

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2021</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2021 or fiscal plan year beginning <u>10/01/2021</u> and ending <u>09/30/2022</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	▶ ☒
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
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 <u>GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</u> 2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>GENERAL MOTORS LLC</u> <div style="display: flex; justify-content: space-between;"> <div> <u>300 RENAISSANCE CENTER</u> <u>MC 482-C33-A68</u> <u>DETROIT, MI 48243-1402</u> </div> <div> <u>300 RENAISSANCE CENTER</u> <u>MC 482-C33-A68</u> <u>DETROIT, MI 48265</u> </div> </div>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>003</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>10/01/1950</u></td> </tr> <tr> <td colspan="2">2b Employer Identification Number (EIN) <u>27-0383222</u></td> </tr> <tr> <td colspan="2">2c Plan Sponsor's telephone number <u>800-489-4646</u></td> </tr> <tr> <td colspan="2">2d Business code (see instructions) <u>336100</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>003</u>	1c Effective date of plan <u>10/01/1950</u>		2b Employer Identification Number (EIN) <u>27-0383222</u>		2c Plan Sponsor's telephone number <u>800-489-4646</u>		2d Business code (see instructions) <u>336100</u>	
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2c Plan Sponsor's telephone number <u>800-489-4646</u>											
2d Business code (see instructions) <u>336100</u>											

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	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

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

Form 5500 (2021)
v. 210624

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN
		3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN
5 Total number of participants at the beginning of the plan year		5 359671
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) 20119
a(2) Total number of active participants at the end of the plan year		6a(2) 18766
b Retired or separated participants receiving benefits.....		6b 226414
c Other retired or separated participants entitled to future benefits		6c 13250
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d 258430
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e 88388
f Total. Add lines 6d and 6e		6f 346818
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g 0
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1B 3H		
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)		
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 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
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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 <u>GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>003</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>GENERAL MOTORS LLC</u>	D Employer Identification Number (EIN) <u>27-0383222</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a <u>53514970730</u>
b Actuarial value	2b <u>52160131459</u>
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment.....	(1) Number of participants <u>324161</u> (2) Vested Funding Target <u>38153845487</u> (3) Total Funding Target <u>38153845487</u>
b For terminated vested participants.....	<u>15391</u> <u>576557739</u> <u>576557739</u>
c For active participants	<u>20119</u> <u>2503967617</u> <u>2958506248</u>
d Total.....	<u>359671</u> <u>41234370843</u> <u>41688909474</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate	5 <u>5.45</u> %
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a <u>92540214</u>
b Expected plan-related expenses	6b <u>45154000</u>
c Total (line 6a + line 6b)	6c <u>137694214</u>

Statement by Enrolled Actuary

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

SIGN HERE		<u>06/05/2023</u> Date
Signature of actuary		<u>23-05658</u> Most recent enrollment number
<u>KATHRYN M HOFFMAN</u> Type or print name of actuary		<u>667-300-8438</u> Telephone number (including area code)
<u>WILLIS TOWERS WATSON US LLC</u> Firm name		
<u>800 NORTH GLEBE ROAD</u> <u>ARLINGTON, VA 22203</u> Address of the firm		

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

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

Schedule SB (Form 5500) 2021
v. 201209

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)	6752675523	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	6752675523	0
10 Interest on line 9 using prior year's actual return of <u>7.88</u> %	532110831	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.58</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	7284786354	0

Part III Funding Percentages

14 Funding target attainment percentage	14	107.64 %
15 Adjusted funding target attainment percentage	15	125.11 %
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	118.20 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 64
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	137694214	
b Excess assets, if applicable, but not greater than line 31a	31b	137694214	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances.....	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		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 HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

SEE ATTACHED PDF REPORT

FOR PART I, LINE 2
DISCLOSURES, MI 00000

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

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

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

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

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

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

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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="border: 1px solid black; text-align: center; padding: 10px; font-size: 1.2em; font-weight: bold;">2021</div> This Form is Open to Public Inspection.
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For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

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

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BRIDGEWATER ST INVESTMENT FUND II</u>		
b Name of sponsor of entity listed in (a): <u>BRIDGEWATER SHORT TERM INVESTMENT FUND II, LLC</u>		
c EIN-PN <u>16-1675706-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>61086451</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MARKET ADVANTAGE LTD</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u>		
c EIN-PN <u>98-0655535-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>151017738</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ALL WEATHER PORTFOLIO LIMITED</u>		
b Name of sponsor of entity listed in (a): <u>ALL WEATHER PORTFOLIO LIMITED</u>		
c EIN-PN <u>98-0501379-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>193097098</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM INVESTMENT FUNDS TRUST</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>		
c EIN-PN <u>13-3160892-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>206099456</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM GROUP PENSION III</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>		
c EIN-PN <u>01-6231432-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>229221295</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMAM GROUP PENSION I</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>		
c EIN-PN <u>01-0719298-001</u>	d Entity code <u>M</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>159703</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>WHITE PLAZA GROUP TRUST</u>		
b Name of sponsor of entity listed in (a): <u>GENERAL MOTORS INVESTMENT MANAGEMENT CORP</u>		
c EIN-PN <u>11-3317084-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>6006095981</u>

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

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

c EIN-PN 26-6389533-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 36526442
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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) 3890593512
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2021 This Form is Open to Public Inspection
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For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022		
A Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN)	003
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I	Asset and Liability Statement		(a) Beginning of Year	(b) End of Year
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	Total noninterest-bearing cash.....	1a	281841944	622205031
b	Receivables (less allowance for doubtful accounts):			
	(1) Employer contributions	1b(1)		
	(2) Participant contributions.....	1b(2)		
	(3) Other	1b(3)	595240102	1681849783
c	General investments:			
	(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	30863842	42027402
	(2) U.S. Government securities	1c(2)	11288873211	11723818829
	(3) Corporate debt instruments (other than employer securities):			
	(A) Preferred	1c(3)(A)	10272812766	7711340826
	(B) All other	1c(3)(B)	13401170602	8535259688
	(4) Corporate stocks (other than employer securities):			
	(A) Preferred	1c(4)(A)	10626000	8612570
	(B) Common	1c(4)(B)	1677135682	431097585
	(5) Partnership/joint venture interests	1c(5)	925644739	898192619
	(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)	11489529874	9933215935
	(10) Value of interest in pooled separate accounts	1c(10)		
	(11) Value of interest in master trust investment accounts	1c(11)	1695319062	435480454
	(12) Value of interest in 103-12 investment entities	1c(12)	1362850213	405201287
	(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	260609387	303693990
	(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
	(15) Other.....	1c(15)	651677782	1723921652

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1) 84560432	44003400
(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 54028755638	44499921051
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h 513784908	2907833404
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	971832838
k	Total liabilities (add all amounts in lines 1g through 1j)	1k 513784908	3879666242
Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l 53514970730	40620254809

Part II Income and Expense Statement

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

		(a) Amount	(b) Total
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A) 0	
	(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) 194203	
	(B) U.S. Government securities	2b(1)(B) 215427133	
	(C) Corporate debt instruments	2b(1)(C) 797392201	
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F) 32746027	
	(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)	1045759564
(2)	Dividends: (A) Preferred stock.....	2b(2)(A) 579460	
	(B) Common stock	2b(2)(B) 21909027	
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	
	(D) Total dividends. Add lines 2b(2)(A), (B), and (C)	2b(2)(D)	22488487
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A) 94790585599	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B) 96886184181	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	-2095598582
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B) -7554225112	
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	-7554225112

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		92835918
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		-120508738
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		-104275576
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-59024594
c Other income.....	2c		27164951
d Total income. Add all income amounts in column (b) and enter total.....	2d		-8745383682
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	4039031782	
(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)		4039031782
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)	4482241	
(2) Contract administrator fees.....	2i(2)	16875796	
(3) Investment advisory and management fees.....	2i(3)	53727703	
(4) Other.....	2i(4)	35214717	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		110300457
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		4149332239
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d.....	2k		-12894715921
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) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

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

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

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: ERNST & YOUNG LLP

(2) EIN: 34-6565596

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g	X		6904384942
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 465770 _____.			

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2021</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2021 or fiscal plan year beginning 10/01/2021 and ending 09/30/2022

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

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

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	0

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

Part III	Amendments
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9	If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
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Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
---------	--

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

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

Schedule R (Form 5500) 2021
v. 201209

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: 8.0 % Investment-Grade Debt: 66.0 % High-Yield Debt: 0.0 % Real Estate: 5.0 % Other: 21.0 %

b Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation _____



GENERAL MOTORS
HOURLY-RATE EMPLOYEES PENSION PLAN

Employer ID: 27-0383222

Plan Number: 003

Financial Statements as of September 30, 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 HOURLY-RATE EMPLOYEES PENSION PLAN

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Report of Independent Auditors

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

Opinion

We have audited the financial statements of General Motors Hourly-Rate Employees Pension Plan (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.

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.

- 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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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

	<u>2022</u>	<u>2021</u>
Assets		
Cash	\$ 622,205	\$ 281,842
Investments at estimated fair value:		
Interests in Investment Trusts	9,933,214	11,489,529
Interests in Master Trusts:		
GMAM I	160	216
GMAM III	229,222	742,726
GIFT	206,099	952,377
Directly held investments:		
Equity securities	428,213	1,651,427
Debt securities (securities loaned: 2022 - \$950,314)	29,112,815	35,624,654
Investment funds (measured at NAV)	890,409	1,602,193
Real estate and private equity investments (measured at NAV)	719,267	862,321
Derivatives and other investments, net	(295,728)	226,230
Securities lending collateral	972,193	-
Receivables:		
Due from brokers for securities sold	1,416,695	331,947
Accrued investment income and other	265,157	263,293
Total assets	<u>44,499,921</u>	<u>54,028,755</u>
Liabilities		
Payable to brokers for securities purchased	2,877,472	480,518
Accrued administrative expenses and other	30,361	33,267
Liability to return securities lending collateral	971,833	-
Total liabilities	<u>3,879,666</u>	<u>513,785</u>
Net assets available for benefits	<u><u>\$ 40,620,255</u></u>	<u><u>\$ 53,514,970</u></u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

FOR THE YEAR ENDED SEPTEMBER 30, 2022

(in thousands)

	<u>2022</u>
Additions	
Investment income (loss):	
Net investment income from Investment Trusts	\$ 92,836
Net investment loss from Master Trusts:	
GMAM I	(57)
GMAM III	(27,201)
GIFT	(93,251)
Net realized and unrealized losses from directly held investments	(9,813,124)
Interest and dividend income	1,068,762
Other income, net	26,652
Net investment loss	<u>(8,745,383)</u>
Deductions	
Benefits paid to participants	4,039,032
Administrative expenses	<u>110,300</u>
Total deductions	<u>4,149,332</u>
Net decrease	(12,894,715)
Net assets available for benefits	
Beginning of year	<u>53,514,970</u>
End of year	<u>\$ 40,620,255</u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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

	<u>2022</u>	<u>2021</u>
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 35,643,575	\$ 47,144,600
Non-retired participants	2,450,310	4,017,018
Terminated vested participants	<u>576,300</u>	<u>993,516</u>
Total vested benefits	38,670,185	52,155,134
Non-vested benefits	<u>447,692</u>	<u>603,867</u>
Total	<u>\$ 39,117,877</u>	<u>\$ 52,759,001</u>

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

	<u>2022</u>
Actuarial present value of accumulated	
Plan benefits, beginning of year	<u>\$ 52,759,001</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	159,400
Interest	1,364,892
Benefits paid	(4,039,032)
Changes in actuarial assumptions	(10,943,011)
Experience gain	<u>(183,373)</u>
Net decrease	<u>(13,641,124)</u>
Actuarial present value of accumulated	
Plan benefits, end of year	<u>\$ 39,117,877</u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS

Note 1. Description of the Plan

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

General

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

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

Note 2. Significant Accounting Policies

Basis of Accounting

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

Use of Estimates

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

Contributions

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

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Interests in Master Trusts and Investment Trusts

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

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

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

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

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

Risks and Uncertainties

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 2. Significant Accounting Policies (continued)

Fair Value Hierarchy

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

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

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

Investment Valuation

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

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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	\$ 428,213	\$ -	\$ -	\$ 428,213
Debt securities				
Government and agency	-	9,730,913	-	9,730,913
Corporate debt and other	-	19,378,977	2,925	19,381,902
Derivatives and other investments, net	(411,630)	50,771	65,131	(295,728)
Net investments subject to leveling	<u>\$ 16,583</u>	<u>\$ 29,160,661</u>	<u>\$ 68,056</u>	<u>29,245,300</u>
Investments measured at net asset value				
Investment funds				890,409
Real estate and private equity				719,267
Net investments				<u>\$ 30,854,976</u>
	2021			
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 1,651,427	\$ -	\$ -	\$ 1,651,427
Debt securities				
Government and agency	-	11,684,967	-	11,684,967
Corporate debt and other	-	23,939,687	-	23,939,687
Derivatives and other investments, net	152,984	19,556	53,690	226,230
Net investments subject to leveling	<u>\$ 1,804,411</u>	<u>\$ 35,644,210</u>	<u>\$ 53,690</u>	<u>37,502,311</u>
Investments measured at net asset value				
Investment funds				1,602,193
Real estate and private equity				862,321
Net investments				<u>\$ 39,966,825</u>

