOC ENERGY T-A	Equity Securities	570	565
	COCA COLA CO/THE	Equity Securities	1,111	1,398
	COCA-COLA EUROPE	Equity Securities	179	153
	COCA-COLA HBC AG	Equity Securities	226	198
	COGNEX CORP	Equity Securities	71	44
	COGNIZANT TECH SOLUTIONS A	Equity Securities	213	181
	COINBASE GLOBA-A	Equity Securities	126	46
	COLGATE PALMOLIVE CO	Equity Securities	339	337
	COLLEGIUM PHARMACEUTICAL INC	Equity Securities	154	106
	COLOPLAST B	Equity Securities	367	516
	COMCAST CORP CLASS A	Equity Securities	4,223	3,161
	COMET HOLDING-R	Equity Securities	106	59
	COMFORTDELGRO CORP	Equity Securities	123	83
	COMMERCIAL METAL	Equity Securities	625	564
	COMMONW BANK AUSTRALIA	Equity Securities	488	411
	COMPASS GROUP	Equity Securities	846	913
	COMPUGROUP MEDIC	Equity Securities	70	43
	COMPUTACENTER PLC	Equity Securities	44	61
	CONAGRA FOODS INC	Equity Securities	102	94
	CONCENTRIX CORP	Equity Securities	276	513
	CONOCOPHILLIPS	Equity Securities	467	793
	CONSOLIDATED EDISON INC	Equity Securities	168	182
	CONSTELLATION BRANDS INC A	Equity Securities	1,488	1,604
	CONSTELLATION ENERGY CORP	Equity Securities	63	163
	CONSTELLIUM SE	Equity Securities	40	23
	CONTACT ENERGY	Equity Securities	384	329
	CONTRA ZAGG INC	Equity Securities	6	-
	CONVATEC GROUP P	Equity Securities	432	358
	COOPER COS INC/THE	Equity Securities	67	78
	COPART INC	Equity Securities	73	136
	CORE & MAIN IN-A	Equity Securities	554	580
	CORNING INC	Equity Securities	242	274
	CORTEVA INC	Equity Securities	220	355

COSCO SHIP HOL-H	Equity Securities	1,059	649
COSTAR GROUP INC	Equity Securities	80	165
COSTCO WHOLESALE CORP	Equity Securities	723	1,464
COTERRA ENERGY	Equity Securities	231	301
COUPA SOFTWARE INC	Equity Securities	131	34
CRANSWICK PLC	Equity Securities	88	48
CREDIT SAISON CO	Equity Securities	79	75
CREDO TECHNOLOGY	Equity Securities	166	176
CRESCENT POINT	Equity Securities	76	75
CRH PLC	Equity Securities	555	415
CRITEO SA-ADR	Equity Securities	106	70
CROSS COUNTRY HEALTHCARE	Equity Securities	163	168
CROWDSTRIKE HOLDINGS	Equity Securities	153	193
CROWN HOLDINGS INC	Equity Securities	44	62
CSL LTD	Equity Securities	388	371
CSX CORP	Equity Securities	351	456
CTS EVENTIM AG + CO KGAA	Equity Securities	240	204
CUMMINS INC	Equity Securities	134	175
CURTISS-WRIGHT	Equity Securities	89	139
CURVES HOLDINGS	Equity Securities	140	141
CVS GROUP PLC	Equity Securities	94	83
CVS HEALTH CORP	Equity Securities	951	1,147
CYBERARK SOFTWARE	Equity Securities	71	100
DAI ICHI LIFE INSURANCE	Equity Securities	1,480	1,308
DAIFUKU CO LTD	Equity Securities	159	113
DAIICHI SANKYO	Equity Securities	426	491
DAIICHIKOSHO CO	Equity Securities	204	169
DAIMLER AG	Equity Securities	2,232	1,758
DAIWA HOUSE INDUSTRY CO LTD	Equity Securities	508	399
DAIWA SECURTIIES GROUP	Equity Securities	78	59
DALATA HOTEL GRO	Equity Securities	131	90
DANAHER CORP W/D	Equity Securities	422	1,075
DANSKE BANK A/S	Equity Securities	72	31
DARDEN RESTAURANTS INC	Equity Securities	63	98
DARLING INGREDIENTS INC	Equity Securities	439	655
DASSAULT AVIATIO	Equity Securities	172	133
DATADOG INC-A	Equity Securities	137	133
DAVIDE CAMPARI-M	Equity Securities	96	135
DAVITA INC	Equity Securities	27	33
DB SMITH PLC	Equity Securities	492	278
DBS GROUP HOLDINGS LTD	Equity Securities	841	930
DCC PLC	Equity Securities	325	197
DECHRA PHARMACEUTICALS	Equity Securities	103	86
DEERE + COMPANY	Equity Securities	234	590
DEFINITY FINANCI	Equity Securities	92	87
DELL TECHNOLOGIES INC	Equity Securities	312	228
DELTA AIR LINES INC	Equity Securities	1,143	780
DENALI THERAPEUT	Equity Securities	70	61
DENSO CORP	Equity Securities	451	319
DENTSPLY SIRONA Inc	Equity Securities	77	37
DESCARTES SYSTEMS	Equity Securities	80	122
DESIGN THERAPEUTICS INC	Equity Securities	48	40
DETERRA ROYALTIE	Equity Securities	64	52
DEUTSCHE BOERSE	Equity Securities	108	106
DEUTSCHE POST AG REG	Equity Securities	1,253	840
DEUTSCHE TELEKOM AG REG	Equity Securities	490	484
DEVON ENERGY CORP	Equity Securities	70	232
DEVRO PLC	Equity Securities	81	45
DEXCOM	Equity Securities	81	187
DEXERIALS CORP	Equity Securities	76	54
DIAGEO PLC	Equity Securities	1,090	1,303
DIAMONDBACK ENER	Equity Securities	110	124
DIGITALOCEAN HOLDINGS	Equity Securities	360	282
DIP CORP	Equity Securities	100	84
DISCOVER FINANCIAL SERVICES	Equity Securities	117	160
DISH NETWORK CORP A	Equity Securities	81	20
DNB BANK ASA	Equity Securities	187	169
DOCUSIGN INC	Equity Securities	117	63
DOLLAR GENERAL CORP	Equity Securities	115	336
DOLLAR TREE INC	Equity Securities	657	764
DOMINION ENERGY	Equity Securities	373	336
DOMINO S PIZZA INC	Equity Securities	36	68
DOORDASH INC-A	Equity Securities	159	56
DOUBLEVERIFY HOLDINGS	Equity Securities	180	187
DOVER CORP	Equity Securities	60	101
DOW INC	Equity Securities	380	292
DOWA HOLDINGS CO	Equity Securities	308	283
DOWNER EDI LTD	Equity Securities	93	59
DOXIMITY INC-A	Equity Securities	263	193
DR HORTON INC	Equity Securities	79	137
DR. MARTENS PLC	Equity Securities	98	70
DROPBOX INC-A	Equity Securities	40	38
DSV A/S	Equity Securities	456	317
DTE ENERGY CO	Equity Securities	102	134
DUKE ENERGY CORP	Equity Securities	379	429
DUPONT DE NEMOURS INC	Equity Securities	426	249
DYCOM INDUSTIES	Equity Securities	742	1,053
DYNATRACE INC	Equity Securities	42	39
E.ON SE	Equity Securities	72	53
EAGERS AUTO	Equity Securities	100	72
EAST JAPAN RAILWAY CO	Equity Securities	235	154

	EASTMAN CHEMICAL CO	Equity Securities	383	287
	EASYJET PLC	Equity Securities	254	88
	EATON CORP PLC	Equity Securities	176	319
	EBAY INC	Equity Securities	113	125
	ECN CAPITAL	Equity Securities	467	262
	ECOLAB INC	Equity Securities	207	223
	EDENRED	Equity Securities	347	491
	EDISON INTERNATIONAL	Equity Securities	157	129
	EDWARDS LIFESCIENCES CORP	Equity Securities	1,611	1,482
	EL PUERTO LIV-C1	Equity Securities	372	363
	ELANCO ANIMAL HEALTH INC	Equity Securities	424	251
	ELECTRONIC ARTS	Equity Securities	173	196
	ELI LILLY & CO	Equity Securities	2,295	9,275
	ELIS SA	Equity Securities	93	40
	ELISA OYJ	Equity Securities	298	222
	EMERSON ELECTRIC CO	Equity Securities	219	261
	EMPIRE CO LTD A	Equity Securities	89	88
	EMPRESAS COPEC	Equity Securities	372	295
	ENCAVIS AG	Equity Securities	75	62
	ENCORE CAPITAL G	Equity Securities	194	184
	ENEOS HOLDINGS I	Equity Securities	69	65
	ENERJISA ENERJI AS	Equity Securities	250	273
	ENERSYS	Equity Securities	474	436
	ENGIE	Equity Securities	187	170
	ENGIE-ADR	Equity Securities	99	91
	ENI SPA	Equity Securities	1,121	1,228
	ENPHASE ENERGY	Equity Securities	123	231
	ENTAIN PLC	Equity Securities	316	429
	ENTEGRIS INC	Equity Securities	360	698
	ENTERGY CORP	Equity Securities	100	121
	EOG RESOURCES INC	Equity Securities	330	392
	EPAM SYSTEMS INC	Equity Securities	60	123
	EQT CORP	Equity Securities	97	83
	EQUIFAX INC	Equity Securities	85	125
	EQUINOR ASA	Equity Securities	1,027	1,456
	EQUINOR ASA-ADR	Equity Securities	1,241	1,443
	EQUITABLE HOLDINGS	Equity Securities	45	58
	ERICSSON (LM) TEL SP ADR	Equity Securities	850	509
	ERIE INDEMNITY-A	Equity Securities	40	44
	ESPRIT HOLDINGS LTD	Equity Securities	112	16
	ESSENTIAL UTILITIES	Equity Securities	63	60
	ESSILORLUXOTTICA	Equity Securities	795	769
	ESTEE LAUDER COMPANIES CL A	Equity Securities	151	300
	ETSY INC	Equity Securities	126	76
	EUROAPI SASU	Equity Securities	50	50
	EUROFINS SCIENTIFIC	Equity Securities	367	439
	EUROMONEY INSTITUTIONAL	Equity Securities	83	79
	EURONEXT NV	Equity Securities	100	90
	EVEREST RE GROUP LTD	Equity Securities	51	62
	EVERGREEN MARINE	Equity Securities	326	138
	EVERGY INC	Equity Securities	75	82
	EVERSOURCE ENERGY	Equity Securities	125	161
	EVOLUTION MINING	Equity Securities	197	77
	EXACT SCIENCES	Equity Securities	101	34
	EXCLUSIVE NETWORK SA	Equity Securities	151	141
	EXELON CORP	Equity Securities	156	220
	EXLSERVICE HOLDINGS INC	Equity Securities	572	589
	EXPEDIA INC	Equity Securities	111	82
	EXPEDITORS INTL WASH INC	Equity Securities	58	90
	EXPERIAN PLC	Equity Securities	272	370
	EXXON MOBIL CORP	Equity Securities	2,069	2,217
	F5 NETWORKS INC	Equity Securities	46	53
*	FACTSET RESEARCH	Equity Securities	62	90
	FAGRON	Equity Securities	223	130
	FAIR ISAAC CORP	Equity Securities	66	68
	FAIRFAX FINL HLD	Equity Securities	275	285
	FASTENAL CO	Equity Securities	84	159
	FAURECIA	Equity Securities	144	43
	FDM GROUP HOLDINGS PLC	Equity Securities	124	59
	FEDEX CORP	Equity Securities	2,254	1,962
	FERRARI NV	Equity Securities	208	191
	FERROTEC HOLDING	Equity Securities	1,090	900
	FERROVIAL SA	Equity Securities	268	228
	FIBROGEN INC	Equity Securities	830	283
	FIDELITY NATIONAL INFORMATION SERVICES	Equity Securities	562	427
	FIDELITY NATL FINANCIAL	Equity Securities	54	59
	FIFTH THIRD BANCORP	Equity Securities	108	131
	FINECOBANK SPA	Equity Securities	221	163
*	FIRST ADVANTAGE	Equity Securities	359	287
	FIRST CITIZENS-A	Equity Securities	62	57
	FIRST FOUNDATION INC	Equity Securities	177	227
	FIRST MERCHANTS	Equity Securities	360	356
	FIRST PACIFIC CO	Equity Securities	64	29
	FIRST QUANTUM	Equity Securities	142	227
	FIRST REPUBLIC BANK/CA	Equity Securities	95	138
	FIRST RESOURCES	Equity Securities	92	60
	FIRSTENERGY CORP	Equity Securities	111	121
	FISERV INC	Equity Securities	1,260	1,308
	FLEETCOR TECHNOLOGIES INC	Equity Securities	77	81
	FLETCHER BUILDING	Equity Securities	137	104
	FLEX LTD	Equity Securities	1,006	1,334

	FLIGHT CENTRE TRAVEL	Equity Securities	197	133
	FLUIDRA SA	Equity Securities	245	176
	FLUTTER ENTER-DI	Equity Securities	478	627
	FLYWIRE CORP-VOT	Equity Securities	203	156
	FMC CORP	Equity Securities	50	80
	FOCUS FINANCIAL PARTNERS INC	Equity Securities	944	630
*	FORD MOTOR CO	Equity Securities	293	264
	FORTESCUE METALS	Equity Securities	200	187
	FORTINET INC	Equity Securities	36	205
	FORTIVE CORP	Equity Securities	108	119
	FORTUNE BRANDS HOME + SECURITY	Equity Securities	49	44
	FOX CORP - A	Equity Securities	80	59
	FOX CORP - B	Equity Securities	47	34
	FRANCO-NEVADA CO	Equity Securities	296	402
*	FRANKLIN RESOURCES INC	Equity Securities	81	39
	FREEPORT MCMORAN INC	Equity Securities	192	298
	FRESENIUS MEDICAL CARE AG	Equity Securities	663	236
	FRESENIUS SE & C	Equity Securities	1,084	635
	FUJI MEDIA HOLDINGS INC	Equity Securities	304	180
	FUJIFILM HOLDING	Equity Securities	714	521
	FUJITEC CO LTD	Equity Securities	108	101
	FUJITSU LTD	Equity Securities	357	273
	FUKUOKA FINANCIAL GROUP INC	Equity Securities	261	234
	FUNAI CONSULTING	Equity Securities	166	131
	FURUKAWA-SKY ALU	Equity Securities	76	61
	FUTURE PLC	Equity Securities	354	194
	GALAXY ENTERTAINMENT GROUP LTD	Equity Securities	270	207
	GALENICA AG	Equity Securities	110	109
	GARMIN LTD	Equity Securities	60	74
	GARTNER INC	Equity Securities	316	446
	GAZPROM-ADR	Equity Securities	2,279	581
	GAZTRANSPORT	Equity Securities	82	73
	GB GROUP PLC	Equity Securities	106	74
	GEA GROUP AG	Equity Securities	66	56
	GEBERIT AG REG	Equity Securities	383	415
	GEN DIGITAL INC	Equity Securities	95	70
	GENERAC HOLDINGS	Equity Securities	81	67
	GENERAL DYNAMICS CORP	Equity Securities	298	344
	GENERAL ELECTRIC	Equity Securities	1,194	408
	GENERAL MILLS INC	Equity Securities	201	278
*	GENERAL MOTORS CO	Equity Securities	322	270
	GENTING BHD	Equity Securities	309	292
	GENUINE PARTS CO	Equity Securities	630	785
	GERRESHEIMER AG	Equity Securities	64	42
	GESTAMP AUTOMOCION	Equity Securities	185	88
	GETINGE AB-B SHS	Equity Securities	109	101
	GFL ENVIRONMENTAL INC	Equity Securities	347	256
	GILDAN ACTIVEWEAR	Equity Securities	95	66
	GILEAD SCIENCES INC	Equity Securities	2,330	2,126
	GLENCORE PLC	Equity Securities	1,301	1,544
	GLOBAL PAYMENTS INC	Equity Securities	155	188
	GLOBE LIFE INC	Equity Securities	44	57
	GLOBE UNION IND	Equity Securities	276	170
	GN STORE NORD A/S	Equity Securities	267	170
	GODADDY INC-A	Equity Securities	72	71
*	GOLDMAN SACHS GROUP INC	Equity Securities	505	612
	GRAFTON GROUP-UTS	Equity Securities	85	59
	GRAINCORP LTD-A	Equity Securities	107	79
	GRAINGER PLC	Equity Securities	217	155
	GRAPHIC PACKAGING HOLDING CO	Equity Securities	467	715
	GREAT EASTERN HOLDINGS LTD	Equity Securities	169	126
	GROUP 1 AUTOMOTIVE INC	Equity Securities	280	213
	GROUPE EUROTUNNEL SE REGR	Equity Securities	140	178
	GS HOLDINGS	Equity Securities	925	629
	GUANGXI WUZHOU-A	Equity Securities	159	136
	GUIDEWIRE SOFTWARE	Equity Securities	58	29
	GUOTAI JUNAN S-H	Equity Securities	71	57
	GWA GROUP LTD	Equity Securities	65	37
	H&R BLOCK INC	Equity Securities	890	941
	HAKUHODO DY HOLDINGS	Equity Securities	146	70
	HALEON-ADR	Equity Securities	67	54
	HALLIBURTON CO	Equity Securities	241	132
	HANA FINANCIAL GROUP	Equity Securities	247	181
	HANNOVER RUECK SE	Equity Securities	80	100
	HANOVER INSURANCE GROUP	Equity Securities	625	654
	HANWA CO LTD	Equity Securities	70	57
	HANWHA CORP	Equity Securities	96	70
	HARBOUR ENERGY P	Equity Securities	157	157
*	HARTFORD FINANCIAL SVCS GRP	Equity Securities	106	126
	HASBRO INC	Equity Securities	72	53
	HAYS PLC	Equity Securities	440	258
	HCA HOLDINGS INC	Equity Securities	235	392
	HEICO CORP	Equity Securities	27	37
	HEICO CORP-A	Equity Securities	38	50
	HEINEKEN NV	Equity Securities	558	559
	HELLOFRESH SE	Equity Securities	100	227
	HELVETIA HOLDING-REG	Equity Securities	67	55
	HENRY SCHEIN INC	Equity Securities	48	55
	HERA SPA	Equity Securities	116	71
	HERMES INTL	Equity Securities	189	204
	HERSHEY CO/THE	Equity Securities	93	192