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts

The net assets of the Master Trusts at September 30, 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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The net assets of the Master Trusts at September 30, 2021 were as follows (in thousands):

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

The net 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)

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The following tables present by level within the fair value hierarchy the combined net investments of the Master Trusts by major category as of September 30, 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	<u>\$ 393,984</u>	<u>\$ 10,721</u>	<u>\$ 2,034</u>	406,739
Investments measured at net asset value				
Investment funds				28,076
Net investments				<u>\$ 434,815</u>

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

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The Plan's divided interest of the net assets of each of the Master Trusts at September 30, 2022 was as follows (in thousands):

	2022			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ (197)	\$ 311	\$ 2,740	\$ 2,854
Investments at fair value				
Equity securities	-	199,425	191,713	391,138
Investment funds	-	18,420	-	18,420
Other investments, net	-	9,269	5,594	14,863
Total investments	-	227,114	197,307	424,421
Receivables				
Due from brokers for securities sold	-	3,179	1,237	4,416
Accrued investment income and other	357	1,608	6,191	8,156
Total receivables	357	4,787	7,428	12,572
Total assets	160	232,212	207,475	439,847
Liabilities				
Payable for securities purchased and other	-	2,990	1,376	4,366
Total net assets	\$ 160	\$ 229,222	\$ 206,099	\$ 435,481

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

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

	2021			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ (209)	\$ 2,092	\$ 5,706	\$ 7,589
Investments at fair value				
Equity securities	-	682,209	917,106	1,599,315
Investment funds	-	46,795	-	46,795
Other investments, net	-	14,130	20,806	34,936
Total investments	-	743,134	937,912	1,681,046
Receivables				
Due from brokers for securities sold	-	4,682	3,214	7,896
Accrued investment income and other	425	2,833	9,396	12,654
Total receivables	425	7,515	12,610	20,550
Total assets	216	752,741	956,228	1,709,185
Liabilities				
Payable for securities purchased and other	-	10,015	3,851	13,866
Total net assets	\$ 216	\$ 742,726	\$ 952,377	\$ 1,695,319

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	\$ 3,890,593	\$ 4,170,510
First Plaza Group Trust II	36,526	44,122
White Plaza Group Trust	6,006,095	7,274,897
Total beneficial interests in Investment Trusts	\$ 9,933,214	\$ 11,489,529

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts (continued)

The following table provides a summary of the beneficial interests in the net assets of the combined Investment Trusts by participating plan, excluding amounts attributable to plans of unrelated sponsors, and the aggregate fair value of the underlying net investments subject to ASC 820 leveling as of September 30, 2022 and 2021 (in thousands):

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

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 totaled \$92.8 million.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts (continued)

The following tables present by level within the fair value hierarchy the underlying net investments of the Investment Trusts on an aggregate basis by major category as of September 30, 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	<u>\$ -</u>	<u>\$ 130</u>	<u>\$ 161,196</u>	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				<u>\$ 10,886,888</u>

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

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks

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

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

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

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

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

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 6. Investment Risks (continued)

COVID-19 Risk - The 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.

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

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

Note 7. Derivative Financial Instruments

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 7. Derivative Financial Instruments (continued)

The net realized and unrealized loss on derivatives aggregated approximately \$1.2 billion for the year ended September 30, 2022 and principally consisted of net losses on interest rate and equity futures 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 \$12.1 billion and \$5.3 billion 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.

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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

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

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

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

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

Description	2022				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 118,444	\$ -	100%	Monthly	5 Days
Multi-strategy funds	387,276	-	100%	Daily, Weekly, Monthly	0 - 3 Days
Other investment funds	384,689	-	100%	Daily, Monthly	0 - 6 Days
Total	\$ 890,409	\$ -			

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

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

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds held by the Master Trusts and the Plan's beneficial interest of the investment funds held by the Investment Trusts at September 30, 2022 and 2021 (dollars in thousands).

Description	2022				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 28,076	\$ -	0%	N/A	N/A
Investment Trusts					
Equity funds ^(b)	\$ 854,199	\$ -	97%	Monthly, Quarterly, Semi-Annually	5 - 90 Days
Fixed income funds ^(c)	605,419	47,125	96%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	538,205	-	100%	Monthly, Quarterly	25 - 60 Days
Global macro funds	518,585	-	100%	Monthly	5 - 90 Days
Multi-strategy funds ^(d)	582,230	39,215	97%	Monthly, Quarterly, Semi-Annually	4 - 90 Days
Other investment funds ^(e)	682,198	69,484	95%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	\$ 3,780,836	\$ 155,824			

Description	2021				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 71,327	\$ -	0%	N/A	N/A
Investment Trusts					
Equity funds ^(b)	\$ 1,074,880	\$ -	99%	Monthly, Quarterly, Semi-Annually	30 - 90 Days
Fixed income funds ^(c)	662,754	79,005	96%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	667,253	-	100%	Monthly, Quarterly	25 - 60 Days
Global macro funds	506,285	-	100%	Monthly	5 - 90 Days
Multi-strategy funds ^(d)	1,471,695	39,215	99%	Monthly, Quarterly, Semi-Annually	4 - 90 Days
Other investment funds ^(e)	892,129	27,486	99%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	\$ 5,274,996	\$ 145,706			

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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

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

(b) Approximately 9% 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 (approximately 88% at September 30, 2021) of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

(c) Approximately 11% (53% at September 30, 2021) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1-5 years.

Approximately 10% (8% at September 30, 2021) of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

(d) Approximately 43% (48% at September 30, 2021) of the nonredeemable investment funds in this category were in the process of liquidation.

(e) Approximately 21% (48% 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 3 years.

Approximately 97% (49% at September 30, 2021) of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

Private Equity and Debt Investments

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

Real Estate and Other Alternative Investments

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods of private equity and debt investments and certain real estate investments directly held by the Plan and the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2022 and 2021 (dollars in thousands). The Master Trusts did not hold any private equity and debt investments or real estate investments subject to disclosure at September 30, 2022 and 2021.

2022					
Description	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Plan Direct					
Private equity and debt investments	\$ 572,485	\$ 61,301	0%	96%	4%
Real estate and other alternative investments	146,782	24,125	100%	0%	0%
Total	\$ 719,267	\$ 85,426			
Investment Trusts					
Private equity and debt investments	\$ 2,806,371	\$ 675,249	42%	22%	36%
Real estate and other alternative investments	3,049,779	472,652	36%	8%	56%
Total	\$ 5,856,150	\$ 1,147,901			
2021					
Description	Fair Value	Unfunded Commitments	Estimated Liquidation Period		
			Five Years or Less	Six to Ten Years	More Than Ten Years
Plan Direct					
Private equity and debt investments	\$ 693,446	\$ 53,441	0%	75%	25%
Real estate and other alternative investments	168,875	25,294	25%	75%	0%
Total	\$ 862,321	\$ 78,735			
Investment Trusts					
Private equity and debt investments	\$ 3,269,525	\$ 795,744	45%	23%	32%
Real estate and other alternative investments	2,733,459	423,799	27%	9%	64%
Total	\$ 6,002,984	\$ 1,219,543			

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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 risk of any loss incurred from investing cash collateral is solely borne 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.

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 \$950.3 million and \$972.2 million, respectively. The liability to return the collateral to the Borrowers approximated \$971.8 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. Termination Priorities

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

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

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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 10. Termination Priorities (continued)

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

Note 11. Federal Income Tax Status and Regulatory Matters

The Plan received a favorable determination letter from the Internal Revenue Service ("IRS") dated March 18, 2014, stating that the Plan and related trusts were designed in accordance with the applicable provisions of the IRC and therefore, the associated trusts are exempt from taxation. The Plan was amended 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.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 12. Actuarial Present Value of Accumulated Plan Benefits

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

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

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 5.61% and 2.69% at September 30, 2022 and 2021, respectively.
- The mortality of retired and non-retired participants was estimated using 2014 GM Specific Hourly Male and Female Mortality tables projected with Scale AA from October 1, 2010 to September 30, 2014 and thereafter with MP-2020 unadjusted. Adjustment factors of 1.034 and 1.032 were applied to the GM Specific Hourly Male and Female Mortality tables, respectively.
- The withdrawal rate, retirement rate and incidence of total and permanent disability assumptions were based on GM experience.
- The weighted average basic benefit per month, per year of credited service for those hired before October 1, 2007 for retirements occurring on October 1, 2010 and later, was \$54.10 for United Automobile, Aerospace and Agricultural Implement Workers of America International Union and International Union Electrical Workers – Communication Workers of America employees and \$51.45 for all other hourly employees.
- Also included in accumulated plan benefits were assumptions for early retirement supplements, interim supplements and temporary benefit levels as bargained with the UAW and other labor unions.
- It was assumed that approximately 70% of all male participants and 35% of all female participants (65% of all male and 30% of all female participants at September 30, 2020) would not reject the surviving spouse coverage, and the husband-wife age difference is two years for males and two years for females.

The decrease of \$10.9 billion in the accumulated plan benefits obligation due to changes in actuarial assumptions was principally attributable to the increase in the discount rate from 2.69% to 5.61% . The experience gain reflects less than anticipated retirements, greater than expected deaths and the effects of standard and recurring updates to participant census data.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 13. Employer Contributions

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

Note 14. Related Party and Party-In-Interest Transactions

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

Note 15. Reconciliation of Financial Statements to the Form 5500

There were no reconciling differences between the amounts reported in the *Statements of Net Assets Available for Benefits* or in the *Statement of Changes in Net Assets Available for Benefits* per these financial statements and the respective Forms 5500 as of September 30, 2022 and 2021 and for the year ended September 30, 2021.

Note 16. Subsequent Events

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

SUPPLEMENTAL SCHEDULES

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

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: 003

(a) (b) Identity of Issue, Borrower, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
* Investment in First Plaza Group Trust (25-6295264)	Common/Collective Trust	\$ 3,419,243	\$ 3,890,593
* Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	186,361	36,526
* Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	4,838,323	6,006,095
Total Investment Trusts		<u>8,443,927</u>	<u>9,933,214</u>
Directly held investments:			
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	100,538	103,113
** Equity securities (see attached)	Equity securities	283,356	428,213
*** Debt securities (see attached)	Debt securities	33,998,478	29,112,815
Investment funds (see attached)	Investment funds	879,144	880,048
Private equity and debt investments (see attached)	Private equity and debt investments	314,047	637,616
Real estate and other alternative investments (see attached)	Real estate and other alternative investments	78,821	158,635
Derivatives, net (see attached)	Derivatives	3,442	(465,464)
Total directly held investments		<u>35,657,826</u>	<u>30,854,976</u>
Total investments		<u>\$ 44,101,753</u>	<u>\$ 40,788,190</u>
Securities lending collateral			
Cash equivalents and other short-term investments (see attached)		<u>\$ 972,193</u>	<u>\$ 972,193</u>

* Denotes parties-in-interest.

** Includes GM common stock with a cost of \$349 and current value of \$356.

*** Includes GM senior unsecured notes with a cost of \$40,230 and current value of \$31,023 and General Motors Financial Company notes with a cost of \$14,032 and current value of \$12,624.

Note:

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

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS FOR THE YEAR ENDED SEPTEMBER 30, 2022

EMPLOYER ID: 27-0383222

PLAN NUMBER: 003

(in thousands, except number of transactions)

(a) Identity of Party Involved	(b) Description of Asset	(c) Number of Transactions	(d) Purchase Price	(e) Selling Price	(f) Cost of Asset	(g) Current Value of Assets on Transaction Date	(h) 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 02/15/2052, 2.250%	455	1,377,228	-	-	1,377,228	-
U.S. Government	US Treasury notes & bonds 02/15/2052, 2.250%	322		1,347,025	1,366,314	1,347,025	(19,289)
U.S. Government	US Treasury notes & bonds 08/15/2031, 1.250%	151	1,373,717	-	-	1,373,717	-
U.S. Government	US Treasury notes & bonds 08/15/2031, 1.250%	160		1,816,052	1,890,892	1,816,052	(74,840)
U.S. Government	US Treasury notes & bonds 11/15/2031, 1.375%	264	2,543,755	-	-	2,543,755	-
U.S. Government	US Treasury notes & bonds 11/15/2031, 1.375%	200		1,729,075	1,795,046	1,729,075	(65,970)
U.S. Government	US Treasury notes & bonds 02/15/2032, 1.875%	268	2,355,230	-	-	2,355,230	-
U.S. Government	US Treasury notes & bonds 02/15/2032, 1.875%	202		1,303,041	1,376,936	1,303,041	(73,895)
U.S. Government	US Treasury notes & bonds 05/15/2032, 2.875%	421	2,247,510	-	-	2,247,510	-
U.S. Government	US Treasury notes & bonds 05/15/2032, 2.875%	236		1,274,381	1,272,367	1,274,381	2,014
State Street Bank & Trust	SSC Government Money Market Fund	34	1,858,131	-	-	1,858,131	-
State Street Bank & Trust	SSC Government Money Market Fund	26	-	1,871,247	1,871,247	1,871,247	-

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN
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: 003