	HESS CORP	Equity Securities	354	703
	HEWLETT PACKARD ENTERPRISE CO	Equity Securities	1,522	1,450
	HEXPOL AB	Equity Securities	203	161
	HILTON WORLDWIDE	Equity Securities	253	310
	HISCOX LTD	Equity Securities	379	310
	HITACHI LTD	Equity Securities	1,280	1,491
	HITACHI ZOSEN	Equity Securities	92	84
	HKBN LTD	Equity Securities	235	156
	HKEX	Equity Securities	294	155
	HKT-SS	Equity Securities	320	281
	HOLCIM LTD	Equity Securities	468	322
	HOLOGIC INC	Equity Securities	61	97
	HOME DEPOT INC	Equity Securities	2,622	3,185
	HOMESERVE PLC	Equity Securities	344	508
	HONEYWELL INTERNATIONAL INC	Equity Securities	538	689
	HORIZON THERAPEUTICS	Equity Securities	430	767
	HORMEL FOODS CORP	Equity Securities	61	81
	HOWMET AEROSPACE	Equity Securities	45	71
	HOYA CORP	Equity Securities	573	697
	HP INC	Equity Securities	488	805
	HSBC HOLDINGS	Equity Securities	262	195
	HUBSPOT INC	Equity Securities	106	73
	HUHTAMAKI OYJ	Equity Securities	205	181
	HUMANA INC	Equity Securities	179	374
	HUNT (JB) TRANSPRT SVCS INC	Equity Securities	50	79
	HUNTINGTON BANCSHARES INC	Equity Securities	116	114
	HUNTINGTON INGALLS INDUSTRIE	Equity Securities	49	53
	HYUNDAI DEPARTMENT STORE CO LTD	Equity Securities	207	108
	HYUNDAI MOTOR	Equity Securities	224	187
	IAC/INTERACTIVEC	Equity Securities	14	26
	IBERDROLA SA	Equity Securities	449	369
	IBSTOCK PLC	Equity Securities	52	34
	ICF INTERNATIONAL INC	Equity Securities	476	554
	IDEX CORP	Equity Securities	149	337
	IDEXX LABORATORIES INC	Equity Securities	75	166
	IG GROUP HOLDINGS PLC	Equity Securities	265	244
	IGO LTD	Equity Securities	118	117
	ILLINOIS TOOL WORKS	Equity Securities	261	340
	ILLUMINA INC	Equity Securities	298	280
	ILUKA RESOURCES	Equity Securities	635	590
	IMCD NV	Equity Securities	427	349
	IMERYS SA	Equity Securities	54	20
	IMI PLC	Equity Securities	109	77
	IMMUNOCORE HOLDINGS PLC	Equity Securities	87	108
	IMPERIAL OIL	Equity Securities	318	409
	INCHCAPE PLC	Equity Securities	269	227
	INCITEC PIVOT LT	Equity Securities	139	120
	INCYTE CORP	Equity Securities	116	75
	INDITEX	Equity Securities	98	98
	INDRA SISTEMAS	Equity Securities	95	90
	INDUSTRIAL BANK	Equity Securities	1,417	1,355
	INDUTRADE AB	Equity Securities	104	229
	INFINEON TECHNOLOGIES	Equity Securities	188	123
	INFORMA PLC	Equity Securities	115	79
	INFRONEER HOLDINGS	Equity Securities	244	191
	ING GROEP NV	Equity Securities	761	578
	INGERSOLL-RAND INC	Equity Securities	58	106
	INNER MONGOLIA-B	Equity Securities	122	318
	INNOTECH CORP	Equity Securities	292	203
	INPEX CORP	Equity Securities	2,044	1,916
	INSMED INC	Equity Securities	156	138
	INSTALCO AB	Equity Securities	341	185
	INSULET CORP	Equity Securities	80	95
	INTEL CORP	Equity Securities	4,376	2,661
	INTERCONTINENTAL EXCHANGE	Equity Securities	222	305
	INTERCONTINENTAL HOTELS GROUP	Equity Securities	200	167
	INTERMEDIATE CAPITAL	Equity Securities	63	52
	INTERNATIONAL FLAVORS & FRAGRANCES INC	Equity Securities	199	139
	INTERNATIONAL PAPER CO	Equity Securities	112	70
	INTERNATIONAL PERSONAL FINANCE	Equity Securities	165	36
	INTERNET INITIATIVE JAPAN INC	Equity Securities	112	104
	INTERPUBLIC GROUP OF COS INC	Equity Securities	49	60
	INTERTEK GROUP PLC	Equity Securities	544	464
	INTESA SANPAOLO	Equity Securities	90	51
	INTL BUSINESS MACHINES CORP	Equity Securities	2,205	1,922
	INTUIT INC	Equity Securities	586	1,321
	INTUITIVE SURGICAL INC	Equity Securities	233	401
*	INVESCO LTD	Equity Securities	74	28
	INVESTOR AB-B	Equity Securities	215	227
	IOVANCE BIOTHERAPEUTICS	Equity Securities	114	38
	IPH LTD	Equity Securities	268	325
	IQVIA HOLDINGS INC	Equity Securities	128	226
	IRISH CONTINENTAL GROUP PLC	Equity Securities	123	89
	ISRAEL DISCOUNT BANK-A	Equity Securities	623	523
*	ISUZU MOTORS	Equity Securities	379	385
	ITOCHU CORP	Equity Securities	344	387
	ITOCHU ENEX CO	Equity Securities	506	368
	ITV PLC	Equity Securities	542	169
	IVECO GROUP NV	Equity Securities	52	39
	J FRONT RETAILING	Equity Securities	97	97
	JABIL CIRCUIT INC	Equity Securities	231	456

	JACK HENRY	Equity Securities	48	81
	JACOBS SOLUTIONS	Equity Securities	480	1,147
	JAFCO CO LTD	Equity Securities	89	87
	JAMES HARDIE-CDI	Equity Securities	148	90
	JAMF HOLDING CORP	Equity Securities	325	217
	JANUS HENDERSON	Equity Securities	547	374
	JAPAN MATERIAL	Equity Securities	81	64
	JAPAN PETROLEUM	Equity Securities	130	170
	JAPAN POST HOLDINGS CO LTD	Equity Securities	197	146
	JARDINE MATHESON HLDGS LTD	Equity Securities	312	263
	JAZZ PHARMACEUTICALS PLC	Equity Securities	52	49
	JCDECAUX SE	Equity Securities	249	118
	JD SPORTS FASHION	Equity Securities	106	67
	JEOL LTD	Equity Securities	248	151
	JM SMUCKER CO	Equity Securities	74	89
	JOHN WOOD GROUP	Equity Securities	584	248
	JOHNSON CONTROLS INTERNATIONAL	Equity Securities	173	208
	JOHNSON ELECTRIC HOLDINGS	Equity Securities	65	25
	JOHNSON&JOHNSON	Equity Securities	2,004	2,602
*	JPMORGAN CHASE	Equity Securities	5,658	5,815
	JTOWER INC	Equity Securities	121	108
	JUNIPER NETWORKS	Equity Securities	55	51
	JUPITER FUND MANAGEMENT	Equity Securities	250	56
	K+S AG-REG	Equity Securities	14	13
	KAMEI CORP	Equity Securities	116	69
	KAMIGUMI CO LTD	Equity Securities	480	423
	KANSAI ELECTRIC POWER	Equity Securities	284	244
	KANSAI PAINT	Equity Securities	119	122
	KAWASAKI HVY INDUSTRIES	Equity Securities	255	201
	KAWASAKI KISEN	Equity Securities	57	38
	KB FINANCIAL-ADR	Equity Securities	681	514
	KBC GROEP NV	Equity Securities	562	431
	KDDI CORP	Equity Securities	189	191
	KELLOGG CO	Equity Securities	101	107
	KERRY PPT	Equity Securities	531	310
	KEURIG DR PEPPER	Equity Securities	685	678
	KEYCORP	Equity Securities	99	89
	KEYENCE CORP	Equity Securities	191	199
	KEYERA CORP	Equity Securities	78	66
	KEYSIGHT TECHNOLOGIES IN	Equity Securities	149	501
	KEYWORDS STUDIOS	Equity Securities	61	88
	KIMBERLY CLARK CORP	Equity Securities	236	227
	KINDER MORGAN INC	Equity Securities	273	203
	KINGSPAN GROUP	Equity Securities	221	135
	KIRIN HOLDINGS CO LTD	Equity Securities	825	703
	KKR & CO INC	Equity Securities	89	150
	KLA TENCOR CORP	Equity Securities	251	1,074
	KNIGHT-SWIFT TRANSPORTATION	Equity Securities	39	46
	KNOWBE4 INC-A	Equity Securities	482	510
	KOC HOLDING	Equity Securities	885	900
	KOMEDA HOLDINGS	Equity Securities	80	76
	KOMORI CORP	Equity Securities	70	48
	KONINKLIJKE AHOLD DELHAIZE NV	Equity Securities	245	310
	KONINKLIJKE KPN NV	Equity Securities	278	224
	KONINKLIJKE PHILIPS NV	Equity Securities	335	170
	KRAFT HEINZ CO/THE	Equity Securities	309	151
	KROGER CO	Equity Securities	929	926
	KUBOTA CORP	Equity Securities	137	122
	KUMAGAI GUMI CO	Equity Securities	50	33
	KURABO INDUSTRIES	Equity Securities	601	450
	KUREHA CORP	Equity Securities	128	104
	KYOCERA CORP	Equity Securities	135	121
	L3HARRIS TECHNOLOGIES	Equity Securities	151	245
	LABORATORY CORP	Equity Securities	83	118
	LAGERCRANTZ-B	Equity Securities	211	141
	LAM RESEARCH CORP	Equity Securities	126	309
	LAS VEGAS SANDS CORP	Equity Securities	130	77
	LEAR CORP	Equity Securities	47	83
	LEG IMMOBILIEN A	Equity Securities	482	226
	LEGRAND SA	Equity Securities	407	433
	LEIDOS HOLDINGS INC	Equity Securities	318	310
	LENNAR CORP A	Equity Securities	90	122
	LENNOX INTL INC	Equity Securities	37	44
	LG UPLUS CORP	Equity Securities	64	42
	LIBERTY BROADBAND CORP	Equity Securities	93	63
	LIBERTY GLOBAL PLC SERIES C	Equity Securities	60	33
	LIBERTY GLOBAL-A	Equity Securities	23	15
	LIBERTY MEDIA CORP	Equity Securities	42	68
	LIBERTY MEDIA CORP SIRIUSXM	Equity Securities	61	63
	LIFE TIME GROUP	Equity Securities	1,287	723
	LIFESTANCE HEALTH GROUP	Equity Securities	623	224
	LIGHTSPEED COMMERCE	Equity Securities	207	163
	LINCOLN NATIONAL CORP	Equity Securities	67	45
	LINDBLAD EXPEDITIONS	Equity Securities	302	124
	LINDE PLC	Equity Securities	501	829
	LIVANOVA PLC	Equity Securities	50	52
	LIVE NATION ENTERTAINMENT	Equity Securities	85	126
	LIXIL GROUP CORP	Equity Securities	298	198
	LKQ CORP	Equity Securities	438	441
	LLOYDS BANKING GROUP PLC	Equity Securities	1,204	801
	L'OCCITANE INTL	Equity Securities	71	109

	LOCKHEED MARTIN	Equity Securities	421	575
	LOEWS CORP	Equity Securities	61	64
	LOGITECH INTERNATIONAL REG	Equity Securities	84	138
	LONZA GROUP -REG	Equity Securities	102	154
	LOOMIS AB	Equity Securities	108	84
	LOWE'S COS INC	Equity Securities	1,083	1,453
	LPL FINANCIAL HOLDIGS	Equity Securities	94	105
	LUCID GROUP INC	Equity Securities	131	34
	LUKOIL PJSC-ADR	Equity Securities	1,975	342
	LULULEMON ATHLETICA INC	Equity Securities	74	198
	LULU'S FASHION LOUNGE HOLDINGS	Equity Securities	407	133
	LUMEN TECHNOLOGIES	Equity Securities	695	418
	LVMH MOET HENNESSY	Equity Securities	539	816
	LYFT INC-A	Equity Securities	776	152
	LYNAS RARE EARTH	Equity Securities	150	171
	LYONDELLBASELL INDU CL A	Equity Securities	336	248
	M + T BANK CORP	Equity Securities	170	190
	M&A CAPITAL PARTNERS	Equity Securities	56	31
	MACQUARIE GROUP LTD	Equity Securities	940	745
	MAGYAR TELEKOM	Equity Securities	101	47
*	MAN GROUP PLC	Equity Securities	96	92
	MARATHON OIL CORP	Equity Securities	135	97
	MARATHON PETROLEUM CORP	Equity Securities	375	507
	MARKEL CORP	Equity Securities	85	89
	MARKETAXESS	Equity Securities	67	51
	MARRIOTT INTERNATIONAL CL A	Equity Securities	170	233
	MARSH & MCLENNAN	Equity Securities	444	1,004
	MARTIN MARIETTA MATERIALS	Equity Securities	74	120
	MARUI GROUP CO LTD	Equity Securities	161	146
	MARVELL TECHNOLONGY	Equity Securities	133	225
	MASCO CORP	Equity Securities	52	68
	MASIMO CORP	Equity Securities	75	44
	MASTERCARD INC CLASS A	Equity Securities	1,695	2,383
	MATCH GROUP INC	Equity Securities	86	77
	MATSON INC	Equity Securities	22	37
	MATSUMOTOKIYOSHI HOLDINGS CO L	Equity Securities	92	108
	MATTEL INC	Equity Securities	497	513
	MAXLINEAR	Equity Securities	143	228
	MAYTRONICS	Equity Securities	307	249
	MAZDA MOTOR	Equity Securities	108	87
	MCCORMICK + CO NON VTG SHRS	Equity Securities	76	107
	MCDONALD'S CORP	Equity Securities	1,429	1,780
	MCKESSON CORP	Equity Securities	2,174	2,809
	MEDIASET ESPANA COMUNICACION	Equity Securities	48	11
	MEDIFAST INC	Equity Securities	174	152
	MEDIPAL HD	Equity Securities	238	150
	MEDTRONIC PLC	Equity Securities	1,097	1,038
	MEGMILK SNOW	Equity Securities	158	88
	MERCADOLIBRE INC	Equity Securities	84	225
	MERCK & CO INC	Equity Securities	4,177	5,067
	MERCK KGAA	Equity Securities	486	388
	MERITZ SECURITIES	Equity Securities	354	231
	META PLATFORMS-A	Equity Securities	2,011	1,877
	METALLURGICAL-A	Equity Securities	662	530
	METCASH LTD	Equity Securities	80	89
*	METLIFE INC	Equity Securities	220	261
	METTLER TOLEDO INTERNATIONAL	Equity Securities	74	150
	MGM RESORTS INTERNATIONAL	Equity Securities	66	67
	MICROCHIP TECHNOLOGY INC	Equity Securities	142	203
	MICRON TECHNOLOGY INC	Equity Securities	627	1,183
	MICROSOFT CORP	Equity Securities	10,240	22,153
	MIMAKI ENGINEERING	Equity Securities	46	25
	MINEBEA CO LTD	Equity Securities	407	287
	MIPS AB	Equity Securities	68	37
	MIRAIT HOLDINGS CORP	Equity Securities	91	55
	MISUMI GROUP INC	Equity Securities	302	213
	MITIE GROUP	Equity Securities	103	72
	MITSUB ELEC CORP	Equity Securities	347	245
	MITSUBISHI ESTATE	Equity Securities	432	406
	MITSUBISHI HEAVY	Equity Securities	229	256
	MITSUBISHI LOGISTICS CORP	Equity Securities	167	155
	MITSUBISHI UFJ F	Equity Securities	558	444
	MITSUI OSK LINES	Equity Securities	918	626
	MIURA CO LTD	Equity Securities	86	79
	MIZRAHI TEFAHOT BANK	Equity Securities	1,007	936
	MOBILE TELECOMMUNICATIONS	Equity Securities	215	199
	MODERN TIMES-B	Equity Securities	82	44
	MODERNA INC	Equity Securities	202	244
	MODINE MFG CO	Equity Securities	296	273
	MOELIS & CO-CL A	Equity Securities	206	176
	MOHAWK INDUSTRIES INC	Equity Securities	83	31
	MOLINA HEALTHCARE	Equity Securities	65	115
	MOLSON COORS BREWING CO B	Equity Securities	602	485
	MONDELEZ INTERNATIONAL INC A	Equity Securities	356	459
	MONGODB INC	Equity Securities	81	82
	MONOLITHIC POWER	Equity Securities	84	96
	MONSTER BEVERAGE CORP	Equity Securities	130	207
	MOODY'S CORP	Equity Securities	135	244
*	MORGAN STANLEY	Equity Securities	879	1,989
	MORINAGA MILK INDUSTRY	Equity Securities	37	32
	MOSAIC CO/THE	Equity Securities	65	107

	MOTOR OIL-HELLAS	Equity Securities	99	96
	MOTOROLA SOLUTIONS	Equity Securities	96	227
	MS+AD INSURANCE GROUP HOLDING	Equity Securities	494	448
*	MSCI INC	Equity Securities	52	208
	MUENCHENER RUE-R	Equity Securities	297	297
	MURATA MFG CO	Equity Securities	56	56
	MYR GROUP INC	Equity Securities	423	602
	NASDAQ INC	Equity Securities	49	119
	NATERA INC	Equity Securities	267	259
	NATIONAL EXPRESS GROUP PLC	Equity Securities	103	48
	NATWEST GROUP	Equity Securities	240	195
	NEC CORP	Equity Securities	484	358
	NEKTAR THERAPEUTICS	Equity Securities	50	8
	NEOPOST SA	Equity Securities	83	33
	NESTLE SA REG	Equity Securities	1,749	1,828
	NET ONE SYSTEMS CO	Equity Securities	273	243
	NETAPP INC	Equity Securities	442	751
	NETFLIX INC	Equity Securities	510	673
	NEUROCRINE BIOSCIENCES INC	Equity Securities	65	60
	NEVRO CORP	Equity Securities	163	168
	NEW HOPE CORP	Equity Securities	125	125
	NEWCREST MINING LTD	Equity Securities	537	354
	NEWELL BRANDS INC	Equity Securities	490	281
	NEWMONT CORP	Equity Securities	161	201
	NEWS CORP CLASS A	Equity Securities	34	36
	NEXANS SA	Equity Securities	64	70
	NEXTERA ENERGY	Equity Securities	449	936
	NH FOODS	Equity Securities	240	166
	NHK SPRING CO	Equity Securities	187	131
	NIBE INDUSTRIER-B	Equity Securities	143	142
	NICE LTD	Equity Securities	143	165
	NICHICON CORP	Equity Securities	182	164
	NIHON CHOUZAI	Equity Securities	73	50
	NIHON UNISYS	Equity Securities	110	85
	NIKE INC CL B	Equity Securities	462	637
	NINE ENTERTAINMENT	Equity Securities	99	86
	NINTENDO CO LTD	Equity Securities	39	40
	NIPPON EXPRESS HOLDINGS	Equity Securities	108	97
	NIPPON GAS	Equity Securities	208	214
	NIPPON SHINYAKU	Equity Securities	114	87
	NIPPON TELEGRAPH + TELEPHONE	Equity Securities	748	847
	NIPPON TELEVISION HOLDINGS INC	Equity Securities	254	134
	NIPPON YUSEN KK	Equity Securities	678	394
	NISOURCE INC	Equity Securities	59	59
	NISSAN CHEMICAL INDUSTRIES LTD	Equity Securities	141	152
	NISSHINBO HD	Equity Securities	156	145
	NISSIN CORP	Equity Securities	138	138
	NKT HOLDING A/S	Equity Securities	5	5
	NN GROUP NV	Equity Securities	203	182
	NOKIA CORP-ADR	Equity Securities	284	208
	NOMURA CO LTD	Equity Securities	94	60
	NOMURA HOLDINGS INC	Equity Securities	402	272
	NON-STANDARD FINANCE PLC	Equity Securities	55	-
	NORDEA BANK ABP	Equity Securities	582	488
	NORDEA BANK -ADR	Equity Securities	644	514
	NORDIC ENTERTAINMENT-B	Equity Securities	109	95
	NORDNET AB PUBL	Equity Securities	199	150
	NORDSON CORP	Equity Securities	59	66
	NORFOLK SOUTHERN CORP	Equity Securities	175	306
	NORTHERN TRUST CORP	Equity Securities	358	327
	NORTHLAND POWER	Equity Securities	73	97
	NORTHROP GRUMMAN CORP	Equity Securities	234	425
	NORWEGIAN CRUISE LINE HOLDING	Equity Securities	194	48
	NOVA LTD	Equity Securities	144	95
	NOVARTIS AG SPONSORED ADR	Equity Securities	1,033	939
	NOVARTIS AG-REG	Equity Securities	841	766
	NOVO NORDISK A/S B	Equity Securities	645	1,329
	NOVOCURE LTD	Equity Securities	70	43
	NRG ENERGY	Equity Securities	58	56
	NS SOLUTIONS CORP	Equity Securities	129	106
	NSD CO LTD	Equity Securities	141	126
	NSK LTD	Equity Securities	100	62
	NTT DATA CORP	Equity Securities	95	94
	NUCOR CORP	Equity Securities	89	168
	NUTANIX INC - A	Equity Securities	119	175
	NUTRIEN LTD	Equity Securities	283	392
	NVIDIA CORP	Equity Securities	680	2,004
	NVR INC	Equity Securities	61	80
	NXP SEMICONDUCTORS	Equity Securities	153	235
	O REILLY AUTOMOTIVE INC	Equity Securities	1,170	1,414
	OBAYASHI CORP	Equity Securities	419	293
	OCCIDENTAL PETROLEUM CORP	Equity Securities	354	344
	OCI NV	Equity Securities	16	17
	OESTERREICHISCHE POST AG	Equity Securities	120	77
	OGAKI KYORITSU	Equity Securities	121	104
	OJI HOLDINGS CORP	Equity Securities	331	231
	OKTA INC	Equity Securities	121	50
	OLD DOMINION FREIGHT LINE	Equity Securities	52	146
	OLINK HOLDING AB	Equity Securities	31	20
	OLYMPUS CORP	Equity Securities	638	624
	OMNICOM GROUP	Equity Securities	96	80

	OMRON CORP	Equity Securities	99	73
	OMV AG-ADR	Equity Securities	230	141
	ON SEMICONDUCTOR CORP	Equity Securities	65	161
	ONEOK INC	Equity Securities	140	137
	ORACLE CORP	Equity Securities	2,251	2,026
	ORACLE CORP JAPAN	Equity Securities	68	64
	ORIENTAL ENERGY-A	Equity Securities	387	321
	ORIGIN ENERGY	Equity Securities	342	240
	ORIX CORP	Equity Securities	339	322
	ORORA LTD	Equity Securities	125	91
	ORSTED A/S	Equity Securities	1,026	748
	OSB GROUP PLC	Equity Securities	74	52
	OTIS WORLDWIDE	Equity Securities	193	215
	OTSUKA HOLDINGS	Equity Securities	135	118
	OUTSOURCING	Equity Securities	228	89
	OWENS CORNING	Equity Securities	49	47
	OXFORD INDS INC	Equity Securities	387	548
	OZ MINERALS LTD	Equity Securities	84	78
	PACCAR INC	Equity Securities	142	174
	PACKAGING CORP OF AMERICA	Equity Securities	57	64
	PAGEGROUP PLC	Equity Securities	88	60
	PALANTIR TECHNOLOGIES	Equity Securities	243	79
	PALO ALTO NETWORKS INC	Equity Securities	121	343
	PAN PACIFIC INTERNATIONAL	Equity Securities	128	124
	PARAGON GROUP	Equity Securities	28	22
	PARKER HANNIFIN CORP	Equity Securities	125	187
	PAYCHEX INC	Equity Securities	118	218
	PAYCOM SOFTWARE	Equity Securities	64	101
	PAYMENTUS HOLDINGS	Equity Securities	195	74
	PAYPAL HOLDINGS INC	Equity Securities	459	679
	PDC ENERGY INC	Equity Securities	651	774
	PENTAIR PLC	Equity Securities	44	40
	PENTA-OCEAN CONSTRUCTION	Equity Securities	195	168
	PEPSICO INC	Equity Securities	1,635	2,060
	PERFORMANCE FOOD GROUP CO	Equity Securities	512	490
	PERKINELMER INC	Equity Securities	271	561
	PERNOD RICARD SA	Equity Securities	579	606
	PERSOL HOLDINGS CO LTD	Equity Securities	554	511
	PETCO HEALTH AND WELLNESS	Equity Securities	637	391
	PETROBRAS SA	Equity Securities	1,491	1,753
	PETROBRAS-PREF	Equity Securities	624	597
	PETROBR-SP P ADR	Equity Securities	1,113	1,252
	PETROFAC LTD	Equity Securities	58	15
	PETS AT HOME GROUP PLC	Equity Securities	106	93
	PFIZER INC	Equity Securities	1,145	1,489
	PG&E CORP	Equity Securities	91	112
	PHILIP MORRIS INTERNATIONAL	Equity Securities	986	815
	PHILLIPS 66	Equity Securities	258	232
	PHOTRON LTD	Equity Securities	117	118
	PICC P&C-H	Equity Securities	55	58
	PIEDMONT LITHIUM	Equity Securities	99	209
	PILBARA MINERALS	Equity Securities	24	22
	PINTEREST INC -A	Equity Securities	122	79
	PIONEER NATURAL RESOURCES CO	Equity Securities	814	1,275
	PIPER SANDLER CO	Equity Securities	91	132
	PLAYTECH PLC	Equity Securities	62	41
	PLUG POWER INC	Equity Securities	150	65
	PMV PHARMACEUTICALS	Equity Securities	73	52
	PNC FINANCIAL SERVICES GROUP	Equity Securities	319	379
	POLA ORBIS HD	Equity Securities	111	105
	POOL CORP	Equity Securities	83	76
	POPULAR INC	Equity Securities	307	288
	PORTILLO'S-CL A	Equity Securities	458	404
	PORTLAND GENERAL ELECTRIC CO	Equity Securities	679	582
	PPG INDUSTRIES INC	Equity Securities	158	158
	PPL CORP	Equity Securities	151	114
	PRADA	Equity Securities	208	151
	PRESS KOGYO CO	Equity Securities	58	51
*	PRINCIPAL FINANCIAL GROUP	Equity Securities	100	115
	PRIVIA HEALTH GROUP	Equity Securities	301	395
	PRO MEDICUS LTD	Equity Securities	104	93
	PROCTER + GAMBLE CO/THE	Equity Securities	1,319	1,834
	PROGRESSIVE CORP	Equity Securities	165	408
	PROSUS NV	Equity Securities	270	216
	PROVIDENT FINANCIAL PLC	Equity Securities	396	53
	PROVIDENT FINANCIAL SERVICES INC	Equity Securities	223	255
*	PRUDENTIAL FINANCIAL INC	Equity Securities	234	194
*	PRUDENTIAL PLC	Equity Securities	533	304
	PRYSMIAN SPA	Equity Securities	59	77
	PSP SWISS PR-REG	Equity Securities	138	110
	PTC INC	Equity Securities	59	70
	PUBLIC SERVICE ENTERPRISE GP	Equity Securities	142	170
	PULMONX CORP	Equity Securities	398	218
	PULTEGROUP INC	Equity Securities	39	57
	QANTAS AIRWAYS	Equity Securities	158	143
	QBE INSURANCE	Equity Securities	334	312
	QORVO INC	Equity Securities	47	52
	QUALCOMM INC	Equity Securities	766	1,374
	QUANTA SERVICES	Equity Securities	102	110
	QUEST DIAGNOSTICS INC	Equity Securities	66	90
	RANDSTAD HOLDING NV	Equity Securities	71	55

	RATHBONE BROS	Equity Securities	70	43
	RAYMOND JAMES FINANCIAL INC	Equity Securities	1,024	1,349
	RAYTHEON TECHNOLOGY	Equity Securities	621	735
	RECKITT BENCKISER GROUP PLC	Equity Securities	1,340	1,087
	RECRUIT HOLDINGS CO LTD	Equity Securities	228	216
	REDROW PLC	Equity Securities	38	31
	REGAL REXNORD CO	Equity Securities	330	529
	REGENERON PHARMACEUTICALS	Equity Securities	304	455
	REGIONS FINANCIAL CORP	Equity Securities	79	115
	RELO HOLDINGS	Equity Securities	239	158
	RELX PLC	Equity Securities	617	685
	RENESAS ELECTRONICS	Equity Securities	857	663
	RENGO CO LTD	Equity Securities	114	115
	RENTOKIL INITIAL	Equity Securities	103	96
	REPLY SPA	Equity Securities	85	77
	REPSOL SA	Equity Securities	56	51
	REPUBLIC SERVICES INC	Equity Securities	77	181
	RESMED INC	Equity Securities	69	191
	RESONA HOLDINGS INC	Equity Securities	627	540
	RESTAURANT BRANDS	Equity Securities	105	101
	REXEL SA	Equity Securities	128	97
	RHEINMETALL AG	Equity Securities	357	303
	RIGHTMOVE	Equity Securities	452	468
	RIKEN TECHNOS CO	Equity Securities	59	38
	RINGCENTRAL INC	Equity Securities	82	19
	RIO TINTO PLC	Equity Securities	419	460
	RIO TINTO-ADR	Equity Securities	1,850	1,270
	RIVIAN AUTOMOTIVE-A	Equity Securities	183	67
	ROBERT HALF INTL INC	Equity Securities	34	51
	ROBLOX CORP - A	Equity Securities	63	75
	ROCHE HOLDING AG GENUSSCHEIN	Equity Securities	2,259	2,762
	ROCKWELL AUTOMATION INC	Equity Securities	140	197
	ROHM CO LTD	Equity Securities	158	137
	ROKU INC	Equity Securities	116	40
	ROLLINS INC	Equity Securities	26	46
	ROLLS ROYCE HOLDINGS PLC	Equity Securities	429	131
	ROPER TECHNOLOGIES INC	Equity Securities	147	228
	ROSS STORES INC	Equity Securities	562	837
	ROTORK PLC	Equity Securities	50	40
	ROYAL BANK OF CANADA	Equity Securities	651	762
	ROYAL CARIBBEAN CRUISES LTD	Equity Securities	407	185
	ROYAL UNIBREW	Equity Securities	127	98
	ROYALTY PHARMA PLC	Equity Securities	87	83
	RPM INTERNATIONAL INC	Equity Securities	58	65
	RS GROUP PLC	Equity Securities	394	296
	RUSH ENTERPRISE-CL A	Equity Securities	539	531
	RWE AG	Equity Securities	504	528
	RWS HOLDINGS PLC	Equity Securities	89	51
*	S&P GLOBAL INC	Equity Securities	327	649
	SAAB AB-B	Equity Securities	119	90
	SABANCI HOLDING	Equity Securities	673	667
	SAINSBURY PLC	Equity Securities	43	31
	SAIPEM SPA	Equity Securities	501	2
	SAKAI CHEMICAL INDUSTRIES	Equity Securities	891	597
	SAKATA INX CORP	Equity Securities	143	84
	SALESFORCE.COM INC	Equity Securities	749	868
	SALZGITTER AG	Equity Securities	52	21
	SAMPO OYJ A SHS	Equity Securities	598	539
	SAMSONITE INTERNATIONAL	Equity Securities	76	94
	SAMSUNG ELECTRONICS CO LTD	Equity Securities	2,417	2,464
	SAMSUNG ELE-PREF	Equity Securities	1,540	1,172
	SANDVIK AB	Equity Securities	496	392
	SANKYU INC	Equity Securities	126	75
	SANOFI	Equity Securities	1,038	859
	SANTOS LTD	Equity Securities	901	814
	SARTORIUS STEDIM BIOTECH	Equity Securities	289	224
	SAWAI GROUP HOLDING	Equity Securities	85	53
	SBERBANK-SP ADR	Equity Securities	1,250	106
	SBI HOLDINGS INC	Equity Securities	96	74
	SCHIBSTED ASA B SHS	Equity Securities	33	16
	SCHIBSTED ASA CL A	Equity Securities	82	40
	SCHLUMBERGER LTD	Equity Securities	585	302
	SCHNEIDER ELECTRIC	Equity Securities	287	364
	SCHWAB (CHARLES) CORP	Equity Securities	446	812
	SCOUT24 AG	Equity Securities	64	61
	SCSK CORP	Equity Securities	190	182
	SEA LTD-ADR	Equity Securities	271	85
	SEAGATE TECHNOLOGY HOLDING	Equity Securities	49	64
	SEAGEN INC	Equity Securities	451	632
	SEALED AIR CORP	Equity Securities	42	40
	SECOM CO LTD	Equity Securities	130	114
	SEGA SAMMY HOLD	Equity Securities	353	336
	SEI INVESTMENTS COMPANY	Equity Securities	42	35
	SEKISUI CHEMICAL CO LTD	Equity Securities	119	88
	SEMBCORP INDUSTRIES	Equity Securities	117	119
	SEMPRA ENERGY	Equity Securities	216	287
	SENKO GROUP HOLDINGS CO LTD	Equity Securities	102	88
	SENSATA TECHNOLOGIES HOLDING	Equity Securities	46	35
	SENSHU IKEDA HD	Equity Securities	133	117
	SERCO GROUP PLC	Equity Securities	328	331
	SERVICENOW INC	Equity Securities	181	451

	SEVEN + I HOLDINGS CO LTD	Equity Securities	459	454
	SEVEN GROUP HOLDINGS	Equity Securities	85	67
	SHELL PLC	Equity Securities	585	602
	SHELL PLC-ADR	Equity Securities	2,808	3,038
	SHERWIN WILLIAMS CO/THE	Equity Securities	177	306
	SHIFT INC	Equity Securities	81	65
	SHINAGAWA REFRACTORIES	Equity Securities	176	192
	SHIN-ETSU CHEMICAL	Equity Securities	787	564
	SHINHAN FINANCIAL-ADR	Equity Securities	557	405
	SHINKO ELECTRIC	Equity Securities	221	149
	SHINKO SHOJI CO	Equity Securities	135	104
	SHIP HEALTHCARE	Equity Securities	124	123
	SHISEIDO CO LTD	Equity Securities	342	199
	SHOPIFY INC - A	Equity Securities	363	65
	SHOUGANG FUSHAN	Equity Securities	101	90
	SIEMENS AG-REG	Equity Securities	611	441
	SIEMENS HEALTHINEERS	Equity Securities	150	119
	SIG COMBIBLOC GROUP	Equity Securities	80	94
	SIGNATURE BANK	Equity Securities	110	55
	SIGNIFY HEALTH-A	Equity Securities	327	417
	SIGNIFY NV	Equity Securities	91	75
	SIKA AG-REG	Equity Securities	125	168
	SINGAPORE TELECOMMUNICATIONS	Equity Securities	77	81
	SINO GEOPHYSICAL-A	Equity Securities	348	298
	SIRIUS XM HOLDINGS INC	Equity Securities	30	34
	SITIME CORP	Equity Securities	110	252
	SIXT SE	Equity Securities	87	54
	SK HYNIX INC	Equity Securities	588	459
	SKYWORKS SOLUTIONS INC	Equity Securities	97	85
	SMITH (A.O.) CORP	Equity Securities	43	39
	SMITH + NEPHEW PLC	Equity Securities	179	140
	SMS	Equity Securities	62	45
	SNAP INC - A	Equity Securities	128	64
	SNAP ON INC	Equity Securities	52	65
	SNOWFLAKE INC-A	Equity Securities	401	232
	SOFTBANK GROUP CORP	Equity Securities	643	423
	SOFTCAT PLC	Equity Securities	137	110
	SOLAREDGE TECHNOLOGIES	Equity Securities	88	73
	SOMPO JAPAN NIPPONKOA HOLDINGS	Equity Securities	52	48
	SONAE	Equity Securities	90	71
	SONIC AUTOMOTI-A	Equity Securities	582	464
	SONOVA HOLDING AG REG	Equity Securities	131	207
	SONY CORP	Equity Securities	378	385
	SONY CORP SPONSORED ADR	Equity Securities	644	1,480
	SOPHIA GENETICS	Equity Securities	146	22
	SOPRA GROUP	Equity Securities	91	86
	SOUTH32 LTD	Equity Securities	279	226
	SOUTHERN CO/THE	Equity Securities	308	432
	SOUTHWEST AIRLINES CO	Equity Securities	1,761	1,187
	SOUTHWEST GAS HOLDINGS	Equity Securities	653	558
	SOUTHWESTERN ENERGY CO	Equity Securities	238	140
	SPAR NORD BANK	Equity Securities	217	207
	SPIE SA	Equity Securities	105	113
	SPLUNK INC	Equity Securities	971	622
	SPROUT SOCIAL INC-A	Equity Securities	124	400
*	SS&C TECHNOLOGIES	Equity Securities	138	111
	SSP GROUP PLC	Equity Securities	486	291
	SSR MINING INC	Equity Securities	87	75
	ST JAMES S PLACE PLC	Equity Securities	279	225
	STAAR SURGICAL	Equity Securities	381	289
	STABILUS SE	Equity Securities	216	152
	STANDARD CHARTERED PLC	Equity Securities	532	421
	STANLEY BLACK + DECKER INC	Equity Securities	142	74
	STANTEC INC	Equity Securities	69	103
	STARBUCKS CORP	Equity Securities	404	593
*	STATE STREET CORP	Equity Securities	191	133
	STEADFAST GROUP	Equity Securities	494	408
	STEEL DYNAMICS INC	Equity Securities	44	84
	STELLA INTERNATIONAL	Equity Securities	134	99
	STELLANTIS NV	Equity Securities	109	66
	STERIS PLC	Equity Securities	80	100
	STONEX GROUP INC	Equity Securities	227	242
	STROEER SE & CO	Equity Securities	60	39
	STRYKER CORP	Equity Securities	283	412
	SUMCO CORP	Equity Securities	534	338
	SUMITOMO BAKELITE	Equity Securities	133	90
	SUMITOMO FORESTRY	Equity Securities	105	116
	SUMITOMO METAL MINING	Equity Securities	168	147
	SUMITOMO MITSUI FINANCIAL GROUP	Equity Securities	178	131
	SUMITOMO MITSUI TRUST HOLDING	Equity Securities	466	388
	SUMITOMO OSAKA	Equity Securities	47	41
	SUMMIT MATERIALS-A	Equity Securities	627	506
	SUN COUNTRY HOLD	Equity Securities	176	68
	SUPER RETAIL GROUP	Equity Securities	75	87
	SUZUKEN CO LTD	Equity Securities	107	80
	SUZUKI MOTOR	Equity Securities	274	269
	SVB FINANCIAL GROUP	Equity Securities	83	118
	SVENSKA HANDELSBANKEN	Equity Securities	595	376
	SWEDBANK AB-A	Equity Securities	53	38
	SWEDBANK AB-ADR	Equity Securities	222	169
	SWEDISH MATCH AB	Equity Securities	100	282

SWIRE PACIFIC-A	Equity Securities	231	254
SYNCHRONY FINANCIAL	Equity Securities	107	92
SYNEOS HEALTH INC	Equity Securities	844	670
SYNNEX CORP	Equity Securities	402	463
SYNOPSYS INC	Equity Securities	984	1,474
SYSCO CORP	Equity Securities	271	316
T MOBILE US INC	Equity Securities	286	503
T ROWE PRICE GROUP INC	Equity Securities	121	142
T&D HOLDING INC	Equity Securities	1,056	767
TAIHEIYO CEMENT	Equity Securities	424	256
TAIWAN SEMICONDUCTOR MANUFACTURING	Equity Securities	1,940	1,118
TAKEAWAY.COM NV	Equity Securities	192	45
TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	113	105
TALANX AG	Equity Securities	235	222
TARGA RESOURCES	Equity Securities	94	78
TARGET CORP	Equity Securities	1,235	1,056
TATE & LYLE	Equity Securities	506	339
TAYLOR MORRISON HOME CORP	Equity Securities	272	319
TAYLOR WIMPEY PLC	Equity Securities	198	87
TBS HOLDINGS INC	Equity Securities	162	114
TDK CORP	Equity Securities	212	209
TE CONNECTIVITY LTD	Equity Securities	159	216
TECAN GROUP AG-R	Equity Securities	184	108
TECHNIP ENERGIES	Equity Securities	61	38
TECHNOPRO HOLDINGS	Equity Securities	60	60
TECHTRONIC INDUSTRIES CO LTD	Equity Securities	209	227
TELADOC HEALTH INC	Equity Securities	214	28
TELEDYNE TECHNOLOGIES	Equity Securities	101	94
TELEFLEX INC	Equity Securities	63	57
TELEKOMUNIKA-ADR	Equity Securities	17	15
TELENOR ASA	Equity Securities	678	422
TELEPERFORMANCE	Equity Securities	205	294
TELIA CO AB	Equity Securities	636	445
TELSTRA CORP	Equity Securities	142	132
TENARIS SA	Equity Securities	594	465
TENARIS-ADR	Equity Securities	364	362
TERADYNE INC	Equity Securities	107	230
TESCO PLC	Equity Securities	232	145
TESLA MOTORS INC	Equity Securities	1,095	5,272
TEXAS INSTRUMENTS INC	Equity Securities	1,510	3,598
TEXAS PACIFIC LAND CORP	Equity Securities	68	66
TEXTRON INC	Equity Securities	207	238
TFI INTERNATIONAL INC	Equity Securities	48	102
THAI OIL PCL	Equity Securities	529	444
THALES SA	Equity Securities	138	162
THERMO FISHER SCIENTIFIC INC	Equity Securities	879	2,847
TIS INC	Equity Securities	336	389
TITAN MACHINERY	Equity Securities	359	413
TJX COMPANIES INC	Equity Securities	2,092	2,447
TOKIO MARINE HOLDINGS INC	Equity Securities	771	798
TOKYO ELECTRON LTD	Equity Securities	1,912	913
TOKYO OHKA KOGYO	Equity Securities	80	62
TOKYOTOKEIBA	Equity Securities	57	43
TOKYU FUDOSAN HD	Equity Securities	142	123
TOLI CORP	Equity Securities	147	68
TORISHIMA PUMP MFG	Equity Securities	169	198
TOROMONT INDUSTRIES	Equity Securities	48	63
TORONTO DOMINION BANK	Equity Securities	573	634
TOTAL SA	Equity Securities	2,653	2,397
TOTALENER-SP ADR	Equity Securities	736	657
TOURMALINE OIL C	Equity Securities	475	539
TOWER SEMICONDUCTOR	Equity Securities	68	103
TOYO SEIKAN GROUP HOLDINGS	Equity Securities	263	235
TOYO SUISAN KAISHA LTD	Equity Securities	413	424
TOYODA GOSEI	Equity Securities	95	71
TOYOTA BOSHOKU	Equity Securities	98	62
TOYOTA INDUSTRIES	Equity Securities	187	133
TOYOTA MOTOR CORP	Equity Securities	1,207	1,105
TRACTOR SUPPLY COMPANY	Equity Securities	49	127
TRADE DESK INC-A	Equity Securities	85	156
TRADEWEB MARKETS-A	Equity Securities	101	104
TRANE TECHNOLOGIES	Equity Securities	90	206
TRANSDIGM GROUP INC	Equity Securities	90	165
TRANSOCEAN LTD	Equity Securities	549	126
TRANSUNION	Equity Securities	65	68
TRAVELERS COS INC/THE	Equity Securities	178	226
TRE HOLDINGS CORP	Equity Securities	75	52
TRELLEBORG-B	Equity Securities	88	97
TREND MICRO INC	Equity Securities	91	92
TRIMBLE NAVIGATION LTD	Equity Securities	452	914
TRUIST FINANCIAL	Equity Securities	359	349
TSMC	Equity Securities	1,118	651
TSUMURA & CO	Equity Securities	206	162
TUI AG DI	Equity Securities	461	107
TWILIO INC - A	Equity Securities	184	70
TWITTER INC	Equity Securities	105	172
TYLER TECHNOLOGIES	Equity Securities	74	85
TYSON FOODS INC CL A	Equity Securities	772	698
UBER TECHNOLOGIES	Equity Securities	337	231
UBS GROUP AG REG	Equity Securities	391	372
UCB SA	Equity Securities	724	448