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
Cash equivalents and other short-term investments				
	BRIDGEWATER STIF II	Cash equivalents and other short-term investments	58,510	61,085 [1]
	CREDIT AGRICOLE	Cash equivalents and other short-term investments	27,111	27,111
	CREDIT AGRICOLE CIB TD - 03Oct22	Cash equivalents and other short-term investments	14,917	14,917
	Total cash equivalents and other short-term investments		100,538	103,113
Equity securities				
	3M CO	Equity Securities	623	493
	ABBOTT LABORATORIES	Equity Securities	819	2,003
	ABBVIE INC	Equity Securities	845	1,889
	ABIOMED INC	Equity Securities	124	88
	ABM INDUSTRIES	Equity Securities	859	726
	ACCENTURE PLC CL A	Equity Securities	521	1,306
	ACTIVISION BLIZZARD INC	Equity Securities	342	828
	ADAPTIVE BIOTECH	Equity Securities	164	52
	ADDUS HOMECARE CORP	Equity Securities	440	705
	ADOBE SYSTEMS INC	Equity Securities	656	3,271
	ADVANCE AUTO PARTS INC	Equity Securities	60	77
	ADVANCED MICRO DEVICES INC	Equity Securities	323	816
	AECOM	Equity Securities	1,277	2,666
	AES CORP	Equity Securities	65	119
	AFFIRM HOLDINGS INC	Equity Securities	114	25
	AFLAC INC	Equity Securities	156	278
	AGILENT TECHNOLOGIES INC	Equity Securities	659	1,941
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	215	406
	AIRBNB INC-A	Equity Securities	472	307
	AIRBUS GROUP SE	Equity Securities	463	695
	AKAMAI TECHNOLOGIES INC	Equity Securities	71	103
	ALBEMARLE CORP	Equity Securities	520	1,751
	ALCOA CORP	Equity Securities	86	47
	ALCON INC	Equity Securities	111	129
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	2,601	1,624
	ALIGN TECHNOLOGY INC	Equity Securities	70	122
	ALKERMES PLC	Equity Securities	378	165
	ALLEGHANY CORP	Equity Securities	53	91
	ALLEGIION PLC	Equity Securities	56	63
	ALLEGRO MICROSYS	Equity Securities	996	857
	ALLIANT ENERGY CORP	Equity Securities	63	104
	ALLSTATE CORP	Equity Securities	113	269
	ALLY FINANCIAL INC	Equity Securities	49	69
	ALNYLAM PHARMACE	Equity Securities	115	189
	ALPHABET INC CL A	Equity Securities	2,140	7,457
	ALPHABET INC CL C	Equity Securities	1,819	6,350
	ALTRIA GROUP INC	Equity Securities	708	572
	AMAZON.COM INC	Equity Securities	3,293	8,220
	AMC ENTERTAINMENT HOLDINGS INC	Equity Securities	191	39
	AMCOR PLC	Equity Securities	136	130
	AMEREN CORPORATION	Equity Securities	93	163
	AMERICAN AIRLINES GROUP INC	Equity Securities	1,363	400
	AMERICAN ELECTRIC POWER	Equity Securities	253	358
	AMERICAN EXPRESS CO	Equity Securities	314	686
	AMERICAN FINANCIAL GROUP INC	Equity Securities	57	70
	AMERICAN INTERNATIONAL GROUP	Equity Securities	305	311
	AMERICAN WATER WORKS CO INC	Equity Securities	86	186
	AMERIPRISE FINANCIAL INC	Equity Securities	71	222
	AMERIS BANCORP	Equity Securities	1,303	1,127
	AMERISOURCEBERGEN CORP	Equity Securities	75	166
	AMETEK INC	Equity Securities	75	207
	AMGEN INC	Equity Securities	1,879	4,950
	AMPHENOL CORP CL A	Equity Securities	117	315
	ANALOG DEVICES INC	Equity Securities	699	1,436
	ANSYS INC	Equity Securities	61	152
	ANTHEM INC	Equity Securities	225	869
	AON PLC-CLASS A	Equity Securities	172	465
	APA CORP	Equity Securities	127	92
	APOLLO GLOBAL MANAGEMENT INC	Equity Securities	154	150
	APPLE INC	Equity Securities	3,177	17,782
	APPLIED MATERIALS INC	Equity Securities	281	1,238
	APPLOVIN CO-CL A	Equity Securities	34	18
	APTIV PLC	Equity Securities	102	167
	ARAMARK	Equity Securities	59	57
	ARCH CAPITAL GROUP LTD	Equity Securities	60	139
	ARCHER DANIELS MIDLAND CO	Equity Securities	168	355
	ARISTA NETWORKS	Equity Securities	105	227
	ARLO TECHNOLOGIES INC	Equity Securities	176	106
	ARRAY TECHNOLOGIES INC	Equity Securities	601	481
	ARROW ELECTRONICS INC	Equity Securities	27	51
	ARTHUR J GALLAGH	Equity Securities	86	280
	ASML HOLDING NV NY REG SHS	Equity Securities	-	3
	ASSURANT INC	Equity Securities	31	65
	ASTRAZENECA ADR	Equity Securities	2,307	3,942
	AT+T INC	Equity Securities	1,526	878
	ATMOS ENERGY CORP	Equity Securities	83	106
	AUTODESK INC	Equity Securities	113	324
	AUTOMATIC DATA PROCESSING	Equity Securities	260	751
	AUTOZONE INC	Equity Securities	99	353
	AVALARA INC	Equity Securities	77	63
	AVANTOR INC	Equity Securities	115	98
	AVEANNA HEALTHCA	Equity Securities	416	79
	EVERY DENNISON	Equity Securities	37	106

AZ. BGP HOLDINGS	Equity Securities	-	-
BAIDU INC-SP ADR	Equity Securities	1,493	1,527
BAKER HUGHES CO	Equity Securities	285	157
BALL CORP	Equity Securities	85	123
BANK OF AMERICA CORP	Equity Securities	1,795	2,863
BANK OF NEW YORK MELLON CORP	Equity Securities	211	238
BATH & BODY WORK	Equity Securities	544	398
BAXTER INTERNATIONAL INC	Equity Securities	175	212
BECTON DICKINSON AND CO	Equity Securities	364	498
BEIGENE LTD-ADR	Equity Securities	573	377
BENTLEY SYSTEM-B	Equity Securities	80	42
BERKSHIRE HATHAWAY INC CL B	Equity Securities	1,408	2,732
BEST BUY CO INC	Equity Securities	59	110
BILL.COM HOLDING	Equity Securities	203	107
BIOGEN INC	Equity Securities	2,871	4,493
BIOMARIN PHARMACEUTICAL INC	Equity Securities	2,070	2,465
BIONTECH SE-ADR	Equity Securities	670	1,006
BIO-RAD LABS-A	Equity Securities	73	73
BIO-TECHNE CORP	Equity Securities	127	88
BJ'S WHOLESALE CLUB	Equity Securities	860	917
BLACK KNIGHT	Equity Securities	79	79
BLACKBERRY LTD	Equity Securities	828	279
* BLACKROCK INC	Equity Securities	418	659
BLACKSTONE GROUP INC	Equity Securities	309	470
BLOCK INC	Equity Securities	322	220
BLOOMIN' BRANDS	Equity Securities	391	420
* BOEING CO/THE	Equity Securities	520	533
BOOKING HOLDINGS	Equity Securities	323	531
BOOZ ALLEN HAMILTON	Equity Securities	77	97
BORGWARNER INC	Equity Securities	70	59
BOSTON SCIENTIFIC CORP	Equity Securities	481	1,409
BRISTOL MYERS SQUIBB CO	Equity Securities	2,985	3,737
BROADCOM INC	Equity Securities	500	1,439
BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	64	132
BROWN & BROWN	Equity Securities	72	114
BROWN FORMAN CORP CLASS B	Equity Securities	89	162
BUNGE LTD	Equity Securities	70	91
BURLINGTON STORE	Equity Securities	88	59
C.H. ROBINSON WORLDWIDE INC	Equity Securities	76	99
CABLE ONE INC	Equity Securities	82	37
CADENCE DESIGN SYSTEMS INC	Equity Securities	55	357
CAESARS ENTERTAINMENT	Equity Securities	1,374	702
CALERES INC	Equity Securities	1,075	1,066
CALIFORNIA RESOURCES CORP	Equity Securities	578	515
CAMPBELL SOUP CO	Equity Securities	82	73
CAPITAL ONE FINANCIAL CORP	Equity Securities	192	300
CAPRI HOLDINGS LTD	Equity Securities	209	227
CARDINAL HEALTH INC	Equity Securities	141	148
CARLISLE COS INC	Equity Securities	118	112
CARLYLE GROUP INC	Equity Securities	35	33
CARMAX INC	Equity Securities	734	1,107
CARNIVAL CORP	Equity Securities	1,140	220
CARRIER GLOBAL	Equity Securities	153	352
CATALENT INC	Equity Securities	106	98
CATERPILLAR INC	Equity Securities	723	1,281
CBOE GLOBAL MARK	Equity Securities	165	205
CBRE GROUP INC A	Equity Securities	76	178
CDW CORP/DE	Equity Securities	48	167
CELANESE CORP SERIES A	Equity Securities	47	78
CENTENE CORP	Equity Securities	221	358
CENTERPOINT ENERGY INC	Equity Securities	112	140
CENTRAL GARDEN-A	Equity Securities	419	362
CERENCE INC	Equity Securities	29	23
CERIDIAN HCM HOL	Equity Securities	103	60
CF INDUSTRIES HOLDINGS INC	Equity Securities	51	163
CHAMPIONX CORP	Equity Securities	942	1,047
CHARLES RIVER LA	Equity Securities	132	78
CHART INDUSTRIES	Equity Securities	619	922
CHARTER COMMUNICATIONS INC	Equity Securities	175	300
CHEMOCENTRYX INC	Equity Securities	104	201
CHENIERE ENERGY INC	Equity Securities	68	298
CHEVRON CORP	Equity Securities	1,487	2,124
CHEWY INC- CL A	Equity Securities	55	22
CHIPOTLE MEXICAN GRILL INC	Equity Securities	102	334
CHUBB LTD	Equity Securities	372	617
CHURCH + DWIGHT CO INC	Equity Securities	77	137
CIGNA CORP	Equity Securities	316	697
CINCINNATI FINANCIAL CORP	Equity Securities	69	108
CINTAS CORP	Equity Securities	61	285
* CISCO SYSTEMS INC	Equity Securities	1,185	1,813
CITIGROUP INC	Equity Securities	1,278	1,068
CITIZENS FINANCIAL GROUP	Equity Securities	92	135
CITRIX SYSTEMS INC	Equity Securities	58	102
CLARIVATE PLC	Equity Securities	82	26
CLEVELAND-CLIFFS	Equity Securities	95	55
CLOROX CO	Equity Securities	108	124
CLOUDFLARE INC-A	Equity Securities	160	113
CME GROUP INC	Equity Securities	653	784
CMS ENERGY CORP	Equity Securities	84	133
CNO FINANCIAL GROUP	Equity Securities	649	553
COCA COLA CO/THE	Equity Securities	1,345	1,833
COGNEX CORP	Equity Securities	97	58
COGNIZANT TECH SOLUTIONS A	Equity Securities	210	238
COINBASE GLOBA-A	Equity Securities	143	58
COLGATE PALMOLIVE CO	Equity Securities	381	443
COLLEGIUM PHARMACEUTICAL INC	Equity Securities	205	165
COMCAST CORP CLASS A	Equity Securities	913	1,042
COMMERCIAL METAL	Equity Securities	975	880