	UGI CORP	Equity Securities	59	41	
	U-HAUL HOLDING	Equity Securities	22	30	
	ULTA BEAUTY INC	Equity Securities	1,014	1,368	
	ULVAC INC	Equity Securities	120	99	
	UNICREDIT SPA	Equity Securities	612	417	
	UNILEVER PLC	Equity Securities	926	853	
	UNION PACIFIC CORP	Equity Securities	2,527	2,368	
	UNITED COMMUNITY BANKS INC/GA	Equity Securities	685	771	
	UNITED CONTINENTAL HOLDINGS	Equity Securities	588	282	
	UNITED INDUSTRIAL CORP LTD	Equity Securities	13	11	
	UNITED OVERSEAS BANK LTD	Equity Securities	750	756	
	UNITED PARCEL SERVICE CL B	Equity Securities	725	1,043	
	UNITED RENTALS INC	Equity Securities	55	117	
	UNITEDHEALTH GROUP INC	Equity Securities	5,959	8,052	
	UNITY SOFTWARE INC	Equity Securities	852	515	
	UNIVERSAL DISPLAY CORP	Equity Securities	89	179	
	UNIVERSAL HEALTH SERVICES B	Equity Securities	585	484	
	UNIVERSAL MUSIC GROUP	Equity Securities	279	184	
	UPM-KYMMENE OYJ	Equity Securities	174	143	
	US BANCORP	Equity Securities	638	518	
	USS CO LTD	Equity Securities	131	111	
	VAIL RESORTS	Equity Securities	54	52	
	VALERO ENERGY CORP	Equity Securities	619	988	
	VALLOUREC	Equity Securities	77	75	
	VAT GROUP AG	Equity Securities	78	55	
	VEEVA SYSTEMS-A	Equity Securities	60	137	
	VEOLIA ENVIRONNEMENT SA	Equity Securities	220	156	
	VERISIGN INC	Equity Securities	65	104	
	VERISK ANALYTICS INC	Equity Securities	81	157	
	VERIZON COMMUNICATIONS INC	Equity Securities	1,242	961	
	VERTEX PHARMACEUTICALS INC	Equity Securities	216	442	
	VESTAS WIND SYSTEMS	Equity Securities	472	601	
	VF CORP	Equity Securities	128	60	
	VIACOMCBS INC-B	Equity Securities	215	69	
	VIATRIS INC	Equity Securities	110	62	
	VICAT	Equity Securities	68	24	
	VICTORIA'S SECRET	Equity Securities	139	79	
	VINCI SA	Equity Securities	245	214	
	VISA INC CLASS A SHARES	Equity Securities	1,390	2,802	
	VISCOFAN SA	Equity Securities	202	188	
	VISTRA ENERGY CO	Equity Securities	52	55	
	VMWARE INC CLASS A	Equity Securities	101	162	
	VODAFONE GROUP PLC	Equity Securities	144	102	
	VOLKSWAGEN AG PREFERENCE	Equity Securities	2,164	1,191	
	VONOVIA SE	Equity Securities	383	151	
	VULCAN MATERIALS CO	Equity Securities	94	126	
	WABTEC CORP	Equity Securities	83	87	
	WALGREENS BOOTS ALLIANCE INC	Equity Securities	336	139	
	WALMART INC	Equity Securities	822	1,193	
	WALT DISNEY CO/THE	Equity Securities	1,434	1,391	
	WARNER BROS DISCOVERY	Equity Securities	437	154	
	WARTSILA OYJ ABP	Equity Securities	182	75	
	WASTE CONNECTIONS INC	Equity Securities	97	211	
	WASTE MANAGEMENT INC	Equity Securities	539	730	
	WATERS CORP	Equity Securities	62	99	
	WAYFAIR INC- A	Equity Securities	73	19	
	WEBSTER FINANCIAL	Equity Securities	752	765	
	WEC ENERGY GROUP INC	Equity Securities	116	169	
	WEIR GROUP PLC	Equity Securities	114	75	
	WELLS FARGO & COMPANY	Equity Securities	4,075	3,242	[1]
	WESCO INTERNATIONAL	Equity Securities	632	657	
	WEST PHARMACEUTICAL	Equity Securities	66	109	
	WESTERN DIGITAL CORP	Equity Securities	328	222	
	WESTERN UNION CO	Equity Securities	48	33	
	WESTLAKE CORP	Equity Securities	30	20	
	WESTROCK CO	Equity Securities	94	49	
	WEX INC	Equity Securities	276	190	
	WH SMITH PLC	Equity Securities	451	273	
	WHEATON PRECIOUS	Equity Securities	217	190	
	WHIRLPOOL CORP	Equity Securities	897	842	
	WHITBREAD PLC	Equity Securities	69	42	
	WHITECAP RESOURCES	Equity Securities	78	82	
	WIENERBERGER AG	Equity Securities	225	217	
	WILLIAM DEMANT HOLDING A/S	Equity Securities	194	243	
	WILLIAMS COMPANIES	Equity Securities	241	209	
*	WILLIS TOWERS WATSON PLC	Equity Securities	123	150	
	WIX.COM LTD	Equity Securities	479	224	
	WOLFSPEED INC	Equity Securities	169	455	
	WOLTERS KLUWER	Equity Securities	112	110	
	WOODSIDE ENERGY GROUP	Equity Securities	708	649	
	WORKDAY INC CLASS A	Equity Securities	149	176	
	WORLD FUEL SERVICES	Equity Securities	340	272	
	WORLD WRESTLING	Equity Securities	538	582	
	WORLDLINE	Equity Securities	300	189	
	WPP PLC	Equity Securities	560	360	
	WR BERKLEY CORP	Equity Securities	37	82	
	WW GRAINGER INC	Equity Securities	56	129	
	WYNN RESORTS LTD	Equity Securities	89	39	
	XCEL ENERGY INC	Equity Securities	147	207	
	XOMETRY INC-A	Equity Securities	32	62	
	XPENG INC-ADR	Equity Securities	316	184	

	XYLEM INC	Equity Securities		64	94
	YAKULT HONSHA CO	Equity Securities		92	105
	YAMAICHI ELECTRONICS	Equity Securities		307	269
	YAMANA GOLD INC	Equity Securities		122	107
	YARA INTL ASA	Equity Securities		59	42
	YOKOHAMA RUBBER	Equity Securities		93	87
	YUE YUEN IND	Equity Securities		70	38
	YUM BRANDS INC	Equity Securities		670	673
	Z HOLDINGS CORP	Equity Securities		143	92
	ZALANDO SE	Equity Securities		103	65
	ZEBRA TECH CORP	Equity Securities		56	84
	ZENDESK INC	Equity Securities		97	55
	ZENKOKU HOSHO CO	Equity Securities		58	50
	ZHEJIANG JIAHU-A	Equity Securities		402	334
	ZILLOW GROUP INC C	Equity Securities		51	29
	ZIM INTEGRATED S	Equity Securities		89	35
	ZIMMER BIOMET HOLDINGS INC	Equity Securities		977	884
	ZOETIS INC	Equity Securities		179	421
	ZOOM VIDEO COM-A	Equity Securities		341	96
	ZOOMINFO TECH	Equity Securities		102	70
	ZOZO INC	Equity Securities		259	228
	ZSCALER INC	Equity Securities		72	83
	ZURICH INSURANCE GROUP AG	Equity Securities		549	526
			Total equity securities	**571,208**	**605,483**

Debt securities

#	3M COMPANY	Debt Securities	2,467	1,715
	ABBOTT LABORATORIES	Debt Securities	8,593	6,999
#	ABBVIE INC	Debt Securities	18,974	15,046
	ABU DHABI GOVT	Debt Securities	385	326
	ACE CAPITAL TRUST II	Debt Securities	425	351
	ACE INA HOLDINGS	Debt Securities	159	106
	ACTIVISION BLIZZARD INC	Debt Securities	1,113	747
	ADT CORP	Debt Securities	464	496
#	ADVANCED MICRO DEVICES INC	Debt Securities	499	423
	ADVENT HEALTH OBLIGATED GROUP	Debt Securities	170	109
	ADVENT HEALTH SYSTEM	Debt Securities	95	71
	ADVOCATE HEALTH CORP	Debt Securities	896	683
	AEP TEXAS	Debt Securities	1,795	1,283
	AEP TRANSMISSION	Debt Securities	6,862	5,502
#	AERCAP IRELAND	Debt Securities	2,679	2,026
*	AETNA INC	Debt Securities	5,817	4,790
#	AFLAC INC	Debt Securities	821	604
	AHS HOSPITAL CORP	Debt Securities	1,084	833
	AIA GROUP	Debt Securities	200	148
	AIR PRODUCTS & CHEMICALS	Debt Securities	240	180
	AIRCASTLE LTD	Debt Securities	197	153
	AKER BP ASA	Debt Securities	280	259
	ALABAMA POWER CO	Debt Securities	7,599	5,866
	ALAMEDA CNTY CA JT PWRS AUTH L	Debt Securities	259	237
	ALBEMARLE CORP	Debt Securities	643	574
	ALCON FINANCE CO	Debt Securities	201	144
#	ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	2,008	1,560
#	ALIBABA GROUP	Debt Securities	5,883	4,175
	ALIMEN COUCHE	Debt Securities	1,263	978
	ALLEGHANY CORP	Debt Securities	429	337
	ALLINA HEALTH SYSTEM	Debt Securities	105	68
	ALLSTATE CORP	Debt Securities	1,854	1,355
	ALPHABET INC	Debt Securities	4,906	3,031
#	ALTRIA GROUP INC	Debt Securities	5,663	3,921
#	AMAZON.COM INC	Debt Securities	18,696	14,021
	AMC NETWORKS INC	Debt Securities	400	301
	AMEREN ILLINOIS	Debt Securities	3,680	2,722
#	AMERICA MOVIL SA	Debt Securities	3,811	3,050
	AMERICAN AIRLINE	Debt Securities	1,361	1,222
	AMERICAN AIRLINE 14 1 A PTT	Debt Securities	543	457
	AMERICAN FINANCIAL GROUP	Debt Securities	1,117	869
	AMERICAN HOMES 4	Debt Securities	1,176	912
	AMERICAN INTL GROUP	Debt Securities	1,899	1,562
	AMERICAN TOWER	Debt Securities	4,726	3,880
	AMERICAN TRANSMISSION SY	Debt Securities	630	512
	AMERICAN UNIVERSITY	Debt Securities	64	50
	AMERICAN WATER	Debt Securities	3,878	2,934
	AMERISOURCEBERGE	Debt Securities	777	617
	AMFAM HOLDINGS	Debt Securities	500	388
	AMGEN INC	Debt Securities	12,849	9,681
	ANALOG DEVICES	Debt Securities	1,058	749
	ANGLO AMERICAN	Debt Securities	496	417
	ANHEUSER BUSCH INBEV CO	Debt Securities	2,771	2,448
	ANHEUSER BUSCH INBEV FIN	Debt Securities	821	675
#	ANHEUSER-BUSCH	Debt Securities	14,027	11,461
	ANTHEM INC	Debt Securities	5,703	4,573
	AON CORP/AON GLO	Debt Securities	1,447	1,041
	AON PLC	Debt Securities	1,336	1,078
	APACHE CORP	Debt Securities	264	204
	APPALACHIAN PWR	Debt Securities	2,369	1,877
#	APPLE INC	Debt Securities	25,241	20,194
	APPLIED MATERIAL	Debt Securities	181	125
	APTIV PLC	Debt Securities	486	315
	ARCELORMITTAL	Debt Securities	174	128
	ARCH CAPITAL FINANCE	Debt Securities	1,700	1,478

	ARCH CAPITAL GROUP LTD	Debt Securities	467	373
	ARCHER-DANIELS	Debt Securities	1,733	1,348
	ARES FIN CO IV	Debt Securities	293	187
	ARES FINAN CO II	Debt Securities	100	82
	ARIZONA PUB SERV	Debt Securities	3,708	2,597
	ARTHUR J GALLAGH	Debt Securities	1,100	725
	ASCENSION HEALTH	Debt Securities	2,961	2,347
	ASSURED GUARANTY	Debt Securities	1,149	749
#	ASTRAZENECA PLC	Debt Securities	4,492	3,551
#	AT&T INC	Debt Securities	22,965	16,523
	ATHENE GLOBAL FUNDING	Debt Securities	1,064	868
	ATHENE HOLDING	Debt Securities	122	100
	ATMOS ENERGY CORP	Debt Securities	3,798	3,142
	AUST & NZ BANK	Debt Securities	290	212
	AUTONATION INC	Debt Securities	746	660
	AVALONBAY COMMUNITIES INC	Debt Securities	558	452
	AVIATION CAPITAL GROUP	Debt Securities	297	290
	AVISTA CORP	Debt Securities	1,455	1,224
	BACARDI LTD	Debt Securities	1,270	1,107
	BAE SYSTEMS PLC	Debt Securities	394	255
	BAKER HUGHES	Debt Securities	693	457
#	BALTIMORE GAS + ELECTRIC	Debt Securities	2,244	1,799
	BANCO PACTUAL/KY	Debt Securities	398	380
#	BANCO SANTANDER	Debt Securities	1,192	1,056
#	BANK OF AMERICA CORP	Debt Securities	36,840	30,361
	BANNER HEALTH	Debt Securities	351	244
	BAPTIST HEALTH	Debt Securities	249	167
* #	BARCLAYS PLC	Debt Securities	7,795	6,628
#	BARRICK GOLD CORP	Debt Securities	442	410
	BARRICK NA FINANCE LLC	Debt Securities	1,246	872
	BARRICK PD AU FIN PTY LT	Debt Securities	934	756
	BAT CAPITAL CORP	Debt Securities	5,556	3,911
	BAXTER INTERNATIONAL INC	Debt Securities	1,570	1,075
	BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	1,654	1,367
	BAYCARE HEALTH	Debt Securities	248	189
	BAYER US FINANCE II LLC	Debt Securities	2,031	1,647
	BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	1,342	938
#	BECTON DICKINSON AND CO	Debt Securities	1,708	1,378
#	BELL CANADA	Debt Securities	1,006	699
	BERKLEY (WR)	Debt Securities	136	115
#	BERKSHIRE HATHAWAY ENERGY	Debt Securities	3,363	2,586
	BERKSHIRE HATHAWAY FINANCE	Debt Securities	12,872	10,233
	BERKSHIRE HATHAWAY INC	Debt Securities	1,372	961
	BERRY GLOBAL INC	Debt Securities	200	175
	BETH ISRAEL LAHEY HEALTH	Debt Securities	311	195
	BGC PARTNERS INC	Debt Securities	1,095	1,099
	BHP BILLITON FIN USA LTD	Debt Securities	2,341	1,949
	BHP BILLITON FINANCE	Debt Securities	698	628
#	BIOGEN INC	Debt Securities	312	204
	BLACK HILLS CORP	Debt Securities	292	215
	BLACKSTONE HLDGS	Debt Securities	1,790	1,367
	BLOCK FINANCIAL	Debt Securities	597	497
	BLUE OWL FIN LLC	Debt Securities	1,282	925
#	BNP PARIBAS	Debt Securities	3,089	2,524
	BOARDWALK PIPELINES	Debt Securities	200	159
* #	BOEING CO	Debt Securities	10,804	7,536
	BON SECOURS HLTH	Debt Securities	100	69
	BOSTON GAS COMPANY	Debt Securities	954	762
	BOSTON SCIENTIFIC CORP	Debt Securities	2,267	1,911
	BOSTON UNIVERSTY	Debt Securities	110	90
	BP CAPITAL MARKETS AMERICA	Debt Securities	9,737	6,791
	BRIGHTHOUSE FINANCIAL INC	Debt Securities	2,248	1,409
#	BRISTOL-MYERS	Debt Securities	21,586	16,087
	BRITISH TELECOM PLC	Debt Securities	283	231
#	BROADCOM INC	Debt Securities	13,697	10,671
#	BROOKFIELD FIN	Debt Securities	3,423	2,367
	BROOKFIELD FINANCE UK	Debt Securities	910	689
#	BROOKFIELD PPTY	Debt Securities	300	273
	BROOKLYN UNION	Debt Securities	700	530
	BROWN & BROWN	Debt Securities	690	590
	BURLINGTON NORTH	Debt Securities	12,970	10,438
	CALI ENDOWMENT	Debt Securities	48	31
	CALIFORNIA ST UNIV-B	Debt Securities	310	196
	CALPINE CORP	Debt Securities	771	787
	CALTECH	Debt Securities	983	618
	CAMDEN PROPERTY TRUST	Debt Securities	88	56
	CAMERON LNG	Debt Securities	1,107	854
	CAMPBELL SOUP CO	Debt Securities	1,057	932
#	CANADIAN NATL RE	Debt Securities	3,703	3,198
#	CANADIAN NATL RR	Debt Securities	4,500	3,717
#	CANADIAN PACIFIC	Debt Securities	1,554	1,143
#	CAPITAL ONE FINL	Debt Securities	410	380
	CARDINAL HEALTH INC	Debt Securities	1,787	1,268
	CARGILL INC	Debt Securities	1,407	1,093
	CARLYLE HOLDINGS II FIN	Debt Securities	2,117	1,809
	CARNIVAL CORP	Debt Securities	303	242
	CARRIER GLOBAL	Debt Securities	219	165
	CASE WESTERN RES	Debt Securities	404	369
	CATALENT PHARMA	Debt Securities	296	293
#	CATERPILLAR INC	Debt Securities	4,937	3,670
	CATHOLIC HEALTH	Debt Securities	294	256