CONAGRA FOODS INC	Equity Securities	117	123
CONCENTRIX CORP	Equity Securities	857	793
CONOCOPHILLIPS	Equity Securities	568	1,043
CONSOLIDATED EDISON INC	Equity Securities	196	239
CONSTELLATION BRANDS INC A	Equity Securities	149	297
CONSTELLATION ENERGY CORP	Equity Securities	83	214
COOPER COS INC/THE	Equity Securities	74	102
COPART INC	Equity Securities	94	179
CORE & MAIN IN-A	Equity Securities	971	903
CORNING INC	Equity Securities	278	408
CORTEVA INC	Equity Securities	250	547
COSTAR GROUP INC	Equity Securities	82	217
COSTCO WHOLESALE CORP	Equity Securities	530	1,667
COTERRA ENERGY	Equity Securities	297	389
COUPA SOFTWARE INC	Equity Securities	134	34
CREDO TECHNOLOGY	Equity Securities	258	273
CROSS COUNTRY HEALTHCARE	Equity Securities	253	261
CROWDSTRIKE HOLDINGS	Equity Securities	207	270
CROWN HOLDINGS INC	Equity Securities	42	82
CSX CORP	Equity Securities	159	465
CUMMINS INC	Equity Securities	129	229
CURTISS-WRIGHT	Equity Securities	122	195
CVS HEALTH CORP	Equity Securities	976	1,349
DANAHER CORP W/D	Equity Securities	469	1,412
DARDEN RESTAURANTS INC	Equity Securities	60	129
DARLING INGREDIENTS INC	Equity Securities	595	1,019
DATADOG INC-A	Equity Securities	180	171
DAVITA INC	Equity Securities	31	43
DEERE + COMPANY	Equity Securities	242	775
DELL TECHNOLOGIES INC	Equity Securities	79	103
DELTA AIR LINES INC	Equity Securities	1,002	1,004
DENALI THERAPEUT	Equity Securities	109	95
DENTSPLY SIRONA Inc	Equity Securities	94	49
DESIGN THERAPEUTICS INC	Equity Securities	66	62
DEVON ENERGY CORP	Equity Securities	93	305
DEXCOM	Equity Securities	106	246
DIAMONDBACK ENER	Equity Securities	145	163
DIGITALOCEAN HOLDINGS	Equity Securities	820	438
DISCOVER FINANCIAL SERVICES	Equity Securities	97	210
DISH NETWORK CORP A	Equity Securities	87	27
DOCUSIGN INC	Equity Securities	145	83
DOLLAR GENERAL CORP	Equity Securities	132	441
DOLLAR TREE INC	Equity Securities	418	663
DOMINION ENERGY	Equity Securities	455	441
DOMINO S PIZZA INC	Equity Securities	50	89
DOORDASH INC-A	Equity Securities	207	72
DOUBLEVERIFY HOLDINGS	Equity Securities	294	291
DOVER CORP	Equity Securities	57	132
DOW INC	Equity Securities	420	428
DOXIMITY INC-A	Equity Securities	489	302
DR HORTON INC	Equity Securities	74	180
DROPBOX INC-A	Equity Securities	53	51
DTE ENERGY CO	Equity Securities	113	176
DUKE ENERGY CORP	Equity Securities	457	564
DUPONT DE NEMOURS INC	Equity Securities	522	409
DYCOM INDUSTRIES	Equity Securities	986	1,634
DYNATRACE INC	Equity Securities	55	51
EASTMAN CHEMICAL CO	Equity Securities	63	75
EATON CORP PLC	Equity Securities	184	419
EBAY INC	Equity Securities	92	167
ECOLAB INC	Equity Securities	209	293
EDISON INTERNATIONAL	Equity Securities	188	169
EDWARDS LIFESCIENCES CORP	Equity Securities	132	406
ELANCO ANIMAL HEALTH INC	Equity Securities	461	329
ELECTRONIC ARTS	Equity Securities	151	489
ELI LILLY & CO	Equity Securities	2,275	12,616
EMERSON ELECTRIC CO	Equity Securities	256	343
ENCORE CAPITAL G	Equity Securities	342	287
ENERSYS	Equity Securities	819	681
ENPHASE ENERGY	Equity Securities	167	308
ENTEGRIS INC	Equity Securities	1,025	959
ENTERGY CORP	Equity Securities	129	159
EOG RESOURCES INC	Equity Securities	353	515
EPAM SYSTEMS INC	Equity Securities	79	162
EQT CORP	Equity Securities	129	110
EQUIFAX INC	Equity Securities	90	165
EQUITABLE HOLDINGS	Equity Securities	59	76
ERICSSON (LM) TEL SP ADR	Equity Securities	1,019	564
ERIE INDEMNITY-A	Equity Securities	41	44
ESSENTIAL UTILITIES	Equity Securities	83	78
ESTEE LAUDER COMPANIES CL A	Equity Securities	156	394
ETSY INC	Equity Securities	167	100
EVEREST RE GROUP LTD	Equity Securities	47	81
EVERGY INC	Equity Securities	100	107
EVERSOURCE ENERGY	Equity Securities	143	211
EXACT SCIENCES	Equity Securities	133	44
EXELON CORP	Equity Securities	204	289
EXLSERVICE HOLDINGS INC	Equity Securities	888	914
EXPEDIA INC	Equity Securities	105	108
EXPEDITORS INTL WASH INC	Equity Securities	68	118
EXXON MOBIL CORP	Equity Securities	2,781	2,928
F5 NETWORKS INC	Equity Securities	57	70
* FACTSET RESEARCH	Equity Securities	82	119
FAIR ISAAC CORP	Equity Securities	90	89
FASTENAL CO	Equity Securities	97	209
FEDEX CORP	Equity Securities	2,304	2,593
FERROGLOBE REP + WRNTY INS TRUST	Equity Securities	-	-
FIBROGEN INC	Equity Securities	1,218	411

	FIDELITY NATIONAL INFORMATION SERVICES	Equity Securities	479	476
	FIDELITY NATL FINANCIAL	Equity Securities	48	77
	FIFTH THIRD BANCORP	Equity Securities	96	172
*	FIRST ADVANTAGE	Equity Securities	560	448
	FIRST CITIZENS-A	Equity Securities	79	75
	FIRST FOUNDATION INC	Equity Securities	274	343
	FIRST MERCHANTS	Equity Securities	571	553
	FIRST REPUBLIC BANK/CA	Equity Securities	93	182
	FIRSTENERGY CORP	Equity Securities	157	159
	FISERV INC	Equity Securities	242	466
	FLEETCOR TECHNOLOGIES INC	Equity Securities	77	107
	FLEX LTD	Equity Securities	1,077	1,711
	FLYWIRE CORP-VOT	Equity Securities	377	246
	FMC CORP	Equity Securities	39	105
	FOCUS FINANCIAL PARTNERS INC	Equity Securities	1,717	980
*	FORD MOTOR CO	Equity Securities	413	346
	FORTINET INC	Equity Securities	49	269
	FORTIVE CORP	Equity Securities	93	156
	FORTUNE BRANDS HOME + SECURITY	Equity Securities	56	57
	FOX CORP - A	Equity Securities	104	77
	FOX CORP - B	Equity Securities	46	34
*	FRANKLIN RESOURCES INC	Equity Securities	91	51
	FREEPORT MCMORAN INC	Equity Securities	386	406
	GARMIN LTD	Equity Securities	68	97
	GARTNER INC	Equity Securities	61	179
	GEN DIGITAL INC	Equity Securities	90	92
	GENERAC HOLDINGS	Equity Securities	107	89
	GENERAL DYNAMICS CORP	Equity Securities	273	478
	GENERAL ELECTRIC	Equity Securities	1,660	536
	GENERAL MILLS INC	Equity Securities	264	366
*	GENERAL MOTORS CO	Equity Securities	349	356
	GENUINE PARTS CO	Equity Securities	94	168
	GILEAD SCIENCES INC	Equity Securities	631	610
	GLOBAL PAYMENTS INC	Equity Securities	167	247
	GLOBE LIFE INC	Equity Securities	34	75
	GODADDY INC-A	Equity Securities	93	93
*	GOLDMAN SACHS GROUP INC	Equity Securities	503	808
	GRAPHIC PACKAGING HOLDING CO	Equity Securities	1,004	1,111
	GUIDEWIRE SOFTWARE	Equity Securities	76	38
	HALLIBURTON CO	Equity Securities	294	174
	HANOVER INSURANCE GROUP	Equity Securities	996	1,012
*	HARTFORD FINANCIAL SVCS GRP	Equity Securities	94	166
	HASBRO INC	Equity Securities	77	70
	HCA HOLDINGS INC	Equity Securities	119	342
	HEICO CORP	Equity Securities	36	49
	HEICO CORP-A	Equity Securities	50	66
	HENRY SCHEIN INC	Equity Securities	54	72
	HERSHEY CO/THE	Equity Securities	108	252
	HESS CORP	Equity Securities	488	1,007
	HEWLETT PACKARD ENTERPRISE CO	Equity Securities	1,454	1,412
	HILTON WORLDWIDE	Equity Securities	134	265
	HOLOGIC INC	Equity Securities	61	128
	HOME DEPOT INC	Equity Securities	794	2,259
	HONEYWELL INTERNATIONAL INC	Equity Securities	505	905
	HORIZON THERAPEUTICS	Equity Securities	1,273	1,182
	HORMEL FOODS CORP	Equity Securities	60	107
	HOWMET AEROSPACE	Equity Securities	61	94
	HP INC	Equity Securities	596	1,043
	HUBSPOT INC	Equity Securities	140	96
	HUMANA INC	Equity Securities	139	491
	HUNT (JB) TRANSPRT SVCS INC	Equity Securities	44	104
	HUNTINGTON BANCSHARES INC	Equity Securities	112	150
	HUNTINGTON INGALLS INDUSTRIE	Equity Securities	56	70
	IAC/INTERACTIVEC	Equity Securities	20	35
	ICF INTERNATIONAL INC	Equity Securities	696	861
	IDEX CORP	Equity Securities	172	422
	IDEXX LABORATORIES INC	Equity Securities	85	218
	ILLINOIS TOOL WORKS	Equity Securities	224	447
	ILLUMINA INC	Equity Securities	303	362
	IMMUNOCORE HOLDINGS PLC	Equity Securities	123	155
	INCYTE CORP	Equity Securities	124	99
	INGERSOLL-RAND INC	Equity Securities	63	139
	INSMED INC	Equity Securities	245	215
	INSULET CORP	Equity Securities	104	125
	INTEL CORP	Equity Securities	4,758	3,201 (1)
	INTERCONTINENTAL EXCHANGE	Equity Securities	213	401
	INTERNATIONAL FLAVORS & FRAGRANCES INC	Equity Securities	200	182
	INTERNATIONAL PAPER CO	Equity Securities	106	92
	INTERPUBLIC GROUP OF COS INC	Equity Securities	54	79
	INTL BUSINESS MACHINES CORP	Equity Securities	1,057	854
	INTUIT INC	Equity Securities	395	1,596
	INTUITIVE SURGICAL INC	Equity Securities	241	527
	INVESCO LTD	Equity Securities	71	37
	IOVANCE BIOTHERAPEUTICS	Equity Securities	160	60
	IQVIA HOLDINGS INC	Equity Securities	154	307
	JABIL CIRCUIT INC	Equity Securities	283	589
	JACK HENRY	Equity Securities	63	106
	JACOBS SOLUTIONS	Equity Securities	674	1,499
	JAMF HOLDING CORP	Equity Securities	477	337
	JANUS HENDERSON	Equity Securities	1,041	589
	JAZZ PHARMACEUTICALS PLC	Equity Securities	76	65
	JM SMUCKER CO	Equity Securities	100	117
	JOHNSON CONTROLS INTERNATIONAL	Equity Securities	253	273
	JOHNSON&JOHNSON	Equity Securities	2,149	3,420
*	JPMORGAN CHASE	Equity Securities	2,604	4,628
	JUNIPER NETWORKS	Equity Securities	66	67
	KELLOGG CO	Equity Securities	139	140
	KEURIG DR PEPPER	Equity Securities	195	225

KEYCORP	Equity Securities	80	117
KEYSIGHT TECHNOLOGIES IN	Equity Securities	159	576
KIMBERLY CLARK CORP	Equity Securities	279	298
KINDER MORGAN INC	Equity Securities	417	267
KKR & CO INC	Equity Securities	120	196
KLA TENCOR CORP	Equity Securities	301	1,384
KNIGHT-SWIFT TRANSPORTATION	Equity Securities	51	61
KNOWBE4 INC-A	Equity Securities	798	793
KRAFT HEINZ CO/THE	Equity Securities	359	197
KROGER CO	Equity Securities	150	243
L3HARRIS TECHNOLOGIES	Equity Securities	130	321
LABORATORY CORP	Equity Securities	89	154
LAM RESEARCH CORP	Equity Securities	106	406
LAS VEGAS SANDS CORP	Equity Securities	133	102
LEAR CORP	Equity Securities	51	131
LEIDOS HOLDINGS INC	Equity Securities	58	92
LENNAR CORP A	Equity Securities	93	160
LENNOX INTL INC	Equity Securities	46	58
LIBERTY BROADBAND CORP	Equity Securities	109	82
LIBERTY GLOBAL PLC SERIES C	Equity Securities	70	44
LIBERTY GLOBAL-A	Equity Securities	31	20
LIBERTY MEDIA CORP	Equity Securities	56	89
LIBERTY MEDIA CORP SIRIUSXM	Equity Securities	46	75
LIFE TIME GROUP	Equity Securities	2,066	1,125
LIFESTANCE HEALTH GROUP	Equity Securities	678	348
LINCOLN NATIONAL CORP	Equity Securities	47	59
LINDBLAD EXPEDITIONS	Equity Securities	431	193
LINDE PLC	Equity Securities	672	1,088
LIVANOVA PLC	Equity Securities	137	146
LIVE NATION ENTERTAINMENT	Equity Securities	113	166
LKQ CORP	Equity Securities	51	103
LOCKHEED MARTIN	Equity Securities	370	755
LOEWS CORP	Equity Securities	68	85
LOWE'S COS INC	Equity Securities	324	959
LPL FINANCIAL HOLDIGS	Equity Securities	118	131
LUCID GROUP INC	Equity Securities	172	45
LULULEMON ATHLETICA INC	Equity Securities	91	261
LULU'S FASHION LOUNGE HOLDINGS	Equity Securities	554	207
LUMEN TECHNOLOGIES	Equity Securities	187	50
LYFT INC-A	Equity Securities	380	111
LYONDELLBASELL INDU CL A	Equity Securities	143	158
M + T BANK CORP	Equity Securities	179	249
MARATHON OIL CORP	Equity Securities	176	126
MARATHON PETROLEUM CORP	Equity Securities	146	442
MARKEL CORP	Equity Securities	100	117
MARKETAXESS	Equity Securities	86	67
MARRIOTT INTERNATIONAL CL A	Equity Securities	140	306
MARSH & MCLENNAN	Equity Securities	401	1,496
MARTIN MARIETTA MATERIALS	Equity Securities	80	158
MARVELL TECHNOLOGY	Equity Securities	174	296
MASCO CORP	Equity Securities	41	90
MASIMO CORP	Equity Securities	99	58
MASTERCARD INC CLASS A	Equity Securities	546	1,965
MATCH GROUP INC	Equity Securities	122	101
MATSON INC	Equity Securities	53	86
MATTEL INC	Equity Securities	900	925
MAXLINEAR	Equity Securities	83	130
MCCORMICK + CO NON VTG SHRS	Equity Securities	84	140
MCDONALD'S CORP	Equity Securities	647	1,358
MCKESSON CORP	Equity Securities	176	409
MEDIFAST INC	Equity Securities	319	238
MEDTRONIC PLC	Equity Securities	924	917
MERCADOLIBRE INC	Equity Securities	96	296
MERCK & CO INC	Equity Securities	976	1,731
META PLATFORMS-A	Equity Securities	1,806	2,478
* METLIFE INC	Equity Securities	206	342
METTLER TOLEDO INTERNATIONAL	Equity Securities	55	196
MGM RESORTS INTERNATIONAL	Equity Securities	66	88
MICROCHIP TECHNOLOGY INC	Equity Securities	138	267
MICRON TECHNOLOGY INC	Equity Securities	603	1,699
MICROSOFT CORP	Equity Securities	3,743	17,671
MODERNA INC	Equity Securities	275	321
MODINE MFG CO	Equity Securities	422	426
MOELIS & CO-CL A	Equity Securities	321	274
MOHAWK INDUSTRIES INC	Equity Securities	67	41
MOLINA HEALTHCARE	Equity Securities	85	152
MOLSON COORS BREWING CO B	Equity Securities	117	72
MONDELEZ INTERNATIONAL INC A	Equity Securities	388	602
MONGODB INC	Equity Securities	114	113
MONOLITHIC POWER	Equity Securities	110	125
MONSTER BEVERAGE CORP	Equity Securities	131	272
MOODY'S CORP	Equity Securities	115	320
* MORGAN STANLEY	Equity Securities	768	2,032
MOSAIC CO/THE	Equity Securities	112	141
MOTOROLA SOLUTIONS	Equity Securities	99	298
* MSCI INC	Equity Securities	51	274
MYR GROUP INC	Equity Securities	972	932
NASDAQ INC	Equity Securities	44	157
NATERA INC	Equity Securities	385	403
NEKTAR THERAPEUTICS	Equity Securities	90	14
NETAPP INC	Equity Securities	511	888
NETFLIX INC	Equity Securities	453	883
NEUROCRINE BIOSCIENCES INC	Equity Securities	86	79
NEVRO CORP	Equity Securities	362	261
NEWELL BRANDS INC	Equity Securities	537	320
NEWMONT CORP	Equity Securities	248	264
NEWS CORP CLASS A	Equity Securities	35	47
NEXTERA ENERGY	Equity Securities	467	1,229

NIKE INC. CL B	Equity Securities	441	837
NISOURCE INC	Equity Securities	77	78
NORDSON CORP	Equity Securities	78	87
NORFOLK SOUTHERN CORP	Equity Securities	154	402
NORTHERN TRUST CORP	Equity Securities	533	525
NORTHROP GRUMMAN CORP	Equity Securities	176	558
NORWEGIAN CRUISE LINE HOLDING	Equity Securities	214	56
NOVARTIS AG SPONSORED ADR	Equity Securities	940	1,121
NOVOCURE LTD	Equity Securities	92	56
NRG ENERGY	Equity Securities	77	74
NUCOR CORP	Equity Securities	98	219
NUTANIX INC - A	Equity Securities	152	223
NVIDIA CORP	Equity Securities	544	2,619
NVR INC	Equity Securities	63	104
NXP SEMICONDUCTORS	Equity Securities	203	309
O REILLY AUTOMOTIVE INC	Equity Securities	98	373
OCCIDENTAL PETROLEUM CORP	Equity Securities	538	452
OKTA INC	Equity Securities	155	66
OLD DOMINION FREIGHT LINE	Equity Securities	69	192
OLINK HOLDING AB	Equity Securities	33	21
OMNICOM GROUP	Equity Securities	110	106
ON SEMICONDUCTOR CORP	Equity Securities	85	212
ONEOK INC	Equity Securities	164	180
ORACLE CORP	Equity Securities	1,191	1,571
OTIS WORLDWIDE	Equity Securities	249	318
OWENS CORNING	Equity Securities	70	62
PACCAR INC	Equity Securities	149	229
PACKAGING CORP OF AMERICA	Equity Securities	52	84
PALANTIR TECHNOLOGIES	Equity Securities	320	104
PALO ALTO NETWORKS INC	Equity Securities	153	451
PARKER HANNIFIN CORP	Equity Securities	113	245
PAYCHEX INC	Equity Securities	125	287
PAYCOM SOFTWARE	Equity Securities	86	133
PAYMENTUS HOLDINGS	Equity Securities	315	116
PAYPAL HOLDINGS INC	Equity Securities	470	1,101
PDC ENERGY INC	Equity Securities	1,027	1,202
PENTAIR PLC	Equity Securities	42	53
PEPSICO INC	Equity Securities	1,010	1,794
PERFORMANCE FOOD GROUP CO	Equity Securities	772	760
PERKINELMER INC	Equity Securities	209	452
PETCO HEALTH AND WELLNESS	Equity Securities	996	608
PFIZER INC	Equity Securities	1,254	1,952
PG&E CORP	Equity Securities	119	147
PHILIP MORRIS INTERNATIONAL	Equity Securities	1,058	1,018
PHILLIPS 66	Equity Securities	248	305
PIEDMONT LITHIUM	Equity Securities	254	326
PINTEREST INC -A	Equity Securities	151	103
PIONEER NATURAL RESOURCES CO	Equity Securities	1,080	1,717
PIPER SANDLER CO	Equity Securities	248	205
PLUG POWER INC	Equity Securities	198	86
PMV PHARMACEUTICALS	Equity Securities	124	80
PNC FINANCIAL SERVICES GROUP	Equity Securities	245	497
POOL CORP	Equity Securities	109	101
POPULAR INC	Equity Securities	475	447
PORTILLO'S-CL A	Equity Securities	845	630
PORTLAND GENERAL ELECTRIC CO	Equity Securities	1,040	904
PPG INDUSTRIES INC	Equity Securities	149	207
PPL CORP	Equity Securities	186	150
* PRINCIPAL FINANCIAL GROUP	Equity Securities	81	151
PRIVIA HEALTH GROUP	Equity Securities	422	616
PROCTER + GAMBLE CO/THE	Equity Securities	1,533	2,407
PROGRESSIVE CORP	Equity Securities	146	535
PROVIDENT FINANCIAL SERVICES INC	Equity Securities	424	398
* PRUDENTIAL FINANCIAL INC	Equity Securities	196	255
PTC INC	Equity Securities	78	92
PUBLIC SERVICE ENTERPRISE GP	Equity Securities	166	224
PULMONX CORP	Equity Securities	536	290
PULTEGROUP INC	Equity Securities	32	75
QORVO INC	Equity Securities	54	69
QUALCOMM INC	Equity Securities	932	1,796
QUANTA SERVICES	Equity Securities	131	140
QUEST DIAGNOSTICS INC	Equity Securities	73	119
RAMBUS INC	Equity Securities	84	108
RAYMOND JAMES FINANCIAL INC	Equity Securities	1,262	1,793
RAYTHEON TECHNOLOGY	Equity Securities	618	965
REGAL REXNORD CO	Equity Securities	741	823
REGENERON PHARMACEUTICALS	Equity Securities	321	597
REGIONS FINANCIAL CORP	Equity Securities	59	151
REPUBLIC SERVICES INC	Equity Securities	75	238
RESMED INC	Equity Securities	73	251
RINGCENTRAL INC	Equity Securities	109	25
RIVIAN AUTOMOTIVE-A	Equity Securities	204	82
ROBERT HALF INTL INC	Equity Securities	30	67
ROBLOX CORP - A	Equity Securities	84	100
ROCKWELL AUTOMATION INC	Equity Securities	118	259
ROKU INC	Equity Securities	157	52
ROLLINS INC	Equity Securities	33	60
ROPER TECHNOLOGIES INC	Equity Securities	136	299
ROSS STORES INC	Equity Securities	492	1,134
ROYAL CARIBBEAN CRUISES LTD	Equity Securities	396	208
ROYALTY PHARMA PLC	Equity Securities	115	109
RPM INTERNATIONAL INC	Equity Securities	76	85
RUSH ENTERPRISE-CL A	Equity Securities	932	825
* S&P GLOBAL INC	Equity Securities	288	852
SALESFORCE.COM INC	Equity Securities	860	1,138
SCE TRUST V	Equity Securities	10,500	8,602
SCHLUMBERGER LTD	Equity Securities	841	397
SCHWAB (CHARLES) CORP	Equity Securities	475	1,349

SEAGATE TECHNOLOGY HOLDING	Equity Securities	63	84
SEAGEN INC	Equity Securities	730	901
SEALED AIR CORP	Equity Securities	43	52
SEI INVESTMENTS COMPANY	Equity Securities	34	46
SEMPRA ENERGY	Equity Securities	248	377
SENSATA TECHNOLOGIES HOLDING	Equity Securities	50	47
SERVICENOW INC	Equity Securities	238	607
SHERWIN WILLIAMS CO/THE	Equity Securities	153	402
SIGNATURE BANK	Equity Securities	144	72
SIGNIFY HEALTH-A	Equity Securities	398	650
SIRIUS XM HOLDINGS INC	Equity Securities	19	30
SITIME CORP	Equity Securities	866	394
SKYWORX SOLUTIONS INC	Equity Securities	80	111
SMITH (A.O.) CORP	Equity Securities	45	51
SNAP INC - A	Equity Securities	172	84
SNAP ON INC	Equity Securities	62	85
SNOWFLAKE INC-A	Equity Securities	520	299
SOLAREDDGE TECHNOLOGIES	Equity Securities	115	96
SONY CORP SPONSORED ADR	Equity Securities	715	2,104
SOPHIA GENETICS	Equity Securities	154	27
SOUTHERN CO/THE	Equity Securities	405	568
SOUTHWEST AIRLINES CO	Equity Securities	936	1,599
SOUTHWEST GAS HOLDINGS	Equity Securities	907	865
SOUTHWESTERN ENERGY CO	Equity Securities	398	182
SPLUNK INC	Equity Securities	2,115	1,352
SPROUT SOCIAL INC-A	Equity Securities	652	625
* SS&C TECHNOLOGIES	Equity Securities	74	86
STAAR SURGICAL	Equity Securities	545	452
STANLEY BLACK + DECKER INC	Equity Securities	130	97
STARBUCKS CORP	Equity Securities	394	770
* STATE STREET CORP	Equity Securities	154	175
STEEL DYNAMICS INC	Equity Securities	53	111
STERIS PLC	Equity Securities	107	131
STONEX GROUP INC	Equity Securities	347	370
STRANDLINE RESOURCES LTD	Equity Securities	-	-
STRYKER CORP	Equity Securities	273	542
SUMMIT MATERIALS-A	Equity Securities	975	786
SUN COUNTRY HOLD	Equity Securities	232	105
SVB FINANCIAL GROUP	Equity Securities	94	155
SYNCHRONY FINANCIAL	Equity Securities	99	122
SYNEOS HEALTH INC	Equity Securities	1,661	1,042
SYNNEX CORP	Equity Securities	787	723
SYNOPSYS INC	Equity Securities	63	367
SYSCO CORP	Equity Securities	331	427
T MOBILE US INC	Equity Securities	334	660
T ROWE PRICE GROUP INC	Equity Securities	127	186
TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	151	143
TARGA RESOURCES	Equity Securities	122	103
TARGET CORP	Equity Securities	265	560
TAYLOR MORRISON HOME CORP	Equity Securities	570	497
TE CONNECTIVITY LTD	Equity Securities	152	284
TELADOC HEALTH INC	Equity Securities	218	29
TELEDYNE TECHNOLOGIES	Equity Securities	126	124
TELEFLEX INC	Equity Securities	59	74
TERADYNE INC	Equity Securities	95	140
TESLA MOTORS INC	Equity Securities	1,332	6,995
TEXAS INSTRUMENTS INC	Equity Securities	1,158	4,232
TEXAS PACIFIC LAND CORP	Equity Securities	92	89
TEXTRON INC	Equity Securities	243	317
THERMO FISHER SCIENTIFIC INC	Equity Securities	870	3,324
TITAN MACHINERY	Equity Securities	652	639
TJX COMPANIES INC	Equity Securities	390	1,054
TRACTOR SUPPLY COMPANY	Equity Securities	59	167
TRADE DESK INC-A	Equity Securities	120	205
TRADEWEB MARKETS-A	Equity Securities	155	160
TRANE TECHNOLOGIES	Equity Securities	81	271
TRANSDIGM GROUP INC	Equity Securities	99	217
TRANSOCEAN LTD	Equity Securities	1,228	173
TRANSUNION	Equity Securities	87	90
TRAVELERS COS INC/THE	Equity Securities	177	297
TRIMBLE NAVIGATION LTD	Equity Securities	357	811
TRUIST FINANCIAL	Equity Securities	329	458
TWILIO INC - A	Equity Securities	253	92
TWITTER INC	Equity Securities	150	223
TYLER TECHNOLOGIES	Equity Securities	98	112
TYSON FOODS INC CL A	Equity Securities	121	153
UBER TECHNOLOGIES	Equity Securities	449	304
UGI CORP	Equity Securities	74	53
U-HAUL HOLDING	Equity Securities	34	39
ULTA BEAUTY INC	Equity Securities	64	163
UNION PACIFIC CORP	Equity Securities	387	967
UNITED COMMUNITY BANKS INC/GA	Equity Securities	974	1,198
UNITED CONTINENTAL HOLDINGS	Equity Securities	522	439
UNITED PARCEL SERVICE CL B	Equity Securities	788	1,394
UNITED RENTALS INC	Equity Securities	48	154
UNITEDHEALTH GROUP INC	Equity Securities	883	3,766
UNITY SOFTWARE INC	Equity Securities	87	49
UNIVERSAL DISPLAY CORP	Equity Securities	142	415
UNIVERSAL HEALTH SERVICES B	Equity Securities	55	51
US BANCORP	Equity Securities	713	733
VAIL RESORTS	Equity Securities	68	69
VALERO ENERGY CORP	Equity Securities	541	1,124
VEEVA SYSTEMS-A	Equity Securities	85	180
VERISIGN INC	Equity Securities	66	137
VERISK ANALYTICS INC	Equity Securities	83	206
VERIZON COMMUNICATIONS INC	Equity Securities	1,613	1,261
VERTEX PHARMACEUTICALS INC	Equity Securities	181	580
VF CORP	Equity Securities	127	79