	CBS CORP	Debt Securities	428	334
	CDW LLC/CDW FIN	Debt Securities	200	157
	CELULOSA ARAUCO	Debt Securities	299	221
#	CENOVUS ENERGY	Debt Securities	4,125	3,463
	CENTENE CORP	Debt Securities	200	180
	CENTERPOINT ENER	Debt Securities	253	182
	CENTERPOINT ENER HOUSTON	Debt Securities	1,981	1,623
	CF INDUSTRIES INC	Debt Securities	3,630	2,657
	CGI INC	Debt Securities	694	520
	CHARLES SCHWAB	Debt Securities	499	413
#	CHARTER COMM OPT	Debt Securities	23,203	16,926
	CHENIERE CORP CH	Debt Securities	1,300	1,277
#	CHEVRON CORP	Debt Securities	900	622
	CHEVRON USA INC	Debt Securities	416	320
	CHILD HEALTH TX	Debt Securities	287	185
#	CHILDREN'S HOSP	Debt Securities	420	265
	CHOICE HOTELS	Debt Securities	322	260
	CHUBB CORP	Debt Securities	1,201	1,002
#	CHUBB INA HLDGS	Debt Securities	2,298	1,534
	CHUBB INA HOLDINGS INC	Debt Securities	931	783
	CHURCH & DWIGHT	Debt Securities	198	146
	CI FINANCIAL CO	Debt Securities	145	86
#	CIGNA CORP	Debt Securities	6,018	4,818
	CISCO SYSTEMS INC	Debt Securities	3,107	2,351
* #	CITIGROUP INC	Debt Securities	15,879	13,053
	CITY OF HOPE/THE	Debt Securities	162	127
	CLECO CORP	Debt Securities	898	702
	CLECO SECURITIZATION	Debt Securities	140	134
	CLEVELAND CLINIC FOUND	Debt Securities	588	486
	CLEVELAND ELECTRIC ILLUM	Debt Securities	1,424	1,266
	CME GROUP INC	Debt Securities	1,098	1,073
	CMS ENERGY	Debt Securities	384	314
#	COCA-COLA CO/THE	Debt Securities	5,729	3,923
	CODELCO INC	Debt Securities	1,578	1,189
#	COM BK AUSTRALIA	Debt Securities	280	188
#	COMCAST CORP	Debt Securities	20,833	14,745
#	COMMONSPIRIT	Debt Securities	285	219
	COMMONWEALTH EDISON CO	Debt Securities	9,471	7,647
	COMMUNITY HEALTH NETWORK	Debt Securities	280	180
	CONAGRA BRANDS	Debt Securities	2,863	2,378
#	CONN LIGHT & PWR	Debt Securities	3,572	2,897
#	CONOCOPHILLIPS	Debt Securities	9,517	7,917
	CONSOLIDATED EDISON CO	Debt Securities	15,231	11,511
	CONSOLIDATED EDISON CO	Debt Securities	3,142	2,168
#	CONSTELLATION BRANDS INC	Debt Securities	3,548	2,752
	CONSUMERS ENERGY	Debt Securities	6,028	4,265
	CONTINENTAL RESOURCES	Debt Securities	233	181
	CONTL AIRLINES 2012 2 A	Debt Securities	1,218	1,081
#	COOPERATIVE RABOBANK	Debt Securities	5,230	4,423
	COREBRIDGE FIN	Debt Securities	1,801	1,380
	CORNING INC	Debt Securities	694	537
	CORPORATE OFFICE	Debt Securities	199	139
	COTTAGE HEALTH	Debt Securities	120	99
	COX COMMUNICATIONS INC	Debt Securities	38	35
* #	CREDIT SUISSE	Debt Securities	5,413	4,526
#	CROWN CASTLE INT	Debt Securities	4,385	3,116
	CROWN CASTLE TOWERS LLC	Debt Securities	1,300	1,259
	CSL FINANCE PLC	Debt Securities	1,632	1,404
#	CSX CORP	Debt Securities	3,979	3,153
#	CVS HEALTH CORP	Debt Securities	12,191	10,063
	CVS PASS THROUGH TRUST	Debt Securities	516	412
	DAE FUNDING LLC	Debt Securities	994	915
	DALLAS-FORT WORTH TX	Debt Securities	480	326
	DALLAS-FORT WORTH-A	Debt Securities	480	395
	DANAHER CORP	Debt Securities	662	445
	DARDEN RESTAURANTS INC	Debt Securities	45	42
	DAYTON POWER & LIGHT	Debt Securities	83	61
	DCP MIDSTREAM	Debt Securities	1,090	968
	DEERE + COMPANY	Debt Securities	216	164
	DELL INC	Debt Securities	163	128
	DELL INT / EMC	Debt Securities	288	177
	DELMARVA POWER + LIGHT CO	Debt Securities	719	549
#	DELTA AIR LINES	Debt Securities	793	686
	DELTA/SKYMILES	Debt Securities	1,208	1,039
	DEVON ENERGY	Debt Securities	2,991	2,359
	DH EUROPE	Debt Securities	488	369
#	DIAGEO CAPITAL PLC	Debt Securities	416	347
	DIAGEO INVESTMENT CORP	Debt Securities	301	253
	DIAMOND 1 FIN/DI	Debt Securities	1,260	1,152
#	DIAMONDBACK ENER	Debt Securities	600	517
	DIAMONDBACK ENERGY INC	Debt Securities	298	208
	DICK'S SPORTING	Debt Securities	234	145
	DIGNITY HEALTH	Debt Securities	658	525
	DIRECTV FIN/DTV	Debt Securities	300	259
	DISCOVERY COMMUN	Debt Securities	7,046	4,433
	DOLLAR GENERAL	Debt Securities	766	621
	DOLLAR TREE	Debt Securities	95	88
	DOMINION ENERGY	Debt Securities	3,170	2,591
	DOMINION ENERGY SOUTH CAROLINA	Debt Securities	4,003	3,405
	DOW CHEMICAL CO/THE	Debt Securities	2,555	1,932
	DOWDUPONT	Debt Securities	1,376	1,185

	DT MIDSTREAM	Debt Securities	199	200
	DTE ELECTRIC CO	Debt Securities	6,108	5,050
	DUKE ENERGY CAROLINAS	Debt Securities	11,481	8,647
#	DUKE ENERGY CORP	Debt Securities	4,571	3,365
	DUKE ENERGY FL PROJ FIN	Debt Securities	2,360	1,882
	DUKE ENERGY FLORIDA LLC	Debt Securities	287	208
	DUKE ENERGY INDIANA INC	Debt Securities	2,491	1,904
	DUKE ENERGY OHIO INC	Debt Securities	337	273
	DUKE ENERGY PROGRESS INC	Debt Securities	5,541	4,384
	DUKE UNIVERSITY	Debt Securities	655	442
	DUKE UNIVERSITY HEALTH	Debt Securities	655	465
	E TRADE FINANCIAL CORP	Debt Securities	100	95
	EASTERN GAS TRANSMISSION	Debt Securities	802	509
	EASTMAN CHEMICAL CO	Debt Securities	575	441
#	EATON CORP	Debt Securities	1,396	1,267
#	EBAY INC	Debt Securities	787	522
	ECOLAB INC	Debt Securities	1,719	1,091
	EL PASO NATURAL GAS	Debt Securities	2,008	1,555
	EL PASO PIPELINE	Debt Securities	318	266
	ELANCO ANIMAL	Debt Securities	830	787
	ELECTRICITE DE FRANCE SA	Debt Securities	1,679	1,333
	ELECTRONIC ARTS	Debt Securities	720	515
	ELEVANCE HEALTH INC	Debt Securities	2,346	2,102
	EMERA US FINANCE	Debt Securities	2,315	1,751
	EMERSON ELECTRIC	Debt Securities	324	210
	ENBRIDGE ENERGY PARTNERS	Debt Securities	854	662
	ENBRIDGE INC	Debt Securities	92	83
	ENCANA CORP	Debt Securities	460	391
#	ENEL FIN INTL NV	Debt Securities	971	743
	ENERGY TRANSFER LP	Debt Securities	16,912	14,039
	ENERGY TRANSFER OPERATNG CO	Debt Securities	76	72
#	ENLINK MIDSTREAM PARTNER	Debt Securities	2,364	1,910
	ENTERGY ARKANSAS	Debt Securities	2,228	1,535
#	ENTERGY LA LLC	Debt Securities	6,526	5,334
	ENTERGY MISSISSIPPI INC MORTGAGE	Debt Securities	436	300
	ENTERGY TEXAS	Debt Securities	1,323	1,107
#	ENTERPRISE PRODUCTS OPERATING	Debt Securities	13,774	11,097
	EOG RESOURCES INC	Debt Securities	1,097	825
	EPR PROPERTIES	Debt Securities	246	221
	EQT CORP	Debt Securities	300	250
	EQT MIDSTREAM PT	Debt Securities	298	255
	EQUINIX INC	Debt Securities	988	780
	EQUINOR ASA	Debt Securities	1,000	792
#	EQUITABLE HOLDINGS	Debt Securities	1,481	1,269
	ERAC USA FINANCE	Debt Securities	2,599	2,019
	ERP OPERATING LP	Debt Securities	1,067	868
#	ESSENTIAL UTILITIES	Debt Securities	397	303
	ESSEX PORTFOLIO	Debt Securities	345	273
	EVEREST RE HLDGS	Debt Securities	2,753	2,025
	EVERGY KANSAS CENTRAL 1ST	Debt Securities	3,747	2,943
	EVERGY METRO	Debt Securities	601	400
	EVERGY METRO	Debt Securities	736	579
	EVERGY METRO MORTGAGE	Debt Securities	136	122
#	EVERSOURCE ENERGY	Debt Securities	175	118
	EW SCRIPPS	Debt Securities	413	400
	EXELON CORP	Debt Securities	3,789	2,887
	EXELON GENERATION CO LLC	Debt Securities	174	149
#	EXXON MOBIL CORP	Debt Securities	14,256	10,434
*	FACTSET RESEARCH	Debt Securities	199	163
	FAIRFAX FINL HLD	Debt Securities	500	450
	FARMERS INSURANCE EXCHANGE	Debt Securities	498	416
	FED FARM CREDIT	Debt Securities	33,926	33,926
	FED HOME LN BANK	Debt Securities	19,815	19,815
	FEDERAL EXPRESS	Debt Securities	295	251
	FEDERAL FARM CREDIT	Debt Securities	-	-
	FEDERAL HOME LOAN BANK	Debt Securities	-	-
	FEDERAL REALTY INVESTMENT	Debt Securities	1,786	1,362
	FEDEX CORP	Debt Securities	3,726	2,753
	FEMSA	Debt Securities	1,252	941
	FFCB DISCOUNT NT	Debt Securities	3,981	3,981
	FHLB DISCOUNT NT	Debt Securities	5,709	5,709
	FIDELITY NATIONAL INFORMATION SERVICES	Debt Securities	150	124
	FIDELITY NATL FINANCIAL	Debt Securities	592	395
	FIFTH THIRD BANCORP	Debt Securities	828	739
	FIRSTENERGY CORP	Debt Securities	499	328
#	FISERV INC	Debt Securities	750	638
	FLEX LTD	Debt Securities	398	360
	FLORIDA POWER & LIGHT CO	Debt Securities	10,310	7,836
	FLORIDA PWR CORP	Debt Securities	276	179
	FMC CORP	Debt Securities	355	258
* #	FORD FOUNDATION	Debt Securities	473	277
*	FORD MOTOR CO	Debt Securities	450	324
	FORTRESS TRANS	Debt Securities	1,500	1,203
	FORTUNE BRANDS H	Debt Securities	147	124
	FOX CORP	Debt Securities	1,903	1,425
*	FRANKLIN RES INC	Debt Securities	298	189
	FRED HUTCHINSON	Debt Securities	46	42
	FREEPORT INDONESIA	Debt Securities	252	203
	FREEPORT-MCMORAN	Debt Securities	492	417
	FS KKR CAPITAL	Debt Securities	399	310
	GALAXY PIPELINE	Debt Securities	1,425	1,085

		GATX CORP	Debt Securities	236	169
	#	GE CAPITAL INTL FUNDING	Debt Securities	4,146	3,579
		GENERAL DYNAMICS	Debt Securities	946	675
		GENERAL ELECTRIC CO	Debt Securities	304	265
	#	GENERAL MILLS IN	Debt Securities	512	434
*		GENERAL MOTORS CO	Debt Securities	3,738	3,161
	#	GEORGE WASHINGTON UNIVERSITY	Debt Securities	2,894	2,226
		GEORGIA PACIFIC LLC	Debt Securities	824	652
		GEORGIA POWER COMPANY	Debt Securities	4,953	3,779
		GILEAD SCIENCES INC	Debt Securities	4,980	4,054
		GLAXOSMITHKLINE	Debt Securities	2,481	1,958
		GLOBAL PAY INC	Debt Securities	1,291	1,148
		GLP CAPITAL LP / FIN II	Debt Securities	1,700	1,448
		GMAC LLC	Debt Securities	1,992	1,600
		GOLDEN ST TOBACCO -B	Debt Securities	110	87
*		GOLDMAN SACHS CAPITAL I	Debt Securities	208	173
*	#	GOLDMAN SACHS GP	Debt Securities	23,039	17,744
		GOODMAN US	Debt Securities	997	879
		GREAT-WEST LIFECO	Debt Securities	992	781
		GREENKO SOLAR MAURITIUS	Debt Securities	202	178
		GRUPO TELEVISA	Debt Securities	211	169
	#	GSK CONSUMER	Debt Securities	660	515
		HACKENSACK MERIDIAN HEALTH	Debt Securities	312	228
		HALLIBURTON CO	Debt Securities	3,216	2,447
*		HARTFORD FINL	Debt Securities	443	304
		HCA INC	Debt Securities	5,512	4,377
	#	HEALTHCARE RLTY	Debt Securities	188	140
		HERSHEY COMPANY	Debt Securities	1,082	741
		HESS CORP	Debt Securities	2,050	1,749
		HEWLETT PACKARD CO	Debt Securities	457	359
		HIGH STREET FUNDING TRUST II	Debt Securities	100	86
		HOAG MEMORIAL	Debt Securities	1,189	921
	#	HOME DEPOT INC	Debt Securities	13,231	10,427
		HORMEL FOODS CRP	Debt Securities	1,451	1,036
		HOWARD UNIVERSITY	Debt Securities	185	156
		HP ENTERPRISE	Debt Securities	233	164
		HP INC	Debt Securities	475	406
		HSBC BANK USA NA	Debt Securities	70	50
	#	HSBC HOLDINGS	Debt Securities	14,223	11,016
		HUMANA INC	Debt Securities	1,972	1,447
	#	IBM CORP	Debt Securities	9,349	7,416
		IDAHO POWER CO	Debt Securities	1,229	998
		IHC HEALTH SERV	Debt Securities	646	424
		ILLINOIS ST	Debt Securities	432	380
		INDIANA MICHIGAN POWER	Debt Securities	1,589	1,209
		INDIANA UNIV	Debt Securities	237	160
		INOVA HEALTH SYSTEM	Debt Securities	32	26
		INTEGRIS BAPTIST	Debt Securities	200	153
	#	INTEL CORP	Debt Securities	12,219	9,206
	#	INTERCONTINENTAL EXCHANGE	Debt Securities	9,501	7,962
		INTERNATIONAL FL	Debt Securities	200	139
		INTERNATIONAL PAPER CO	Debt Securities	519	398
		INTERPUBLIC GRP	Debt Securities	492	339
		INTERSTATE POWER + LIGHT	Debt Securities	983	721
		INTESA SANPAOLO	Debt Securities	1,353	1,074
		IPALCO ENTPRS INC	Debt Securities	300	261
		ITC HOLDINGS CORP	Debt Securities	1,129	853
		JAB HOLDINGS	Debt Securities	934	634
		JACKSON FIN INC	Debt Securities	45	29
		JAZZ FINANCING LUX SARL	Debt Securities	355	344
		JBS USA LUX/FIN	Debt Securities	103	104
		JBS USA/FOOD/FIN	Debt Securities	923	753
		JEFFERIES GROUP	Debt Securities	406	323
		JM SMUCKER CO	Debt Securities	349	256
		JOHN SEVIER COMB CYCLE	Debt Securities	196	162
		JOHNS HOPKINS HEALTH SYSTEM	Debt Securities	157	119
		JOHNS HOPKINS UNIVERSITY	Debt Securities	213	133
		JOHNSON (S.C.) + SON INC	Debt Securities	1,257	1,002
		JOHNSON CONTROLS	Debt Securities	1,453	1,213
	#	JOHNSON&JOHNSON	Debt Securities	15,921	12,270
*		JPMCC 2016-JP4 A3	Debt Securities	1,010	928
*	#	JPMORGAN CHASE	Debt Securities	33,840	26,092
		KAISER FOUNDATION HOSPITALS	Debt Securities	5,857	4,211
		KANSAS CITY SOUTHERN	Debt Securities	1,521	1,166
		KELLOGG CO	Debt Securities	268	184
		KENTUCKY UTILITIES CO	Debt Securities	2,446	1,968
		KEURIG DR PEPPER	Debt Securities	2,267	1,615
		KEYSPAN GAS EAST	Debt Securities	725	470
	#	KIMBERLY-CLARK	Debt Securities	994	725
		KIMCO REALTY	Debt Securities	579	517
		KINDER MORGAN	Debt Securities	4,044	3,495
		KINDER MORGAN ENER PART	Debt Securities	841	782
		KINDER MORGAN ENERGY PARTNERS	Debt Securities	7,776	6,436
		KINROSS GOLD CORP	Debt Securities	1,606	1,146
		KKR GROUP FINANCE CO III	Debt Securities	380	345
		KKR GROUP FINANCE CO VII	Debt Securities	796	556
	#	KLA CORP	Debt Securities	2,089	1,873
		KONINKLIJKE PHILIPS NV	Debt Securities	118	84
		KRAFT FOODS GROUP	Debt Securities	483	391
		KRAFT HEINZ FOOD	Debt Securities	6,286	5,270
	#	KROGER CO	Debt Securities	954	752

	KYNDRYL HOLDINGS	Debt Securities	255	147
	L3HARRIS TECHNOLOGIES	Debt Securities	457	353
#	LABORATORY CORP	Debt Securities	68	50
#	LAM RESEARCH	Debt Securities	628	427
	LAS VEGAS SANDS	Debt Securities	1,845	1,533
	LBJ INFRASTRUCTURE GROUP	Debt Securities	195	124
	LCDA 2022-ELL A3	Debt Securities	581	535
	LCDA 2022-ELL A4	Debt Securities	581	532
	LEGG MASON INC	Debt Securities	205	188
	LEHMAN BROTHERS HOLDINGS ESCROW	Debt Securities	-	2
	LEIDOS INC	Debt Securities	776	588
	LEVEL 3 FIN INC	Debt Securities	199	148
#	LIBERTY MUTUAL	Debt Securities	2,216	1,753
#	LINCOLN NATIONAL CORP	Debt Securities	1,189	938
	LLOYDS BANK PLC	Debt Securities	459	364
#	LLOYDS BANKING GROUP PLC	Debt Securities	2,240	1,934
	LOCKHEED MARTIN	Debt Securities	11,860	9,616
	LOCKHEED MARTIN CORP	Debt Securities	430	325
	LOUISVILLE GAS + ELECTRIC	Debt Securities	2,502	1,999
#	LOWE'S COS INC	Debt Securities	6,660	5,077
#	LSEGA FIN PLC	Debt Securities	872	623
	LUMEN TECHNOLOGIES	Debt Securities	458	418
#	LYB INT FIN III	Debt Securities	2,925	2,113
	LYB INTL FINANCE BV	Debt Securities	549	428
	LYONDELLBASELL IND NV	Debt Securities	91	64
	MAGELLAN MIDSTREAM	Debt Securities	3,187	2,499
	MANULIFE FINANCIAL CORP	Debt Securities	1,096	1,046
	MARATHON OIL CORP	Debt Securities	265	204
	MARATHON PETROLEUM CORP	Debt Securities	1,725	1,501
	MARKEL CORP	Debt Securities	1,817	1,252
	MARRIOTT INTL	Debt Securities	1,564	1,345
	MARS INC	Debt Securities	1,771	1,392
	MARSH & MCLENNAN	Debt Securities	3,829	2,928
	MARTIN MARIETTA MATERIALS	Debt Securities	1,477	1,104
	MASCO CORP	Debt Securities	64	54
#	MASS INSTITUTE OF TECH	Debt Securities	4,615	3,587
#	MASS MUTUAL LIFE	Debt Securities	527	407
	MASSACHUSETTS ELECTRIC	Debt Securities	1,005	769
	MASSACHUSETTS ST COMMONWEALTH	Debt Securities	408	329
	MASTERCARD INC	Debt Securities	3,596	2,712
	MAYO CLINIC	Debt Securities	1,148	792
	MCDONALD'S CORP	Debt Securities	7,056	5,497
	MDC HOLDINGS INC	Debt Securities	200	106
	MEDSTAR HEALTH	Debt Securities	51	37
	MEDTRONIC INC	Debt Securities	2,738	2,075
#	MELCO RESORTS	Debt Securities	2,694	1,907
	MEMORIAL SLOAN KETTERING	Debt Securities	656	500
	MERCK & CO INC	Debt Securities	11,942	8,447
*	MET LIFE GLOBAL	Debt Securities	557	511
	META PLATFORMS	Debt Securities	2,648	2,282
	METHODIST HOSPITAL	Debt Securities	372	230
*	METLIFE INC	Debt Securities	6,576	5,547
	MEXICO CITY AIRPORT	Debt Securities	1,004	621
#	MGM CHINA HOLDINGS	Debt Securities	200	168
	MICHAEL KORS USA	Debt Securities	583	572
	MICHIGAN ST UNIV-TXBL	Debt Securities	1,475	1,081
	MICRON TECHNOLOGY INC	Debt Securities	1,570	1,032
#	MICROSOFT CORP	Debt Securities	20,092	13,823
	MID-AMERICA APARTMENTS LP	Debt Securities	89	56
	MIDAMERICAN ENERGY	Debt Securities	6,014	4,752
	MIDMICHIGAN HEALTH	Debt Securities	21	15
	MISSISSIPPI POWER CO	Debt Securities	417	292
	MISSOURI ST HEALTH & EDUCTIONAL FACILITY	Debt Securities	202	179
	MITSUB UFJ FIN	Debt Securities	3,054	2,552
	MIZUHO FINANCIAL	Debt Securities	855	762
	MOLSON COORS BREWING CO	Debt Securities	536	471
	MONDELEZ INT INC	Debt Securities	114	77
	MONONGAHELA POWER CO	Debt Securities	589	450
#	MOODY'S CORP	Debt Securities	1,455	1,069
* #	MORGAN STANLEY	Debt Securities	23,574	18,044
	MOSAIC CO	Debt Securities	416	355
	MOTIVA ENTERPRISES LLC	Debt Securities	349	269
	MOTOROLA SOLUTIONS	Debt Securities	551	496
	MOUNT NITTANY MD	Debt Securities	315	236
	MPLX LP	Debt Securities	7,957	6,139
	MPT OPERATIN PARTNERSHIP	Debt Securities	258	166
	MT SINAI HOSPITAL	Debt Securities	319	236
	MULTICARE HEALTH	Debt Securities	41	27
	MUNI ELEC AUTH OF GEORGIA	Debt Securities	1,832	1,677
	MUTUAL OF OMAHA INS CO	Debt Securities	4,300	4,078
	MYLAN INC	Debt Securities	2,191	1,468
	MYLAN NV	Debt Securities	131	70
#	NASDAQ INC	Debt Securities	1,508	1,260
	NATIONAL OILWELL	Debt Securities	50	44
	NATIONAL RETAIL	Debt Securities	388	261
#	NATIONWIDE BUILDING SOCIETY	Debt Securities	249	227
	NATIONWIDE MUTUAL INSURANCE	Debt Securities	3,805	3,240
	NATL RURAL UTILITIES	Debt Securities	1,598	1,264
#	NATWEST GROUP	Debt Securities	300	273
	NESTLE HOLDINGS	Debt Securities	1,590	1,329
	NETFLIX INC	Debt Securities	2,069	1,517