VIACOMCBS INC-B	Equity Securities	253	91
VIATRIS INC	Equity Securities	130	81
VICTORIA'S SECRET	Equity Securities	122	113
VISA INC CLASS A SHARES	Equity Securities	882	3,207
VISTRA ENERGY CO	Equity Securities	68	72
VMWARE INC CLASS A	Equity Securities	118	212
VULCAN MATERIALS CO	Equity Securities	93	165
WABTEC CORP	Equity Securities	107	114
WALGREENS BOOTS ALLIANCE INC	Equity Securities	382	182
WALMART INC	Equity Securities	910	1,567
WALT DISNEY CO/THE	Equity Securities	1,532	1,822
WARNER BROS DISCOVERY	Equity Securities	567	202
WASTE CONNECTIONS INC	Equity Securities	102	277
WASTE MANAGEMENT INC	Equity Securities	183	528
WATERS CORP	Equity Securities	56	130
WAYFAIR INC- A	Equity Securities	83	19
WEBSTER FINANCIAL	Equity Securities	1,100	1,180
WEC ENERGY GROUP INC	Equity Securities	132	222
WELLS FARGO & COMPANY	Equity Securities	3,565	3,275
WESCO INTERNATIONAL	Equity Securities	1,018	1,015
WEST PHARMACEUTICAL	Equity Securities	88	144
WESTERN DIGITAL CORP	Equity Securities	469	381
WESTERN UNION CO	Equity Securities	60	43
WESTLAKE CORP	Equity Securities	40	26
WESTROCK CO	Equity Securities	78	64
WEX INC	Equity Securities	367	254
WHIRLPOOL CORP	Equity Securities	1,145	1,074
WILLIAMS COMPANIES	Equity Securities	268	274
* WILLIS TOWERS WATSON PLC	Equity Securities	136	177
WOLFSPEED INC	Equity Securities	253	622
WORKDAY INC CLASS A	Equity Securities	189	231
WORLD FUEL SERVICES	Equity Securities	497	422
WORLD WRESTLING	Equity Securities	837	905
WR BERKLEY CORP	Equity Securities	32	108
WW GRAINGER INC	Equity Securities	73	169
WYNN RESORTS LTD	Equity Securities	97	52
XCEL ENERGY INC	Equity Securities	169	272
XOMETRY INC-A	Equity Securities	32	62
XPENG INC-ADR	Equity Securities	409	239
XYLEM INC	Equity Securities	57	124
YUM BRANDS INC	Equity Securities	126	246
ZEBRA TECH CORP	Equity Securities	85	110
ZENDESK INC	Equity Securities	127	72
ZILLOW GROUP INC C	Equity Securities	63	38
ZIMMER BIOMET HOLDINGS INC	Equity Securities	1,349	1,283
ZOETIS INC	Equity Securities	176	553
ZOOM VIDEO COM-A	Equity Securities	446	126
ZOOMINFO TECH	Equity Securities	134	93
ZSCALER INC	Equity Securities	95	109
Total equity securities		283,356	428,213
Debt securities			
# 3M COMPANY	Debt Securities	5,744.00	5,080
# 7-ELEVEN INC	Debt Securities	45,038.00	32,695
AADVANTAGE LOYAL	Debt Securities	3,042.00	2,901
ABBOTT LABORATORIES	Debt Securities	34,213.00	29,037
# ABBVIE INC	Debt Securities	143,906.00	119,218
ABU DHABI GOVT	Debt Securities	3,508.00	2,935
ACAR 2022-3 B	Debt Securities	1,320.00	1,298
ACE CAPITAL TRUST II	Debt Securities	1,940.00	1,704
ACTIVISION BLIZZARD INC	Debt Securities	4,064.00	2,875
ADANI ELECTRICITY	Debt Securities	1,600.00	1,195
ADANI TRANSMISSION	Debt Securities	700.00	555
ADOBE INC	Debt Securities	19,429.00	16,731
ADVANCE AUTO PARTS INC	Debt Securities	4,294.00	3,602
ADVANCED MICRO DEVICES INC	Debt Securities	4,548.00	3,909
ADVENT HEALTH SYSTEM	Debt Securities	773.00	580
ADVOCATE HEALTH CORP	Debt Securities	8,107.00	6,265
# AEP TEXAS	Debt Securities	18,809.00	13,990
AEP TRANSMISSION	Debt Securities	8,058.00	6,210
# AERCAP IRELAND	Debt Securities	98,487.00	80,086
AES CORP/THE	Debt Securities	2,519.00	2,320
AESOP 2022-4A A	Debt Securities	8,247.00	7,934
AETNA INC	Debt Securities	23,562.00	19,071
AFLAC INC	Debt Securities	5,753.00	4,413
AGILENT TECH INC	Debt Securities	2,451.00	1,923
AGREE LP	Debt Securities	13,456.00	11,673
AHS HOSPITAL CORP	Debt Securities	3,344.00	2,575
AIG GLOBAL FUNDING	Debt Securities	2,708.00	2,388
AIR CAN 2020-2A	Debt Securities	3,795.00	3,557
AIR CANADA	Debt Securities	1,473.00	1,262
# AIR LEASE CORP	Debt Securities	14,132.00	10,961
AKER BP ASA	Debt Securities	23,293.00	20,094
ALABAMA POWER CO	Debt Securities	48,235.00	36,094
ALBEMARLE CORP	Debt Securities	8,790.00	7,970
ALBERTA ENERGY	Debt Securities	2,186.00	1,694
ALBERTSONS COS	Debt Securities	1,417.00	1,410
# ALCOA NEDERLAND	Debt Securities	4,555.00	4,079
ALCON FINANCE CO	Debt Securities	6,851.00	6,157
ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	17,888.00	14,870
ALFA DESARROLLO	Debt Securities	2,846.00	1,870
# ALIBABA GROUP	Debt Securities	9,373.00	7,564
# ALIMEN COUCHE	Debt Securities	7,581.00	6,195
ALLEG 2019-1A AR	Debt Securities	10,000.00	9,719
# ALLEGHANY CORP	Debt Securities	2,631.00	2,021
ALLEGION US HLDG	Debt Securities	5,918.00	5,473
ALLIANT ENERGY FINANCE	Debt Securities	2,054.00	1,665
ALLIANZ SE	Debt Securities	1,400.00	905

ALLINA HEALTH SYSTEM	Debt Securities	1,715.00	1,207
ALLSTATE CORP	Debt Securities	11,025.00	8,870
# ALLY FINANCIAL INC	Debt Securities	4,222.00	3,939
ALPEK SA DE CV	Debt Securities	1,698.00	1,261
# ALPHABET INC	Debt Securities	22,283.00	14,748
# ALTRIA GROUP INC	Debt Securities	85,469.00	64,085
# AMAZON.COM INC	Debt Securities	145,186.00	112,900
# AMC NETWORKS INC	Debt Securities	5,203.00	3,912
AMDOCS LTD	Debt Securities	2,724.00	2,162
AMEREN CORP	Debt Securities	5,758.00	4,708
# AMEREN ILLINOIS	Debt Securities	3,252.00	2,269
AMERICA MOVIL SA	Debt Securities	16,393.00	14,652
AMERICAN AIRLINE	Debt Securities	11,192.00	10,120
AMERICAN AIRLINE 13 1 A PTT	Debt Securities	667.00	612
AMERICAN AIRLINE 14 1 A PTT	Debt Securities	60.00	51
AMERICAN AIRLINE 21 1 A PTT	Debt Securities	6,378.00	5,563
AMERICAN ASTS LP	Debt Securities	6,827.00	5,482
# AMERICAN ELECTRIC POWER	Debt Securities	15,969.00	13,621
AMERICAN EXPRESS CO	Debt Securities	19,197.00	17,793
AMERICAN HOMES 4	Debt Securities	15,354.00	12,334
* AMERICAN HONDA F	Debt Securities	7,718.00	6,502
# AMERICAN INTL GROUP	Debt Securities	20,613.00	16,507
AMERICAN MUNI PWR OHIO INC OH	Debt Securities	5,858.00	5,813
AMERICAN TOWER	Debt Securities	77,807.00	64,253
AMERICAN TOWER TRUST I	Debt Securities	2,903.00	2,969
AMERICAN TRANSMISSION SY	Debt Securities	2,668.00	2,280
AMERICAN UNIVERSITY	Debt Securities	1,285.00	999
AMERICAN WATER	Debt Securities	13,490.00	11,329
AMERISOURCEBERGE	Debt Securities	23,372.00	18,965
AMFAM HOLDINGS	Debt Securities	4,300.00	3,336
# AMGEN INC	Debt Securities	96,570.00	74,849
AMPHENOL CORP	Debt Securities	1,401.00	1,163
AMSR 2020-SFR2 E1	Debt Securities	2,340.00	2,267
AMSR 2020-SFR3 D	Debt Securities	2,058.00	1,984
# ANALOG DEVICES	Debt Securities	32,545.00	23,865
ANCHORAGE CAPITAL CLO	Debt Securities	24,225.00	24,110
# ANGLO AMERICAN	Debt Securities	23,246.00	19,703
ANGLOGOLD HOLDINGS	Debt Securities	797.00	623
ANHEUSER BUSCH INBEV CO	Debt Securities	40,893.00	37,980
ANHEUSER BUSCH INBEV FIN	Debt Securities	3,686.00	3,057
# ANHEUSER-BUSCH	Debt Securities	128,694.00	105,202
ANTARES 2020-1A A1R	Debt Securities	3,000.00	2,791
ANTARES HOLDINGS	Debt Securities	3,960.00	3,220
# ANTHEM INC	Debt Securities	42,567.00	36,428
AOA 2021-1177 A	Debt Securities	4,294.00	4,315
AON CORP/AON GLO	Debt Securities	21,562.00	17,210
AON PLC	Debt Securities	1,629.00	1,333
APACHE CORP	Debt Securities	1,999.00	1,521
APID 2022-39A A1	Debt Securities	12,628.00	12,342
APOLLO MANAGEMENT HOLDING	Debt Securities	4,946.00	4,247
# APPALACHIAN PWR	Debt Securities	26,031.00	21,093
# APPLE INC	Debt Securities	214,305.00	175,794
APTIV PLC	Debt Securities	9,770.00	6,416
# ARCELORMITTAL	Debt Securities	1,051.00	749
ARCH CAPITAL GROUP LTD	Debt Securities	4,381.00	3,261
# ARCHER-DANIELS	Debt Securities	5,869.00	4,946
ARCLO 2022-FL1 A	Debt Securities	2,935.00	2,925
ARES 2015-2A BR2	Debt Securities	2,593.00	2,522
ARES CAPITAL CORP	Debt Securities	4,949.00	4,538
ARES FIN III LLC	Debt Securities	2,900.00	2,284
ARES FINAN CO II	Debt Securities	1,097.00	898
ARIZONA PUB SERV	Debt Securities	16,731.00	12,296
ARROW ELECTRONICS INC	Debt Securities	597.00	577
ARTHUR J GALLAGH	Debt Securities	22,156.00	17,201
# ASB BANK LIMITED	Debt Securities	5,874.00	5,333
ASCENSION HEALTH	Debt Securities	9,266.00	7,550
ASHTREAD CAPITAL	Debt Securities	3,981.00	3,565
ASSURANT INC	Debt Securities	8,208.00	6,350
# ASSURED GUARANTY	Debt Securities	2,909.00	1,866
ASTRAZENECA FIN	Debt Securities	19,203.00	16,223
# ASTRAZENECA PLC	Debt Securities	49,219.00	43,673
# AT&T INC	Debt Securities	231,351.00	174,725
# ATHENE GLOBAL FUNDING	Debt Securities	24,488.00	19,448
# ATHENE HOLDING	Debt Securities	3,325.00	2,214
ATMOS ENERGY CORP	Debt Securities	7,339.00	6,209
ATSTC 2022-1A A	Debt Securities	33,333.00	33,264
AUST & NZ BANK	Debt Securities	2,230.00	1,627
AUTOMATIC DATA	Debt Securities	1,861.00	1,663
AUTONATION INC	Debt Securities	9,913.00	7,866
AUTOZONE INC	Debt Securities	2,071.00	1,944
AVALONBAY COMMUNITIES INC	Debt Securities	13,595.00	11,472
AVERY DENNISON	Debt Securities	1,524.00	1,131
AVIATION CAPITAL GROUP	Debt Securities	1,981.00	1,936
AVISTA CORP	Debt Securities	597.00	514
AVOLON HDGS	Debt Securities	2,262.00	1,787
AVOLON TLB BORRO	Debt Securities	2,140.00	2,102
AWPT 2018-9A A1	Debt Securities	20,679.00	20,481
AXIS SPECIALTY FINANCE	Debt Securities	1,718.00	1,332
BACARDI LTD	Debt Securities	4,932.00	4,472
BAE SYSTEMS PLC	Debt Securities	2,523.00	2,258
# BAIDU INC	Debt Securities	2,765.00	2,380
BAKER HUGHES	Debt Securities	4,200.00	3,010
BALL CORP	Debt Securities	11,213.00	9,485
BALLY 2022-19A A1	Debt Securities	3,000.00	2,876
# BALTIMORE GAS + ELECTRIC	Debt Securities	8,688.00	7,332
BAMLL 2015-200P A	Debt Securities	3,069.00	2,997
BAMLL 2021-JACX A	Debt Securities	4,794.00	4,745
BANCO DE CREDITO	Debt Securities	449.00	350