*	NEUBERGER BERMAN GRP/FIN	Debt Securities	501	413
	NEVADA POWER CO	Debt Securities	1,469	1,122
	NEW ENGLAND POWER	Debt Securities	261	197
	NEW JERSEY ST TURNPIKE AUTHORITY	Debt Securities	2,258	1,893
	NEW YORK LIFE INSURANCE	Debt Securities	3,199	2,387
	NEW YORK STATE DORMITORY	Debt Securities	235	181
	NEWCREST FINANCE PTY LTD	Debt Securities	627	521
	NEWMONT GOLDCORP	Debt Securities	522	417
	NGPL PIPECO LLC	Debt Securities	124	101
	NIKE INC	Debt Securities	3,212	2,397
	NIPPON LIFE INS	Debt Securities	700	684
	NISOURCE INC	Debt Securities	2,522	1,974
	NISSAN MOTOR CO	Debt Securities	1,120	831
#	NOMURA HOLDINGS	Debt Securities	3,035	2,667
#	NORFOLK SOUTHERN	Debt Securities	7,429	5,870
	NORTH TX TOLLWAY AUTH REVENUE	Debt Securities	349	293
	NORTHEAST UNIVERSITY	Debt Securities	28	19
	NORTHERN NAT GAS	Debt Securities	1,648	1,189
	NORTHERN STATE POWER WISC	Debt Securities	509	403
	NORTHERN STATES POWER MINN	Debt Securities	4,519	3,320
#	NORTHROP GRUMMAN CORP	Debt Securities	4,250	3,342
	NORTHWELL HEALTHCARE INC	Debt Securities	1,155	862
	NORTHWESTERN MEM	Debt Securities	320	201
#	NORTHWESTERN MUTUAL	Debt Securities	3,407	2,345
	NORTHWESTERN UNIVERSITY	Debt Securities	1,989	1,673
#	NOVANT HEALTH INC	Debt Securities	1,808	1,289
#	NOVARTIS CAPITAL CORP	Debt Securities	4,226	3,364
	NSTAR ELECTRIC	Debt Securities	1,386	1,211
	NUCOR CORP	Debt Securities	940	695
	NUTRIEN LTD	Debt Securities	1,172	1,018
	NVIDIA CORP	Debt Securities	1,979	1,358
	NXP BV/NXP FDG	Debt Securities	1,750	1,287
	NXP BV/NXP FUNDI	Debt Securities	200	194
	NY & PRESBYTERIAN HOSPITAL	Debt Securities	1,453	1,072
	NYU HOSPITALS CENTER	Debt Securities	2,076	1,704
	OCCIDENTAL PETROLEUM CORP	Debt Securities	1,565	1,255
	ODBRCHT OFFSHORE DRILLNG FINANCE	Debt Securities	394	134
	ODEBRECHT OIL & FINANCE COMPANY	Debt Securities	2	-
	ODFA 2022-OGE A2	Debt Securities	140	132
	ODFA 2022-OGE A3	Debt Securities	100	96
	ODFA 2022-ONG A2	Debt Securities	120	111
	ODFA 2022-ONG A3	Debt Securities	155	143
	ODFA 2022-PSO A2	Debt Securities	165	151
	OGLETHORPE POWER	Debt Securities	1,777	1,428
	OHIO EDISON CO	Debt Securities	574	466
	OHIO HEALTH CORP	Debt Securities	2,006	1,389
	OHIO NATIONAL FINANCIAL SERVICES	Debt Securities	300	277
	OHIO POWER CO	Debt Securities	5,597	4,020
	OHIO ST UNIVERSITY	Debt Securities	811	643
#	OKLAHOMA GAS & ELECTRIC	Debt Securities	129	103
	OLD REPUB INTL	Debt Securities	184	119
	ONCOR ELECTRIC DELIVERY	Debt Securities	4,359	3,489
	ONE GAS INC	Debt Securities	2,437	2,017
	ONEOK INC	Debt Securities	2,482	1,973
	ONEOK PARTNERS LP	Debt Securities	4,875	3,833
	ORACLE CORP	Debt Securities	21,908	15,215
#	OTIS WORLDWIDE	Debt Securities	1,298	886
	OWENS CORNING	Debt Securities	1,402	1,119
	PACIFIC GAS & ELECTRIC CO	Debt Securities	16,503	11,508
	PACIFIC LIFE INSURANCE	Debt Securities	1,476	1,310
	PACIFIC LIFECORP	Debt Securities	752	683
	PACIFICORP	Debt Securities	16,090	12,107
	PACKAGING CORP	Debt Securities	203	133
	PARTNERS HEALTH	Debt Securities	1,720	1,158
#	PAYPAL HOLDING	Debt Securities	1,516	1,331
	PEACEHEALTH OBLIGATED GROUP	Debt Securities	139	91
	PECO ENERGY CO	Debt Securities	3,606	3,010
	PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	659	563
	PENTAIR FINANCE	Debt Securities	671	608
#	PEPSICO INC	Debt Securities	5,133	4,199
	PETRO-CANADA	Debt Securities	136	111
	PETROLEOS MEXICA	Debt Securities	1,822	1,146
	PFIZER INC	Debt Securities	8,964	7,405
	PG&E ENERGY RECOVERY FUND	Debt Securities	180	126
	PG&E WILDFIRE	Debt Securities	3,112	2,839
	PHILIP MORRIS INTERNATIONAL INC	Debt Securities	6,713	4,891
	PHILLIPS 66	Debt Securities	1,800	1,403
	PIEDMONT HEALTH	Debt Securities	741	478
	PIEDMONT NATURAL GAS	Debt Securities	158	101
	PIONEER NATURAL RESOURCES CO	Debt Securities	2,184	1,688
	PLAINS ALL AMERICAN PIPELINE	Debt Securities	1,341	1,120
	POLAR TANKERS INC	Debt Securities	134	104
	PORT AUTH OF NEW YORK NEW JERSEY	Debt Securities	1,000	979
	POTOMAC ELECTRIC POWER	Debt Securities	1,545	1,172
#	PPL ELECTRIC UTILITIES	Debt Securities	3,034	2,349
	PRAXAIR INC	Debt Securities	199	136
	PRES + FELLOWS OF HARVARD	Debt Securities	4,335	3,609
*	PRINCIPAL FINANCIAL	Debt Securities	1,727	1,250
	PROCTER & GAMBLE	Debt Securities	381	259
	PROGRESS ENERGY	Debt Securities	265	198
	PROGRESSIVE CORP	Debt Securities	3,287	2,475

	PROLOGIS LP	Debt Securities	1,116	811
	PROV ST JOSEPH HEALTH OBLIGATION	Debt Securities	1,295	830
*	PRUDENTIAL FINANCIAL INC	Debt Securities	4,079	3,291
	PUBLIC SERVICE COLORADO	Debt Securities	8,914	6,958
	PUBLIC SERVICE ELECTRIC + GAS	Debt Securities	208	170
	PUBLIC SERVICE ELECTRIC AND GAS	Debt Securities	3,834	2,914
	PUBLIC SERVICE NEW HAMPSHIRE	Debt Securities	662	500
	PUBLIC SERVICE OKLAHOMA	Debt Securities	80	52
	PUERTO RICO SALES TAX FING-A1	Debt Securities	1,313	1,177
	PUGET SOUND ENERGY INC	Debt Securities	6,691	4,958
	QUALCOMM INC	Debt Securities	4,082	3,438
	QUANTA SERVICES	Debt Securities	424	288
	QUEST DIAGNOSTICS INC	Debt Securities	246	207
	RADY CHILD/SD CA	Debt Securities	42	29
	RAYMOND JAMES	Debt Securities	1,865	1,494
	RAYTHEON TECH	Debt Securities	9,033	6,775
	REALTY INCOME	Debt Securities	695	566
	REGENCY CENTERS	Debt Securities	496	387
	REGENERON PHARMACEUTICALS	Debt Securities	997	724
	REP SOUTH AFRICA	Debt Securities	533	415
	REPUBLIC OF PERU	Debt Securities	2,604	1,946
#	REPUBLIC SVCS	Debt Securities	749	593
	REYNOLDS AMERICAN INC	Debt Securities	2,764	2,050
	RFCSP STRIP PRINCIPAL	Debt Securities	3,264	2,781
	RICE UNIVERSITY	Debt Securities	850	708
	RIO OIL FINANCE TRUST	Debt Securities	611	614
	RIO TINTO ALCAN	Debt Securities	201	153
	RIO TINTO FINANCE	Debt Securities	4,502	3,198
	RIVERSIDE CO-TXBL-REV	Debt Securities	100	86
	ROCHE HLDGS INC	Debt Securities	2,222	1,524
	ROCKFELLER FOUNDATION	Debt Securities	1,028	640
	ROCKIES EXPRESS PIPELINE	Debt Securities	1,070	819
	ROCKWELL AUTOMATION INC	Debt Securities	666	393
#	ROGERS COMM INC	Debt Securities	4,418	3,651
	ROLLS-ROYCE PLC	Debt Securities	301	258
	ROMANIA	Debt Securities	335	203
	ROPER TECHNOLOGIES INC	Debt Securities	119	92
	ROYALTY PHARMA	Debt Securities	3,293	2,231
	RPM INTERNATIONAL INC	Debt Securities	154	139
	RUTGERS NJ ST UNIVERSITY	Debt Securities	1,074	740
	RWJ BARNABAS	Debt Securities	195	149
*	S&P GLOBAL INC	Debt Securities	2,507	1,949
	SABAL TRAIL TRANSMISSION LLC	Debt Securities	190	155
	SALES TAX SECURITIZATION	Debt Securities	1,077	961
	SALES TAX-B-REF-TXBL	Debt Securities	875	660
	SALESFORCE.COM	Debt Securities	3,282	2,319
	SAN DIEGO G & E	Debt Securities	3,997	3,119
	SAN JOAQUIN HILLS-B	Debt Securities	780	571
	SANDS CHINA LTD	Debt Securities	2,313	1,931
	SANTANDER UK GROUP HOLDINGS	Debt Securities	300	259
	SANTOS FINANCE	Debt Securities	500	393
	SASOL FINANCING USA LLC	Debt Securities	350	311
	SAUDI ARABIAN OIL	Debt Securities	693	469
	SAUDI ELECTRICITY GLOBAL	Debt Securities	2,300	2,053
	SAUDI INT BOND	Debt Securities	2,059	1,775
	SBA TOWER TRUST	Debt Securities	400	336
	SCHERING-PLOUGH	Debt Securities	142	105
	SEAGATE HDD CAYMAN	Debt Securities	431	301
	SEATTLE CHILDRENS HOSPITAL	Debt Securities	170	108
	SEMPRA ENERGY	Debt Securities	2,895	2,206
	SETANTA AIRCRAFT LEASING	Debt Securities	599	586
#	SHELL INTERNATIONAL FINANCE	Debt Securities	14,774	10,690
	SHERWIN-WILLIAMS	Debt Securities	828	647
	SIEMENS FINANCIERINGSMAT	Debt Securities	1,546	1,096
#	SIMON PROPERTY GROUP LP	Debt Securities	4,278	2,822
	SLM CORP	Debt Securities	300	269
	SNAP-ON INC	Debt Securities	650	494
	SOCIETE GENERALE	Debt Securities	1,000	891
#	SOUTHERN CAL EDISON	Debt Securities	24,255	17,453
	SOUTHERN CALIFORNIA GAS CO	Debt Securities	8,071	5,929
	SOUTHERN CO	Debt Securities	1,992	1,594
	SOUTHERN CO GAS CAPITAL	Debt Securities	1,734	1,351
	SOUTHERN COPPER CORP	Debt Securities	545	446
	SOUTHERN POWER	Debt Securities	592	545
	SOUTHWEST GAS	Debt Securities	191	150
	SOUTHWESTERN ELECTRIC POWER	Debt Securities	896	605
	SOUTHWESTERN PUBLIC SERVICES	Debt Securities	1,633	1,228
	SPECTRA ENERGY PARTNERS	Debt Securities	198	159
	SPECTRUM HEALTH	Debt Securities	71	53
	SPIRIT REALTY LP	Debt Securities	608	486
	SPRINT SPECTRUM	Debt Securities	902	885
	STANDARD INDUSTRIES INC	Debt Securities	274	254
	STANFORD HEALTH	Debt Securities	677	494
	STANFORD UNIVERSITY	Debt Securities	210	134
	STANLEY BLACK + DECKER INC	Debt Securities	593	377
#	STARBUCKS CORP	Debt Securities	680	508
#	STATE OF ISRAEL	Debt Securities	495	425
	STATE OF QATAR	Debt Securities	1,500	1,417
	STEEL DYNAMICS	Debt Securities	1,129	900
	STERIS PLC	Debt Securities	702	505
	STIFEL FINANCIAL	Debt Securities	199	172

	STRIP PRINCIPAL	Debt Securities	279	261
	STRYKER CORP	Debt Securities	180	148
	SUMITOMO LIFE	Debt Securities	1,900	1,557
#	SUMITOMO MITSUI	Debt Securities	384	317
	SUMMA HEALTH	Debt Securities	70	47
#	SUNCOR ENERGY	Debt Securities	3,532	2,787
	SUTTER HEALTH	Debt Securities	3,173	2,405
	SUZANO AUSTRIA	Debt Securities	495	467
	SWISS RE FINANCE	Debt Securities	1,000	880
	SYNCHRONY FINANCIAL	Debt Securities	499	355
	SYSCO CORP	Debt Securities	463	367
	TAKEDA PHARMACEUTICAL	Debt Securities	1,117	870
	TAMPA ELECTRIC	Debt Securities	1,669	1,459
	TARGA RES PRTNRS	Debt Securities	368	341
	TARGA RESOURCES	Debt Securities	3,498	3,117
	TARGET CORP	Debt Securities	2,005	1,333
#	TEACHERS INSURANCE & ANNUITY	Debt Securities	1,911	1,567
	TECK RESOURCES	Debt Securities	1,790	1,515
	TELEFONICA EMISIONES SAU	Debt Securities	4,147	3,012
#	TELUS CORP	Debt Securities	179	150
	TEMPO ACQUISITION LLC	Debt Securities	494	481
	TENCENT HOLDINGS LTD	Debt Securities	1,101	702
	TENN VALLEY AUTHORITY	Debt Securities	12,163	9,817
	TENNESSEE GAS PIPELINE	Debt Securities	499	411
	TESCO PROPERTY FIN 1	Debt Securities	1,391	1,107
	TESCO PROPERTY FIN 5	Debt Securities	237	186
	TEXAS EASTERN TRANSMISSION	Debt Securities	281	220
	TEXAS HEALTH RESOURCES	Debt Securities	215	124
	TEXAS INSTRUMENTS INC	Debt Securities	1,102	923
	TEXAS ST PRIV ACTIVITY BOND	Debt Securities	650	492
	THE NATURE CONSERVANCY	Debt Securities	136	109
	THERMO FISHER SCIENTIFIC INC	Debt Securities	952	826
	THOMAS J UNIVERSITY	Debt Securities	220	162
	TIME WARNER CABLE INC	Debt Securities	3,761	2,856
#	T-MOBILE USA INC	Debt Securities	11,976	9,385
	TOTAL CAPITAL INTERNATIONAL	Debt Securities	5,423	3,662
	TRANE TECHNOLOGIES LUX	Debt Securities	656	434
	TRANSCANADA PIPELINES	Debt Securities	3,207	2,683
	TRANSCONTINENTAL GAS PIPE CORP	Debt Securities	209	155
	TRANSCONTINENTAL GAS PIPE LINE	Debt Securities	629	460
	TRAVELERS COS INC	Debt Securities	4,540	3,447
	TRINITY HEALTH	Debt Securities	384	281
	TRST PRINCETON UNIVERSITY	Debt Securities	540	488
	TRUST F/1401	Debt Securities	591	459
	TRUSTEES PRINCETON UNIVERSITY	Debt Securities	841	617
	TSMC ARIZONA	Debt Securities	741	622
	TUCSON ELECTRIC POWER	Debt Securities	257	172
	TX ELECTRIC MRKT	Debt Securities	375	365
#	TYSON FOODS INC	Debt Securities	742	511
	U.S. TREASURY BILL	Debt Securities	77,517	77,529
#	UBS GROUP	Debt Securities	4,018	3,680
	UBSCM 2018-C10 A3	Debt Securities	2,020	1,875
	UDR INC	Debt Securities	1,052	838
	UMASS MEMORIAL HEALTH	Debt Securities	17	16
	UNICREDIT SPA	Debt Securities	700	521
	UNILEVER CAPITAL	Debt Securities	862	625
	UNION ELECTRIC	Debt Securities	4,190	3,195
	UNION PAC CORP	Debt Securities	14,952	10,644
	UNITED AIRLINES	Debt Securities	1,169	1,071
#	UNITED PARCEL SERVICE	Debt Securities	4,002	2,997
#	UNITEDHEALTH GROUP INC	Debt Securities	21,156	16,999
	UNIVERSITY OF CALIFORNIA CA REVENUES	Debt Securities	1,714	1,431
	UNIVERSITY OF CALIFORNIA REGENTS	Debt Securities	1,237	899
	UNIVERSITY OF CHICAGO	Debt Securities	1,001	679
	UNIVERSITY OF MIAMI	Debt Securities	385	312
	UNIVERSITY OF MICHIGAN-A	Debt Securities	3,795	3,026
	UNIVERSITY OF MINNESOTA	Debt Securities	1,755	1,498
	UNIVERSITY OF NOTRE DAME	Debt Securities	1,448	1,166
	UNIVERSITY OF PENNSYLVANIA	Debt Securities	2,346	1,711
	UNIVERSITY OF PITTSBURGH PA	Debt Securities	1,225	819
	UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	1,884	1,371
	UNIVERSITY OF VIRGINIA	Debt Securities	4,154	2,817
	UNUM GROUP	Debt Securities	2,982	2,114
	UPJOHN INC	Debt Securities	1,454	861
#	US TREASURY N/B	Debt Securities	817,413	640,799
	VALE OVERSEAS LIMITED	Debt Securities	1,668	1,322
	VALERO ENERGY CORP	Debt Securities	1,188	899
	VENTURE GLOBAL C	Debt Securities	500	414
	VERISK ANALYTICS	Debt Securities	755	541
#	VERIZON COMM INC	Debt Securities	14,699	10,975
#	VIACOM INC	Debt Securities	1,967	1,477
	VIACOMCBS INC	Debt Securities	526	420
	VICI PROPERTIES	Debt Securities	904	803
	VIRGINIA ELECTRIC & POWER	Debt Securities	14,306	11,138
	VISA INC	Debt Securities	3,873	3,115
	VMED O2 UK FINANCING	Debt Securities	700	529
	VMWARE INC	Debt Securities	975	741
#	VODAFONE GROUP	Debt Securities	2,028	1,532
	WAKEMED	Debt Securities	38	26
	WALGREENS BOOTS ALLIANCE INC	Debt Securities	1,578	1,205
#	WALMART INC	Debt Securities	4,405	3,476

#	WALT DISNEY CO	Debt Securities		8,766	6,582
	WARNERMEDIA HOLDINGS	Debt Securities		5,892	4,673
	WASHINGTON GAS LIGHT CO	Debt Securities		269	202
	WASHINGTON UNIVERSITY	Debt Securities		710	551
	WASTE CONNECTION	Debt Securities		1,252	849
	WASTE MANAGEMENT	Debt Securities		622	464
	WEA FINANCE LLC	Debt Securities		199	136
	WELLS FARGO BANK NA	Debt Securities		3,868	3,015
#	WELLS FARGO CO	Debt Securities		22,669	17,641 [1]
	WELLTOWER INC	Debt Securities		726	589
	WEST VA HEALTH	Debt Securities		96	64
	WESTERN GAS PARTNERS	Debt Securities		212	201
	WESTLAKE CORP	Debt Securities		165	98
	WESTPAC BANKING	Debt Securities		363	276
	WEYERHAEUSER CO	Debt Securities		3,345	2,797
	WILLIAMS COMPANIES	Debt Securities		7,487	6,117
	WILLIS NORTH AMERICA	Debt Securities		601	444
	WILLIS-KNIGHTON	Debt Securities		110	70
	WISCONSIN ELECTRIC POWER	Debt Securities		705	555
	WISCONSIN POWER + LIGHT	Debt Securities		1,567	1,226
	WISCONSIN PUBLIC SERVICE	Debt Securities		576	399
#	WRKCO INC	Debt Securities		209	174
	WW GRAINGER INC	Debt Securities		1,241	916
	WYETH LLC	Debt Securities		929	803
#	WYNDHAM INC	Debt Securities		572	460
	WYNN LAS VEGAS LLC/CORP	Debt Securities		244	246
	XCEL ENERGY INC	Debt Securities		1,961	1,402
	YALE UNIVERSITY	Debt Securities		302	193
	YALE-NEW HAVEN HEALTH SERVICES	Debt Securities		100	59
	YAMANA GOLD INC	Debt Securities		135	100
	YARA INTL SA	Debt Securities		199	182
	ZOETIS INC	Debt Securities		1,051	868
			Total debt securities	**2,899,012**	**2,285,622**
Investment funds					
	ALL WEATHER PORTFOLIO CLASS B SERIES 2000 221	Investment Funds		20,000	16,561
	ARROWSTREET EMERGING MARKETS TRUST FUND CLASS F	Investment Funds		31,041	21,624
	BAILLIE GIFFORD EMERGING MARKETS CIT CLASS O	Investment Funds		31,000	17,616
	BLACKROCK EMERGING MARKETS ALPHA TILTS ENHANCE FUND	Investment Funds		26,601	17,482
	BLACKROCK EMERGING MARKETS SMALL CAP EQUITY INDEX FUND	Investment Funds		3,493	2,622
	INVESCO BALANCED RISK ALLOC 10	Investment Funds		55,000	46,271
	ISHARES CORE S&P500 ETF	Investment Funds		72	64
	ISHARES MSCI EAFE ETF	Investment Funds		121	122
	MAN FUNDS XI SPC A USD MAN AHL TARGETRISK	Investment Funds		40,000	34,149
	MARKET ADVANTAGE II, LTD CLASS E	Investment Funds		35,655	33,369 [1]
	SPDR S&P 500 ETF	Investment Funds		854	752
	V/E RUSSIA ETF	Investment Funds		6,266	665
			Total investment funds	**250,103**	**191,297**
Private equity and debt investments					
	SPECTRUM	Private equity and debt investments		-	638
			Total private equity and debt investments	**-**	**638**
Real estate and other alternative investments					
	AEDIFICA	Real estate and other alternative investments		64	50
	AGREE REALTY	Real estate and other alternative investments		1,004	1,000
	ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments		120	124
	AMERICAN HOMES-A	Real estate and other alternative investments		179	186
	AMERICAN TOWER CORP REIT	Real estate and other alternative investments		365	587
	ANNALY CAPITAL MANAGEMENT	Real estate and other alternative investments		110	48
	ARGAN SA REIT	Real estate and other alternative investments		209	132
	AVALONBAY COMMUNITIES INC	Real estate and other alternative investments		149	154
	BOSTON PROPERTIES INC	Real estate and other alternative investments		111	67
	CAMDEN PROPERTY TRUST	Real estate and other alternative investments		54	73
	CDL REIT	Real estate and other alternative investments		279	247
	CHARTER HALL GROUP	Real estate and other alternative investments		74	76
	COFINIMMO	Real estate and other alternative investments		91	49
	CROWN CASTLE INC	Real estate and other alternative investments		269	375
	DERWENT LONDON	Real estate and other alternative investments		103	45
	DIGITAL CORE REI	Real estate and other alternative investments		44	36
	DIGITAL REALTY TRUST INC	Real estate and other alternative investments		198	169
	DUKE REALTY CORP	Real estate and other alternative investments		60	110
	EQUINIX INC	Real estate and other alternative investments		233	307
	EQUITY LIFESTYLE	Real estate and other alternative investments		63	66
	EQUITY RESIDENTIAL	Real estate and other alternative investments		143	144
	ESSEX PROPERTY TRUST INC	Real estate and other alternative investments		94	94
	EXTRA SPACE STORAGE INC	Real estate and other alternative investments		64	139
	FIRST CAPITAL RE	Real estate and other alternative investments		92	78
	GAMING AND LEISURE PROPERTIES	Real estate and other alternative investments		74	68
	GRANITE REAL ESTATE	Real estate and other alternative investments		92	81
	HEALTHCARE REALT	Real estate and other alternative investments		67	48
	HEALTHPEAK PROPERTIES	Real estate and other alternative investments		98	74
	HOMECO DAILY NEEDS REIT	Real estate and other alternative investments		63	50
	HOST HOTELS + RESORTS INC	Real estate and other alternative investments		82	68
	INVITATION HOMES INC REIT	Real estate and other alternative investments		94	121
	IRON MOUNTAIN INC REIT	Real estate and other alternative investments		61	76
	JAPAN HOTEL REIT	Real estate and other alternative investments		117	96
	JAPAN METROPOLITAN	Real estate and other alternative investments		90	84
	JAPAN PRIME REALTY	Real estate and other alternative investments		96	81
	KIMCO REALTY	Real estate and other alternative investments		87	68
	KLEPIERRE	Real estate and other alternative investments		396	371

	LENDLEASE GLOBAL	Real estate and other alternative investments	76	68	
	MEDICAL PROPERTIES TRUST INC	Real estate and other alternative investments	75	42	
	MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	69	107	
	MITSUI FUDOSAN LOGISTICS PARK INC	Real estate and other alternative investments	131	103	
	NATIONAL STORAGE	Real estate and other alternative investments	305	353	
	PEBBLEBROOK HOTEL	Real estate and other alternative investments	1,538	940	
	PROLOGIS INC	Real estate and other alternative investments	268	451	
	PUBLIC STORAGE	Real estate and other alternative investments	196	277	
	REALTY INCOME CORP REIT	Real estate and other alternative investments	220	215	
	REGENCY CENTERS CORP REIT	Real estate and other alternative investments	60	50	
	REXFORD INDUSTRIAL REALTY	Real estate and other alternative investments	1,125	998	[1]
	SAFESTORE HOLDIN	Real estate and other alternative investments	81	54	
	SBA COMMUNICATION CORP	Real estate and other alternative investments	96	186	
	SIMON PROPERTY GROUP INC	Real estate and other alternative investments	326	177	
	SUMMIT INDUSTRIAL	Real estate and other alternative investments	408	351	
	SUN COMMUNITIES INC	Real estate and other alternative investments	92	94	
	SUPERMARKET INCOME REIT	Real estate and other alternative investments	61	46	
	TRITAX BIG BOX R	Real estate and other alternative investments	128	61	
	UDR INC	Real estate and other alternative investments	73	77	
	VENTAS INC	Real estate and other alternative investments	146	96	
	VICI PROPERTIES	Real estate and other alternative investments	155	172	
	VORNADO REALTY TRUST	Real estate and other alternative investments	76	23	
	WAREHOUSES DE PAUW CVA	Real estate and other alternative investments	82	56	
	WELLTOWER INC	Real estate and other alternative investments	194	181	
	WEYERHAEUSER CO	Real estate and other alternative investments	148	128	
	WP CAREY INC	Real estate and other alternative investments	76	78	
		Total real estate and other alternative investments	**11,794**	**11,026**	

Group annuity contracts

*	AETNA J14709	Group annuity contracts	4,929	5,549	
*	METLIFE 135	Group annuity contracts	2,459	2,768	
*	METLIFE 632	Group annuity contracts	3,641	4,247	
*	PRUPAR GA 40179	Group annuity contracts	5,137	5,747	[1]
		Total group annuity contracts	**16,166**	**18,311**	

Derivatives

	3 MONTH SOFR FUT DEC23	Derivatives		387	
	BWU00VX94 IRS USD R V 03MLIBOR CCP P F 1.250 CCP	Derivatives	1,279	4,203	
	BWU01E1X3 IRS JPY R V 06MTONA CCP P F 0.300 CCP	Derivatives	(5)	8	
	BWU01GEM8 IRS USD R V 12MSOFR CCP P F 1.85916 CCP	Derivatives	100	763	
	BWU01KS77 IRS EUR R V 06MEURIB CCP P F 1.750 CCP	Derivatives	271	304	
	BWU01KSB8 IRS GBP R V 12MSONIA CCP P F 2.250 CCP	Derivatives	18	40	
	BWU01KSC6 IRS GBP R V 12MSONIA CCP P F 2.000 CCP	Derivatives	655	711	
	CDS OPTION PUT USD 1.4 20221116	Derivatives	(3)	(3)	
	CDS OPTION PUT USD 1.5 20221221	Derivatives	(7)	(8)	
	CDS OPTION PUT USD 1.6 20221019	Derivatives	(1)	-	
	DENBURY-CW23	Derivatives	203	113	
	Forward Foreign Currency Contracts - AUD/USD	Derivatives	-	(86)	
	Forward Foreign Currency Contracts - CLP/USD	Derivatives	-	(47)	
	Forward Foreign Currency Contracts - COP/USD	Derivatives	-	(27)	
	Forward Foreign Currency Contracts - GBP/USD	Derivatives	-	12	
	Forward Foreign Currency Contracts - HUF/USD	Derivatives	-	(1)	
	Forward Foreign Currency Contracts - IDR/USD	Derivatives	-	(10)	
	Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	20	
	Forward Foreign Currency Contracts - USD/EUR	Derivatives	-	15	
	Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	61	
	Forward Foreign Currency Contracts - USD/HUF	Derivatives	-	4	
	Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	2	
	Forward Foreign Currency Contracts - USD/PEN	Derivatives	-	13	
	Forward Foreign Currency Contracts - USD/ZAR	Derivatives	-	2	
	MIRION TECHNOLOGIES INC WARRANTS	Derivatives	83	42	
	NOBLE CORP CW1	Derivatives	221	13	
	S+P500 EMINI FUT DEC22	Derivatives	-	(128)	
	SWAPTION 0.87 CALL USD 2022110	Derivatives	(15)	-	
	SWAPTION 1.27 PUT USD 20221102	Derivatives	(15)	(242)	
	SWPC0C1D2 CDS USD P V 01MEVENT 2 CMBX R F .5000 CMBX	Derivatives	(227)	(20)	
	SWPC0CLY4 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(38)	(4)	
	SWPC0F525 CDS USD P V 01MEVENT 2 CMBX R F .5000 1 CMBX	Derivatives	(9)	(2)	
	SWPC0GA27 CDS USD P V 03MEVENT CCP R F 1.000 CCP	Derivatives	30	4	
	SWPC0GA50 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	4	1	
	SWPC0GCR0 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	60	8	
	SWPC0H5H8 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP	Derivatives	(22)	(10)	
	SWPC0I305 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	1	1	
	SWPC0JC45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(36)	(26)	
	SWPC0JJ55 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(6)	(9)	
	SWPC0KKC5 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	24	3	
	SWPC0KS45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(2)	(8)	
	SWPCNC931 CDS USD R F 5.000 FIX CDX P V 03MEVENT FLO CDX	Derivatives	86	22	
	SWU00OT61 IRS HUF R F 1.250 CCP P V 06MBUBOR CCP	Derivatives	(118)	(261)	
	SWU00P4Y4 IRS HUF R F 1.000 CCP P V 06MBUBOR CCP	Derivatives	(48)	(87)	
	SWU01AOS7 IRS MXN R F 6.655 CCP P V 01MTIIE CCP	Derivatives	(37)	(114)	
	SWU01D6C6 IRS USD R F 1.000 CCP P V 12MSOFR CCP	Derivatives	(18)	(37)	
	SWU01H5P9 IRS USD R F 1.750 CCP P V 12MSOFR CCP	Derivatives	(422)	(859)	[1]
	SWU01LS00 IRS USD R F 2.860 CCP P V 12MSOFR CCP	Derivatives	-	(23)	
	US 10YR NOTE (CBT)DEC22	Derivatives	-	178	
	US 10YR ULTRA FUT DEC22	Derivatives	-	1,189	
	US 2YR NOTE (CBT) DEC22	Derivatives	-	19	
	US 5YR NOTE (CBT) DEC22	Derivatives	-	546	
	US LONG BOND(CBT) DEC22	Derivatives	-	(15,090)	[1]
	US ULTRA BOND CBT DEC22	Derivatives	-	(10,380)	
		Total derivatives	**2,006**	**(18,798)**	

		Total directly held investments	**$ 3,756,635**	**$**	**3,099,925**
Cash equivalents and other short-term investments					
@	NAVIGATOR GOVERNMENT	Cash equivalents and other short-term investments	76,167		76,167
		Total Securities Lending Collateral	**$ 76,167**	**$**	**76,167**

@ Securities lending collateral
 # Denotes all or portion of security on loan at September 30, 2022
*** Denotes parties-in-interest**
[1] includes rounding

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Summary of Actuarial Methods and Assumptions

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Statement by Enrolled Actuary

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Information on Use of Substitute Mortality Tables

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Summary of Plan Provisions

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

General Motors Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Schedule of Reportable Transactions

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Schedule of Changes in Method

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

General Motors Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Schedule of Assets (Held at End of Year)

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Change in Non-Prescribed Actuarial Assumptions

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

Schedule of Active Participant Data

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

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

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

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

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

A Name of plan
General Motors Salaried Retirement Program

B Three-digit plan number (PN) ▶ 016

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
General Motors LLC

D Employer Identification Number (EIN)
27-0383222

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2021

2 Assets:

a Market value	**2a**	6,194,909,936
b Actuarial value	**2b**	6,021,490,112

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	9,810	2,522,149,393	2,522,149,393
b For terminated vested participants	13,847	824,084,520	824,084,520
c For active participants	13,033	1,973,096,791	2,055,830,509
d Total	36,690	5,319,330,704	5,402,064,422

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.66%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	26,596,000
c Total (line 6a + line 6b)	**6c**	26,596,000

Statement by Enrolled Actuary

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

SIGN HERE

Kathryn M Hoffman

Signature of actuary

6/21/2023

Date

Kathryn M Hoffman

Type or print name of actuary

2305658

Most recent enrollment number

Willis Towers Watson US LLC

Firm name

667-300-8438

Telephone number (including area code)

800 North Glebe Road

Arlington VA 22203

Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	1,351,998,014	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	26,725,000	0
9	Amount remaining (line 7 minus line 8)	1,325,273,014	0
10	Interest on line 9 using prior year's actual return of 8.34%	110,527,769	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 5.82%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1,435,800,783	0

Part III Funding Percentages

14	Funding target attainment percentage	14	84.88%
15	Adjusted funding target attainment percentage	15	111.46%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	110.02%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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:	2nd segment:	3rd segment:	
4.75 %	5.36 %	6.11 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	65

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

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	26,596,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	26,596,000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	26,596,000	0	26,596,000

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

41 If an election was made to use PRA 2010 funding relief for this plan:

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

b Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	General Motors LLC
EIN/PN	27-0383222 / 016
Plan Name	General Motors Salaried Retirement Program
Valuation Date	October 1, 2021
Enrolled Actuary	Kathryn M Hoffman
Enrollment Number	23-05658

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, 2021

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

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

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

SCHEDULE SB ATTACHMENTS

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

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

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

Prescribed tables are used for the following plan populations: None

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

Credibility for construction of the table: Partial

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

The assumed plan related expenses were changed from $26,725,000 for 2020 to $26,596,000 for 2021.

Demographic assumptions were reviewed in a 2021 experience study and the following assumptions were updated to reflect plan experience and GM future expectations: Disability rates, Executive Retirement rates and annuity form of payment assumptions.

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222 / 016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of October 1, 2021

Number distributed by attained age and attained years of credited service

	Attained Years of Credited Service[1]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	69	80	0	0	0	0	0	0	0	0	149
40-44	90	357	129	420	11	1	0	0	0	0	1,008
45-49	76	262	113	1,014	521	21	3	3	0	0	2,013
50-54	72	230	116	1,011	896	698	69	4	3	0	3,099
55-59	61	189	93	743	723	904	956	52	4	4	3,729
60-64	30	97	40	319	360	370	710	388	56	12	2,382
65-69	6	22	16	70	66	71	82	133	78	13	557
70 & over	0	6	0	10	14	14	14	11	13	14	96
Total	404	1,243	507	3,587	2,591	2,079	1,834	591	154	43	13,033

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222 / 016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of October 1, 2021

Number and average account balance distributed by attained age and attained years of credited service

	Attained Years of Credited Service[1]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	69	80	0	0	0	0	0	0	0	0	149
	1,827	7,290	-	-	-	-	-	-	-	-	4,760
40-44	90	357	124	0	2	0	0	0	0	0	573
	1,703	12,884	23,675	-	-	-	-	-	-	-	13,485
45-49	76	262	87	1	2	0	0	0	0	0	428
	2,691	17,311	32,604	-	-	-	-	-	-	-	17,832
50-54	72	230	85	2	0	1	0	0	0	0	390
	3,075	21,099	44,706	-	-	-	-	-	-	-	22,918
55-59	61	189	71	0	0	0	0	0	0	0	321
	4,500	27,137	59,365	-	-	-	-	-	-	-	29,964
60-64	30	97	29	0	0	0	0	0	0	0	156
	5,401	29,872	65,307	-	-	-	-	-	-	-	31,753
65-69	6	22	14	0	0	0	0	0	0	0	42
	-	34,245	-	-	-	-	-	-	-	-	46,186
70 & over	0	6	0	0	0	0	0	0	0	0	6
	-	-	-	-	-	-	-	-	-	-	-
Total	404	1,243	410	3	4	1	0	0	0	0	2,065
	2,931	19,044	41,037	-	-	-	-	-	-	-	20,261

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222 / 016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of October 1, 2021

Number and average annual frozen benefit distributed by attained age and attained years of credited service[1]

	Attained Years of Credited Service[2]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
40-44	0	0	5	420	9	1	0	0	0	0	435
	-	-	-	10,518	-	-	-	-	-	-	10,457
45-49	0	0	26	1,013	519	21	3	3	0	0	1,585
	-	-	11,086	11,755	16,059	18,475	-	-	-	-	13,213
50-54	0	0	31	1,009	896	697	69	4	3	0	2,709
	-	-	13,258	13,333	17,936	24,946	26,766	-	-	-	18,165
55-59	0	0	22	743	723	904	956	52	4	4	3,408
	-	-	14,010	13,945	20,035	25,064	32,403	34,106	-	-	23,659
60-64	0	0	11	319	360	370	710	388	56	12	2,226
	-	-	-	14,222	20,045	25,570	33,140	37,320	38,207	-	27,655
65-69	0	0	2	70	66	71	82	133	78	13	515
	-	-	-	13,223	20,915	20,797	33,816	35,869	42,327	-	28,997
70 & over	0	0	0	10	14	14	14	11	13	14	90
	-	-	-	-	-	-	-	-	-	-	22,121
Total	0	0	97	3,584	2,587	2,078	1,834	591	154	43	10,968
	-	-	12,650	12,746	18,470	24,847	32,487	36,117	39,424	11,476	21,318

[1] Chart shows frozen accrued benefits for all actives, except those with cash balance accounts.
[2] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: General Motors Salaried Employees Pension Plan
EIN / PN: 27-0383222 / 016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis: Segment rates based on bond yields during the month of the valuation date

- Applicable month: June 2021

Interest rates:

	Not Reflecting Corridors	Reflecting Corridors
First segment rate	1.27%	4.75%
Second segment rate	2.77%	5.36%
Third segment rate	3.45%	6.11%
Effective interest rate	3.09%	5.66%

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

Year Ending 9/30/2022: 6.50%

Year Ending 9/30/2021: 6.75%

Annual rates of increase

Future increases in Maximum Benefits and Plan Compensation Limits:

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

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

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

New or rehired employees

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

Mortality

GM Generational Substitute Salaried Male Mortality Table with 2015 base year projected with MP-2019 is used for healthy and disabled mortality for males, both pre and post retirement.