BANCO PACTUAL/KY	Debt Securities	2,465.00	2,502
BANCO SANTANDER	Debt Securities	24,988.00	21,965
BANK 2017-BNK6 A4	Debt Securities	14,950.00	14,231
BANK 2017-BNK7 A4	Debt Securities	7,905.00	7,827
BANK 2017-BNK9 A3	Debt Securities	8,786.00	8,865
BANK 2018-BN14 A5	Debt Securities	1,965.00	1,838
BANK 2019-BN19 A3	Debt Securities	3,710.00	3,511
BANK 2022-BNK43 A5	Debt Securities	4,650.00	4,240
# BANK NOVA SCOTIA	Debt Securities	16,294.00	13,289
# BANK OF AMERICA CORP	Debt Securities	335,149.00	275,783
BANK OF AMERICA NA	Debt Securities	7,261.00	6,040
BANK OF IRELAND	Debt Securities	3,400.00	3,333
BANK OF MONTREAL	Debt Securities	6,551.00	5,025
BANK OF NY MELLON	Debt Securities	32,780.00	30,423
BANNER HEALTH	Debt Securities	977.00	682
BAPTIST HEALTH	Debt Securities	4,100.00	2,963
* # BARCLAYS PLC	Debt Securities	98,660.00	84,648
BARRICK GOLD CORP	Debt Securities	2,410.00	1,681
BARRICK GOLD FINANCE	Debt Securities	357.00	295
BARRICK INTL BARBADOS	Debt Securities	5,152.00	4,022
BARRICK NA FINANCE LLC	Debt Securities	22,692.00	17,878
BARRICK PD AU FIN PTY LT	Debt Securities	2,359.00	1,673
# BAT CAPITAL CORP	Debt Securities	147,949.00	115,227
BAT INTL FINANCE PLC	Debt Securities	7,747.00	7,037
BAXALTA INC	Debt Securities	1,300.00	1,269
# BAXTER INTERNATIONAL INC	Debt Securities	27,523.00	20,692
BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	16,652.00	15,971
BAYCARE HEALTH	Debt Securities	2,470.00	2,000
BAYER US FINANCE II LLC	Debt Securities	42,576.00	33,635
BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	4,120.00	3,161
BBCMS 2017-DEL C B	Debt Securities	5,156.00	5,095
BBCMS 2021-C9 A5	Debt Securities	2,744.00	2,568
BBCMS 2022-C16 A5	Debt Securities	6,033.00	5,526
BBCMS 2022-C16 ASB	Debt Securities	15,376.00	14,397
BBCMS 2022-C17 A5	Debt Securities	3,666.00	3,357
BCC 2019-2A AR	Debt Securities	34,108.00	34,027
BDS 2022-FL12 A	Debt Securities	3,391.00	3,385
BECL SA DE CV	Debt Securities	2,942.00	2,348
# BECTON DICKINSON AND CO	Debt Securities	17,423.00	15,145
BELL 2021-1A A23	Debt Securities	5,191.00	4,870
# BELL CANADA	Debt Securities	6,509.00	5,009
BERKLEY (WR)	Debt Securities	3,333.00	2,859
# BERKSHIRE HATHAWAY ENERGY	Debt Securities	44,285.00	35,428
# BERKSHIRE HATHAWAY FINANCE	Debt Securities	84,371.00	64,679
BERKSHIRE HATHAWAY INC	Debt Securities	5,544.00	4,984
BERRY GLOBAL INC	Debt Securities	1,249.00	1,086
BETH ISRAEL LAHEY HEALTH	Debt Securities	2,017.00	1,614
BGC PARTNERS INC	Debt Securities	3,782.00	3,798
BHP BILLITON FIN USA LTD	Debt Securities	4,339.00	3,944
BIO-RAD LABS	Debt Securities	1,222.00	1,112
BLACK HILLS CORP	Debt Securities	3,807.00	2,843
BLACK KNIGHT INFO SERV LLC	Debt Securities	4,928.00	4,770
* # BLACKROCK INC	Debt Securities	5,795.00	4,546
BLACKSTONE HLDGS	Debt Securities	18,546.00	14,679
BLACKSTONE SECURED LENDING	Debt Securities	989.00	843
BLOCK FINANCIAL	Debt Securities	4,135.00	3,439
BLUE OWL FIN LLC	Debt Securities	10,154.00	7,332
BLUEMOUNTAIN CLO	Debt Securities	24,319.00	24,173
BMARK 2019-B12 A5	Debt Securities	4,173.00	3,936
BMARK 2020-B16 A4	Debt Securities	2,701.00	2,489
BMARK 2020-B19 A5	Debt Securities	1,533.00	1,416
BMARK 2021-B23 A5	Debt Securities	2,534.00	2,358
BMARK 2022-B33 A5	Debt Securities	3,628.00	3,377
BMW US CAP LLC	Debt Securities	10,709.00	9,357
BNP PARIBAS	Debt Securities	57,118.00	47,462
BOARDWALK PIPELINES	Debt Securities	400.00	317
* # BOEING CO	Debt Securities	162,355.00	126,525
BORGWARNER INC	Debt Securities	8,724.00	7,369
# BOSTON GAS COMPANY	Debt Securities	1,206.00	1,088
BOSTON PROPERTIES LP	Debt Securities	3,635.00	3,379
# BOSTON SCIENTIFIC CORP	Debt Securities	15,068.00	12,180
# BP CAPITAL MARKETS AMERICA	Debt Securities	68,470.00	52,261
# BP CAPITAL MARKETS PLC	Debt Securities	1,175.00	1,120
BPCE	Debt Securities	14,444.00	12,017
BPR 2022-STAR A	Debt Securities	4,546.00	4,523
BRANDYWINE OPER PARTNERS	Debt Securities	2,829.00	2,518
BRASKEM NL	Debt Securities	6,610.00	5,183
# BRIGHTHOUSE FINANCIAL GLOBAL FUNDING INC	Debt Securities	11,001.00	9,438
# BRIGHTHOUSE FINANCIAL INC	Debt Securities	8,081.00	5,907
BRINKER INTL	Debt Securities	1,741.00	1,681
# BRISTOL-MYERS	Debt Securities	113,693.00	84,348
BRIT AIR 2020-1	Debt Securities	1,918.00	1,721
BRITISH TELECOM PLC	Debt Securities	5,595.00	5,259
BRIXMOR OPERATING PARTNERSHIP	Debt Securities	43,766.00	39,725
BROADCOM CORP	Debt Securities	308.00	285
BROADCOM INC	Debt Securities	179,803.00	139,988
BROADRIDGE FINAN	Debt Securities	1,869.00	1,413
# BROOKFIELD FIN	Debt Securities	14,082.00	10,684
BROOKFIELD FINANCE UK	Debt Securities	15,935.00	12,235
BROOKFIELD PPTY	Debt Securities	3,200.00	2,912
BROOKLYN UNION	Debt Securities	12,662.00	9,842
# BROWN & BROWN	Debt Securities	10,796.00	9,502
BSKYB FINANCE UK	Debt Securities	1,371.00	1,022
BSP 2015-8A A1AR	Debt Securities	5,385.00	5,369
BSP 2019-18A A1R	Debt Securities	15,000.00	14,384
BUILDERS FIRSTSO	Debt Securities	1,489.00	1,324
# BURLINGTON NORTH	Debt Securities	103,663.00	84,694
BURLINGTON RESOURCES LLC	Debt Securities	4,173.00	4,005

BX 2019-ATL A	Debt Securities	1,647.00	1,646
BX 2020-VKNG A	Debt Securities	3,632.00	3,624
BX 2022-PSB A	Debt Securities	2,722.00	2,738
CABOT CORP	Debt Securities	1,381.00	1,288
CADILLAC FAIRVIEW	Debt Securities	20,979.00	17,592
CALI ENDOWMENT	Debt Securities	145.00	92
CALIFORNIA ST	Debt Securities	17,558.00	16,864
CALPINE CORP	Debt Securities	4,354.00	4,404
CALTECH	Debt Securities	9,171.00	7,405
# CAMDEN PROPERTY TRUST	Debt Securities	2,979.00	2,812
CAMERON INTL CORP	Debt Securities	755.00	597
CAMERON LNG	Debt Securities	6,898.00	5,627
# CAMPBELL SOUP CO	Debt Securities	15,732.00	12,667
# CAN IMPERIAL BK	Debt Securities	14,452.00	12,640
# CANADIAN NATL RE	Debt Securities	40,031.00	36,108
# CANADIAN NATL RR	Debt Securities	26,290.00	22,148
# CANADIAN PACIFIC	Debt Securities	31,155.00	23,798
CANPACK SA	Debt Securities	4,720.00	3,701
CANTOR FITZGERALD LP	Debt Securities	21,547.00	21,014
# CAPITAL ONE FINL	Debt Securities	26,237.00	23,030
CARDINAL HEALTH INC	Debt Securities	740.00	660
CARGILL INC	Debt Securities	21,990.00	17,841
CARLISLE COS INC	Debt Securities	5,941.00	4,654
CARLYLE HOLDINGS II FIN	Debt Securities	6,572.00	5,687
CARMX 2022-3 B	Debt Securities	6,485.00	6,316
CARNIVAL CORP	Debt Securities	8,490.00	7,158
CARRIER GLOBAL	Debt Securities	17,613.00	13,657
CARVL 2021-1A A1A	Debt Securities	9,738.00	9,594
CAS 2017-C07 2M2	Debt Securities	2,690.00	2,669
CAS 2022-R08 1M1	Debt Securities	9,219.00	9,207
CAS 2022-R08 1M2	Debt Securities	1,135.00	1,070
CASE WESTERN RES	Debt Securities	4,303.00	3,897
CASTLELAKE AVIAT	Debt Securities	2,424.00	2,360
CATERPILLAR FINL	Debt Securities	2,440.00	2,483
# CATERPILLAR INC	Debt Securities	11,376.00	9,121
CATHOLIC HEALTH	Debt Securities	1,060.00	939
CBAM 2019-11RA B	Debt Securities	3,586.00	3,464
CBAM 2020-12A AR	Debt Securities	10,000.00	9,575
CBRE SERVICES IN	Debt Securities	2,813.00	2,392
CBS CORP	Debt Securities	1,892.00	1,371
CCITY 2022-4A A1	Debt Securities	14,944.00	14,822
CD 2016-CD2 A3	Debt Securities	9,191.00	8,797
CD 2017-CD6 A3	Debt Securities	3,588.00	3,553
CDW LLC/CDW FIN	Debt Securities	30,054.00	24,852
# CELANESE US HLDS	Debt Securities	37,596.00	35,323
CELULOSA ARAUCO	Debt Securities	2,954.00	2,609
CEMEX SAB	Debt Securities	215.00	214
CENOVUS ENERGY	Debt Securities	16,078.00	13,637
CENTENE CORP	Debt Securities	13,202.00	10,510
# CENTERPOINT ENER	Debt Securities	18,768.00	16,885
CENTERPOINT ENER HOUSTON	Debt Securities	12,927.00	10,230
CERB 2022-1A A1	Debt Securities	3,000.00	2,879
CF INDUSTRIES INC	Debt Securities	6,608.00	4,623
CFCRE 2016-C6 A2	Debt Securities	11,505.00	10,853
CGMS 2015-5A A1RR	Debt Securities	2,212.00	2,207
CHAOT 2022-AA B	Debt Securities	1,579.00	1,530
CHAOT 2022-AA C	Debt Securities	1,400.00	1,351
# CHARLES SCHWAB	Debt Securities	3,044.00	2,609
# CHARTER COMM OPT	Debt Securities	122,474.00	90,089
CHENIERE CORP CH	Debt Securities	3,541.00	2,799
# CHEVRON CORP	Debt Securities	13,220.00	10,293
CHEVRON PHILLIPS	Debt Securities	4,438.00	3,690
# CHEVRON USA INC	Debt Securities	9,002.00	6,146
CHICAGO IL TRANSIT AUTH SALES	Debt Securities	7,430.00	6,737
CHILD HEALTH TX	Debt Securities	194.00	118
CHILDREN'S HOSP	Debt Securities	741.00	460
CHINA PING AN INSURANCE	Debt Securities	453.00	348
# CHOICE HOTELS	Debt Securities	4,958.00	3,974
CHUBB CORP	Debt Securities	12,537.00	10,188
CHUBB INA HLDGS	Debt Securities	6,507.00	4,405
CHUBB INA HOLDINGS INC	Debt Securities	498.00	409
CHURCH & DWIGHT	Debt Securities	3,580.00	3,280
CI FINANCIAL CO	Debt Securities	19,871.00	12,713
CIELO USA	Debt Securities	894.00	1,014
CIFC 2014-2RA A1	Debt Securities	6,382.00	6,347
CIFC 2015-1A ARR	Debt Securities	29,429.00	29,278
# CIGNA CORP	Debt Securities	62,023.00	53,983
CISCO SYSTEMS INC	Debt Securities	7,179.00	5,528
CITADEL LP	Debt Securities	6,638.00	5,988
* CITIGROUP CAPITAL III	Debt Securities	2,272.00	2,229
* CITIGROUP COMMERCIAL MORTGAGE	Debt Securities	51,742.00	49,181
* # CITIGROUP INC	Debt Securities	228,503.00	195,002
CITIZENS FIN GRP	Debt Securities	6,568.00	5,694
CITY OF HOPE/THE	Debt Securities	541.00	424
CLECO CORP	Debt Securities	5,460.00	4,449
CLECO SECURITIZATION	Debt Securities	4,999.00	4,803
CLEVELAND CLINIC FOUND	Debt Securities	2,875.00	2,430
CLEVELAND ELECTRIC ILLUM	Debt Securities	5,967.00	5,382
CLOROX CO	Debt Securities	5,220.00	4,959
CME GROUP INC	Debt Securities	6,980.00	6,031
CMLTI 2021-INV2 A3A	Debt Securities	11,015.00	10,180
CMS ENERGY	Debt Securities	26,045.00	23,586
# CNO GLOBAL FUND	Debt Securities	7,699.00	6,546
# COCA-COLA CO/THE	Debt Securities	39,302.00	30,455
COCA-COLA FEMSA	Debt Securities	1,574.00	1,377
CODELCO INC	Debt Securities	3,812.00	2,897
COLGATE PALMOLIVE CO	Debt Securities	694.00	625
COLONIAL PIPELINE CO	Debt Securities	1,068.00	867