Funding Target, Target Normal Cost and Premium Funding Target

GM Generational Substitute Salaried Female Mortality Table with 2015 base year projected with MP-2019 is used for healthy and disabled mortality for females, both pre and post retirement.

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

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

Lump Sum Mortality

Lump sums are calculated using the 2021 PPA unisex (i.e., with static adjustment) mortality tables.

SCHEDULE SB ATTACHMENTS

Termination

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

Attained Age	Percentage leaving during the year
20	0.0%
25	4.8%
30	4.8%
35	3.8%
40	2.7%
45	2.1%
50	1.7%
55	1.5%

Disability

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

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

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

SCHEDULE SB ATTACHMENTS

Retirement

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

	Percentage retiring during the year		
	Non Executives	Non Executives	Executives
Age	**Pre-1988 hires**	**Other**	**All Executives**
50	5.5%	0.0%	0.0%
52	5.5%	0.0%	0.0%
55	7.5%	2.5%	15.0%
57	7.5%	2.5%	15.0%
60	11.0%	4.0%	25.0%
62	17.0%	10.0%	40.0%
65	22.5%	20.0%	60.0%
67	22.5%	20.0%	60.0%
70	100.0%	100.0%	100.0%

Interest Credits for Account Balance Benefits

The greater of 3.25% or the 30-year Treasury rate for the month of July preceding the valuation date (1.94% for July 2021).

Form of payment

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

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

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

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

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

	participants who retired prior to 1/1/2009 and are currently not yet 65 are assumed to receive a single life annuity form of payment for the Level Benefits. For participants who retired after 1/1/2009, we use the same Form of Annuity assumption as is used for the pension benefits.
Assumptions used with respect to the survivor options	For purposes of valuing the pre-retirement surviving spouse's benefit other than the $300 monthly level benefit, it is assumed that 80% of male employees and 40% of female employees would not reject the automatic survivor benefit election. For purposes of valuing the pre-retirement surviving spouse's benefit for the $300 monthly level benefit, it is assumed that 15% of single life annuity elections of retirees get J&S level benefit.
Spouse age	Male employees are assumed to have a female spouse two years younger. Female employees are assumed to have a male spouse two years older.
Administrative expenses	The assumed plan-related expenses are $26,596,000 for the current plan year and $26,725,000 for the prior plan year.
Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of the plan year for the twelve-month period ending September 30, 2022.
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	There is no benefit accrual since the plan is frozen, the normal cost is equal to plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets [for determining minimum required contributions]	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 2020 plan year.) 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.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued based on discussions with GM regarding the likelihood that these benefits will be paid. Willis Towers Watson has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not. The plan pays small benefits (with a present value up to $5,000) in a single lump sum payment. Such lump sums are not explicitly

valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.

Assumption Rationale

Discount Rate

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

Mortality

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

All other assumptions are described in the January 7, 2022 GM assumptions memo.

Source of Prescribed Methods

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

Changes in assumptions and methods since prior valuation

The assumed plan related expenses were changed from $26,725,000 for 2020 to $26,596,000 for 2021.

The required mortality table used to calculate the funding target and normal cost was updated to reflect an update to the projection scale from MP-2018 to MP-2019 as required by IRC§430.

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

Demographic assumptions were reviewed in a 2021 experience study and the following assumptions were updated to reflect plan experience and GM future expectations: Disability rates, Executive Retirement rates and annuity form of payment assumptions.

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222 / 016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

The plan was originally effective August 1, 2012 (as amended through October 1, 2021)

Plan Year	October 1, 2021 to September 30, 2022
Covered employees	The active salaried employees and all others who had not commenced their benefits prior to December 1, 2011 and met specific criteria are spun off to GM Salaried Retirement Program from the GM Retirement Program for Salaried Employees on August 1, 2012.

Definitions

Credited service	Credited Service is computed for each month worked up to September 30, 2012. A proportionate credit is given to the nearest 1/12 of a year.
100% vesting	3 years of Vesting Service for Account Balance Plan and 5 years of Vesting Service for all others.
Plan compensation	Plan compensation is the sum of the base pay and bonus.
Statutory limits on benefit	The maximum benefit limit under Internal Revenue Code Section 415 is $230,000 for the current plan year.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.

SCHEDULE SB ATTACHMENTS

Monthly retirement benefits (other than Account Balance Plan)

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

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

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

(c) Part B primary benefit of 1.25% of pay over $3,800 prior to December 31, 2006.

(d) Temporary benefit payable to age 62; rate per year of credited service is $49.80 up to a maximum benefit of $1,494 for credited service prior to December 31, 2006.

(e) Early retirement and interim supplements for credited service prior to December 31, 2006:

(i) The early retirement supplement payable to age 62 for employees retiring with 30 or more years of service is equal to $3,020 minus the Part A basic and Part B supplementary benefits after reduction for early retirement but prior to any reduction for the survivor option and after reduction for any temporary benefit which might be payable for current plan.

(ii) The interim supplement payable to age 62, to employees retiring at age 60 with 10 years or after age 55 with 85 points but less than 30 years of service if hired prior to 1988, is equal to the rate shown below per year of credited service:

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

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

(f) Career Average benefit of 1.25% of post-2006 pay for credited service post December 31, 2006 through

September 30, 2012.

(g) Level Benefit

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

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

Annual retirement benefits for Account Balance Plan

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

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

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

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

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

SCHEDULE SB ATTACHMENTS

Early retirement reduction Factors for non ABP

The sample early retirement reduction are shown below

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

Eligibility for Benefits

Normal retirement

Age 65

Early retirement

Any age with 30 years of service or ages 55-59 with 85 points if hired prior to 1988 or age 55 with 10 years of service.

Automatic Retirement

Age 65 for executives

Total and Permanent Disability Retirement

10 years of service and totally and permanently disabled prior to age 65.

Vested Deferred Benefit

3 years of service for the Account Balance Plan and 5 years of service for all others.

Preretirement Survivor benefit

3 years of service for ABP and 5 years of service for all others.

Benefits Paid Upon the Following Events

Normal retirement

Monthly pension benefit determined as of NRD. Sum of unreduced Part A Basic, Part B Supplementary, Part B Primary benefits, and Career Average benefits.

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

Early retirement

Ages 62-65: unreduced benefits. May be eligible for Level Benefit.

	Ages 60-62 with less than 85 points: benefit reduced by table from age 62 plus Interim Supplement. Prior to age 62 with 30 years of service or age 55 with 85 points and hired prior to 1988: Benefits reduced by table from age 62 plus early retirement or interim supplement. Part A basic benefit re-determined at age 62 without reduction. May be eligible for Level Benefit. Age 55-59 with less than 85 points: benefit reduced by table from age 65.
Total and permanent disability retirement	Unreduced benefits plus temporary benefit. May be eligible for early retirement supplement and Level Benefit.
Vested benefits for participants in active service	Benefits payable at age 65 (employee may elect a reduced pension starting as early as age 55). Vested account balance or a monthly annuity based on vested account balance in Account Balance Plan.
Death benefits for participants in active service	Part A basic benefit determined as if the employee had retired voluntarily on date of death without rejection of surviving spouse option. If the employee is not eligible to retire, 50% of the accrued Part A basic benefit as of date of death is paid to the surviving spouse. 65% of accrued Part B supplementary and B primary benefits are payable to the surviving spouse for current plan. The surviving spouse may elect to begin receiving these benefits following the employee's 65th birthday or to begin receiving reduced benefits as early as the employee's 55th birthday. Vested account balance or a monthly annuity based on vested account balance for designated beneficiary in Account Balance Plan.
Surviving spouse coverage	(a) Applies to Part A basic, B supplementary, B primary, Career Average and ABP benefits. (b) Generally effective at retirement, except deferred to age 55 for disability retirements with less than 30 years of service. (c) Adjustment factor is 95% plus (minus) ½% for each year in excess of 5 that spouse's age exceeds (is less than) employee's age. Maximum 100%. (d) Surviving spouse receives 65% of 95% (adjusted for age) of the employee's benefit for current plan. (e) For voluntary early retirements eligible for a re-determined benefit at age 62, the Part A basic benefit for the surviving

spouse is based on the re-determined amount payable after age 62.

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

Other Plan Provisions

Divestures

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

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

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2021 – 09/30/2022

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, 2021 and ending September 30, 2022

A. Name of Plan -- General Motors Salaried Retirement Program **B. Plan Number -- 016**

C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advent International Corporation		Prudential Tower, 800 Boylston St, Boston, MA 02199
AH Capital Management, LLC		2865 Sand Hill Road, Suite 101, Menlo Park, CA 94025
Aleutian Fund, Ltd.	98-0566066	
Aristeia Capital, L.L.C.	13-3953132	
Atlas Venture Advisors, Inc.		C/O Accomplice, 86 Wareham Street, Floor 3, Boston, MA 02118
Balderton Capital VIII, S.L.P.	98-1642186	
Bayview Asset Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Bridgewater Associates, LP	27-1437501	
CapeView Capital LLP		Level 5 Two, London Bridge, London SE1 9RA, United Kingdom
Capstone	20-8601093	
Capstone Fund Services, LLC	20-8601203	
Corre Partners Management, LLC		12 E. 49th St., 40th Fl., New York, NY 10017
Drawbridge Long Dated Value Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Edgestream Partners, L.P.		902 Carnegie Center, Ste 200, Princeton, NJ 08540
Elevation Capital VIII Limited		Apex House, Bank Street, TwentyEight, Cybercity, Ebene 72201, Mauritius
Empyrean Capital Partners, LP	52-2403815	
First Reserve GP XI, L.P	20-5069764	
First Reserve GP XII, L.P	98-0579152	
Fortress Credit Opportunities III Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Frazier Management, LLC	91-1678546	
General Atlantic Service Company	13-3491941	
HBC SPAC Partners LLC	86-26031509	
H/2 SO Co-Investment V LP		680 Washington Blvd., 7th FL, Stamford CT 06901
H/2 SO Manager II LP		680 Washington Blvd., 7th FL, Stamford CT 06901
H/2 SO Manager IV LP		680 Washington Blvd., 7th FL, Stamford CT 06901
H/2 SO Manager V LP		680 Washington Blvd., 7th FL, Stamford CT 06901
Haya Real Estate, S.L.U.		Vía de los Poblados 3, Parque Empresarial Cristalia, Edificio 9 28033 Madrid, Spain
Hellman & Friedman LLC	38-3708132	
Housatonic Partners Management Company, Inc.		One Post Street, Suite 2600, San Francisco, CA 94104

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2021 and ending September 30, 2022

A. Name of Plan -- General Motors Salaried Retirement Program

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)		
Persons Who Provided Disclosures on Eligible Indirect Compensation		
Hudson Bay Capital Management	37-1511773	
Hudson Bay International Associates	46-4249963	
Ignition GP III, LLC	20-1482899	
Ignition GP IV, LLC	20-0880534	
Ignition Growth GP, LLC	26-0880560	
InterWest Venture Management Company	94-2646039	
King Street Capital Management, L.P.	13-3978904	
King Street Master Advisors, L.L.C.	26-3871197	
Melqart Asset Management (UK) Ltd		5 St. James's Square, London SW1Y 4JU, United Kingdom
Meritech Capital Associates IV L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
MSREI IX Global-GP, L.P.	98-1323341	
MSREI X Global-GP, L.P.	98-1530586	
Nantahala Capital Management, LLC	20-1151760	
Neuberger Berman Risk Parity Fund Ltd	98-1179981	
Neuberger Berman Opportunistic Capital Solutions Fund (Caymar	98-1525785	
U.S. Cities Industrial Fund GP LLC	36-4922991	
PanAgora	04-3063840	
Pangaea Two GP, LP	27-2707100	
Partridge Hill Overseas Management, LLC	13-3968110	
PDT Partners, LLC		1745 Broadway, 25th Floor, New York, NY 10019
Permira Europe II Managers L.P.		P.O. Box 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey GY1 3QL
Pennant Capital Management, LLC	22-3811926	
Pleiad Asia Master Fund	98-1189787	
Rokos Capital Management LLP		23 Savile Row, London W1S 2ET, United Kingdom
Samlyn Capital, LLC	20-5854094	
Senator Investment Group LP	26-2124641	
Schroder Venture Managers Inc.		P.O. Box 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey GY1 3QL
Silver Lake Technology Associates III, L.P.	20-5884966	
Silver Point Capital Offshore General Partner, LLC	26-3335901	
Silver Point Capital, L.P.	22-3849636	
SLTA SPV-2, L.P.	83-3404020	
Suvretta Capital Management, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2021 and ending September 30, 2022

A. Name of Plan -- General Motors Salaried Retirement Program

B. Plan Number -- 016

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)		
Persons Who Provided Disclosures on Eligible Indirect Compensation		
Suvretta GP, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
Tennenbaum Capital Partners, LLC	95-4759860	
Two Sigma Investments, LP	13-4181471	
UBS O'Connor LLC	98-0186363	
Värde Management, L.P.	20-8368769	
Vector Capital Partners IV, LP	26-0252906	
Viking Global Investors LP	13-4055118	
Viking Global Performance LLC	13-4055115	
Viking Long Fund GP LLC	80-0298130	

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2021 and ending September 30, 2022
A. Name of Plan -- General Motors Salaried Retirement Program **B. Plan Number -- 016**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION

2(a) Service Providers Receiving Direct or Indirect Compensation			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor) (Yes)	(No)	compensation include eligible indirect compensation, for which the plan received the required disclosures? (Yes)	(No)	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0 .	Did the service provider give you a formula instead of an amount or estimated amount? (Yes)	(No)
State Street Bank and Trust Company	04-1867445		19, 21, 28, 62, 99	Trustee	2,349,174	x		x				
Towers Watson Delaware Inc.	23-1159360		11	Actuary	922,408		x					
Arrowstreet Capital LP	04-3472863		28		834,284		x					
Pacific Investment Management Company, LLC	33-0629048		28		828,585	x		x				
Performance Equity Management LLC	13-4162590		28		826,659		x					
Fidelity Institutional Operations Company, Inc		P.O. Box 73307, Chicago, IL 60673-7307	15, 64	Recordkeeper	796,497	x		x				
PRIMECAP Management Co.	95-3868081		28		580,299		x					
Marathon Asset Management	95-4328983		28		557,450		x					
NISA Investment Advisors	48-1140940		28		500,008		x					
Wellington Management Company	04-2683227		51		471,224		x					
Principal Global Investors, LLC	42-1479618		28		414,475	x		x				
Prudential Fixed Income	22-2540245		28		337,947		x					
BlackRock Financial Management, Inc.	13-3806691		28		337,041		x					
SS&C Private Equity Services		80 Lamberton Road Windsor, CT 06095	15		290,568		x					
Fidelity Institutional Asset Management Trust Company and FIAM LLC	20-2159373		28	Affiliate of recordkeeper	258,658	x		x				
BlackRock Institutional Trust Company, N.A.	94-3112180		28		202,956	x		x				
Ernst & Young		Bank of America, P.O. Box 848111, Dallas, TX 75284-8111	10	External auditor	175,000		x					
Legal & General Investment	20-8058531		28, 51		169,942		x					
Global Trust Company	26-3761443		21		163,495		x					
Deloitte Tax LLP	86-1065772		49		111,284		x					
Prudential Financial	22-1211670		13, 23		85,497		x					
SS&C Technologies, Inc.	06-1169696		15		84,626		x					
Metlife-NY		PO Box 14710 Lexington KY 40512	13, 23		81,155		x					
Kirkland & Ellis	36-1326630		29		70,628		x					
BlackRock Capital Management	51-0395386		28		58,741		x					
VII 444 Madison Co-Investor, LLC	06-1828197		28		53,461		x					
Seyfarth Shaw LLP		620 Eighth Avenue, 32nd Floor, New York, NY 10018	29		53,091		x					
Westbrook Realty Management VII, L.L.C.	20-5372871		28		50,673		x					
Franklin Templeton Institutional, LLC	94-3411725		28		48,973	x		x				
AVIVA Investors Americas LLC	61-1691139		28		41,120		x					
Institutional Protection Services		1-3 Staple Inn, London WC1V 7QH	12		40,895		x					
Mayer Brown		71 S Wacker Drive, Chicago, IL 60606	29		35,451		x					
Aetna Life Insurance Company	06-6033492		13, 23		32,268		x					
Decker Capital Management LLC	83-0727883		28		27,423		x					
Westbrook Realty Management VIII, L.P.	26-1163899		28		27,058		x					
Westbrook Strategic Management II, LLC	46-4662218		28		21,551		x					
Jennison Associates		466 Lexington Avenue, 18th Floor, New York, NY 10017	28		20,515		x					
Standard & Poor's	13-4155501		49		12,908		x					
Morgan, Lewis & Bockius LLP		101 Park Avenue, New York, NY 10178			(5,014)							
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		(31,728)		x					
Lightyear Fund III GP, L.P.	90-0652041		29			x			x	8,162		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	
Man Funds XI SPC - Man AHL TargetRisk (Cayman) SP		Man Asset Management (Cayman) Limited Fidelity Financial Centre, 2nd Floor West Bay Road PO Box 2427 Grand Cayman KY1-1105 Cayman Islands	52			x			x	273,388		x

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2021 and ending September 30, 2022
A. Name of Plan -- General Motors Salaried Retirement Program **B. Plan Number -- 016**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I.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	0.5584% 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.
Lightyear Fund III GP, L.P.	29	$8,162		90-0652041		Legal Fees, pursuant to the reporting obligations of the Partnership under the Partnership Agreement.
Man Funds XI SPC - Man AHL TargetRisk (Cayman) SP	52	$273,388	Man Asset Management (Cayman) Limited		Fidelity Financial Centre, 2nd Floor West Bay Road PO Box 2427 Grand Cayman KY1-1105 Cayman Islands	1.125%. Management fees paid through the fund.

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2021 and ending September 30, 2022
A. Name of Plan -- General Motors Salaried Retirement Program **B. Plan Number -- 016**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART II. 4 SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION				
4(a)			4(b)	4(c)
Name	EIN (No Soc Sec #)	Address (Report if EIN Unknown or for self-employed persons)	Nature of Service	Describe the information that the service provider failed or refused to provide
Barrow Street Capital, LLC		One Stamford Plaza, 263 Tresser Boulevard, 9th Floor, Stamford, CT 06901	28	Did not provide response for indirect compensation.
Foundation Capital		550 High St, Palo Alto, CA 94301	28	Did not provide response for indirect compensation.
Merced Capital		701 Carlson Pkwy Suite 220, Minnetonka, MN 55305	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.