COLORADO INT GAS CO/ISS	Debt Securities	11,472.00	10,934
COLT 2022-7 A1	Debt Securities	3,560.00	3,509
COLUMBIA PIPELINE GROUP	Debt Securities	2,057.00	1,598
COLUMBIA/HCA	Debt Securities	2,060.00	2,070
COM BK AUSTRALIA	Debt Securities	6,180.00	4,660
# COMCAST CORP	Debt Securities	170,185.00	122,428
COMISION FEDERAL	Debt Securities	1,750.00	1,236
COMM MORTGAGE TRUST	Debt Securities	89,488.00	86,900
# COMMONSPIRIT	Debt Securities	3,709.00	2,903
# COMMONWEALTH EDISON CO	Debt Securities	65,400.00	51,582
COMMSCOPE INC	Debt Securities	960.00	890
COMMUNITY HEALTH NETWORK	Debt Securities	440.00	282
CONAGRA BRANDS	Debt Securities	32,083.00	28,055
CONN LIGHT & PWR	Debt Securities	10,630.00	7,875
# CONOCOPHILLIPS	Debt Securities	37,121.00	30,092
CONSOLIDATED EDISON CO	Debt Securities	64,177.00	49,827
CONSOLIDATED EDISON CO	Debt Securities	8,665.00	6,391
CONSTELLATION BRANDS INC	Debt Securities	34,173.00	29,196
CONSUMERS ENERGY	Debt Securities	37,027.00	25,136
CONTINENTAL RESOURCES	Debt Securities	10,580.00	8,274
CONTL AIRLINES 2012 1 A	Debt Securities	1,128.00	1,068
CONTL AIRLINES 2012 2 A	Debt Securities	5,941.00	5,304
COOPERATIVE RABOBANK	Debt Securities	34,893.00	30,148
COREBRIDGE FIN	Debt Securities	40,449.00	34,170
CORNING INC	Debt Securities	2,134.00	1,612
CORPORATE OFFICE	Debt Securities	9,288.00	6,813
COSTAR GROUP INC	Debt Securities	600.00	475
# COSTCO COMPANIES	Debt Securities	1,928.00	1,680
COTERRA ENERGY	Debt Securities	1,073.00	911
COTTAGE HEALTH	Debt Securities	377.00	270
COX COMMUNICATIONS INC	Debt Securities	16,467.00	13,242
CQS 2022-2A A1	Debt Securities	13,498.00	13,402
CREDIT AGRICOLE	Debt Securities	7,737.00	6,726
* CREDIT SUISSE	Debt Securities	64,372.00	55,781
* # CREDIT SUISSE GROUP AG	Debt Securities	9,001.00	6,764
* CREDIT SUISSE NEW YORK	Debt Securities	1,163.00	1,115
CRH AMERICA FIN	Debt Securities	392.00	329
CRH AMERICA INC	Debt Securities	4,657.00	4,032
# CROWN CASTLE INT	Debt Securities	45,659.00	36,439
CROWN CASTLE TOWERS LLC	Debt Securities	896.00	867
CSAIL COMMERCIAL MORTGAGE TRUST	Debt Securities	23,776.00	22,653
CSL FINANCE PLC	Debt Securities	23,584.00	20,853
CSN RESOURCES	Debt Securities	3,380.00	2,317
# CSX CORP	Debt Securities	50,092.00	40,693
CUBESMART LP	Debt Securities	15,782.00	13,024
CURATORS UNIV-BABS	Debt Securities	1,471.00	1,248
# CVS HEALTH CORP	Debt Securities	119,122.00	96,249
CVS PASS THROUGH TRUST	Debt Securities	14,577.00	12,885
CWL 2006-SS A1	Debt Securities	-	-
DAI ICHI LIFE INSURANCE	Debt Securities	7,400.00	7,200
# DAIMLER FINANCE	Debt Securities	9,437.00	8,058
DAIMLER TRUCKS	Debt Securities	22,148.00	17,899
DALLAS-FORT WORTH-A	Debt Securities	1,345.00	1,107
DANAHER CORP	Debt Securities	4,443.00	2,850
DANSKE BANK A/S	Debt Securities	2,973.00	2,554
DARDEN RESTAURANTS INC	Debt Securities	219.00	206
DAYTON POWER & LIGHT	Debt Securities	674.00	576
* DBJPM 2016-C1 A4	Debt Securities	4,765.00	4,554
* DBJPM 2017-C6 A3	Debt Securities	5,009.00	4,691
DBWF 2018-GLKS A	Debt Securities	3,049.00	3,045
DC INCOME TAX-E-BABS	Debt Securities	4,911.00	3,769
DCP MIDSTREAM	Debt Securities	11,840.00	10,944
DCP MIDSTREAM OP	Debt Securities	1,250.00	1,170
# DEERE & CO	Debt Securities	7,003.00	6,567
DEERE + COMPANY	Debt Securities	1,401.00	1,127
DELL INT / EMC	Debt Securities	16,279.00	11,510
# DELTA AIR LINES	Debt Securities	21,859.00	18,806
DELTA/SKYMILES	Debt Securities	20,098.00	17,860
DENTSPLY SIRONA	Debt Securities	8,659.00	6,249
* DEUTSCHE BANK COMMERCIAL MORTGAGE	Debt Securities	8,899.00	8,256
* DEUTSCHE BANK NY	Debt Securities	42,760.00	34,654
DEUTSCHE TELEKOM INT FIN	Debt Securities	1,460.00	1,201
# DEVON ENERGY	Debt Securities	23,770.00	19,388
DEVON FINANCING CORP LLC	Debt Securities	2,121.00	1,729
# DH EUROPE	Debt Securities	4,560.00	3,896
DIAGEO CAPITAL PLC	Debt Securities	6,573.00	5,604
DIAMOND 1 FIN/DI	Debt Securities	5,216.00	4,659
# DIAMONDBACK ENER	Debt Securities	7,044.00	5,580
DIAMONDBACK ENERGY INC	Debt Securities	5,874.00	4,404
# DICK'S SPORTING	Debt Securities	12,939.00	9,015
# DIGITAL REALTY TRUST LP	Debt Securities	10,249.00	8,604
DIGNITY HEALTH	Debt Securities	2,582.00	2,238
DIRECTV FINANCIN	Debt Securities	1,892.00	1,776
DISCOVER BANK	Debt Securities	6,287.00	4,938
# DISCOVERY COMMUN	Debt Securities	45,261.00	30,776
DIVERSIFIED HLTH	Debt Securities	785.00	680
DNB BANK ASA	Debt Securities	6,525.00	5,625
DNKN 2019-1A A2II	Debt Securities	3,724.00	3,612
DOCTORS CO INT	Debt Securities	4,500.00	3,777
DOLLAR GENERAL	Debt Securities	6,526.00	5,527
# DOLLAR TREE	Debt Securities	5,800.00	4,841
DOLP 2021-NYC A	Debt Securities	4,271.00	4,188
# DOMINION ENERGY	Debt Securities	32,307.00	27,655
DOMINION ENERGY SOUTH CAROLINA	Debt Securities	18,761.00	16,172
DORIC NIMROD AIR 2012 1A	Debt Securities	102.00	101
DOVER CORP	Debt Securities	5,290.00	4,934
DOW CHEMICAL CO/THE	Debt Securities	19,254.00	15,068
# DOWDUPONT	Debt Securities	9,341.00	8,614

DPABS 2019-1A A2	Debt Securities	3,538.00	3,346
DRSLF 2018-60A A	Debt Securities	10,491.00	10,420
DT MIDSTREAM	Debt Securities	5,000.00	4,175
# DTE ELECTRIC CO	Debt Securities	22,746.00	18,352
DTE ENERGY CO	Debt Securities	1,694.00	1,426
DUKE ENERGY CAROLINAS	Debt Securities	77,730.00	60,011
# DUKE ENERGY CORP	Debt Securities	33,518.00	25,906
DUKE ENERGY FLORIDA LLC	Debt Securities	10,644.00	8,472
# DUKE ENERGY INDIANA INC	Debt Securities	17,422.00	14,027
DUKE ENERGY OHIO INC	Debt Securities	8,374.00	7,495
DUKE ENERGY PROGRESS INC	Debt Securities	37,660.00	28,452
DUKE REALTY	Debt Securities	5,124.00	4,301
DUKE UNIVERSITY	Debt Securities	5,267.00	3,566
DUKE UNIVERSITY HEALTH	Debt Securities	2,582.00	1,705
DUQUESNE LIGHT	Debt Securities	5,650.00	4,325
E TRADE FINANCIAL CORP	Debt Securities	1,599.00	1,518
# E.I. DUPONT DE NEMOURS	Debt Securities	1,610.00	1,443
E.ON INTL FIN BV	Debt Securities	769.00	599
EAGLE MATERIALS	Debt Securities	5,919.00	4,356
EART 2022-4A B	Debt Securities	2,945.00	2,882
EAST OHIO GAS CO	Debt Securities	15,348.00	10,721
EASTERN GAS TRANSMISSION	Debt Securities	4,438.00	3,116
EATON 2020-1A AR	Debt Securities	2,967.00	2,879
EATON CORP	Debt Securities	14,354.00	12,904
# EBAY INC	Debt Securities	11,843.00	8,441
# ECOLAB INC	Debt Securities	11,691.00	8,147
EDVES 2022-A A	Debt Securities	1,790.00	1,792
EFF 2022-3 A3	Debt Securities	1,650.00	1,586
EIG PEARL HOLDIN	Debt Securities	4,920.00	3,475
EL PASO NATURAL GAS	Debt Securities	9,572.00	8,420
EL PASO PIPELINE	Debt Securities	245.00	209
# ELANCO ANIMAL	Debt Securities	2,906.00	2,628
ELECTRICITE DE FRANCE SA	Debt Securities	4,961.00	3,732
# ELECTRONIC ARTS	Debt Securities	7,054.00	5,514
ELEVANCE HEALTH INC	Debt Securities	604.00	558
ELI LILLY & CO	Debt Securities	2,388.00	1,500
ELM10 2021-3A A	Debt Securities	43,743.00	43,709
EMERA US FINANCE	Debt Securities	3,221.00	2,607
# EMERSON ELECTRIC	Debt Securities	12,708.00	10,723
ENBRIDGE ENERGY PARTNERS	Debt Securities	2,481.00	2,156
# ENBRIDGE INC	Debt Securities	22,365.00	18,887
ENCANA CORP	Debt Securities	1,254.00	1,136
ENEL FIN INTL NV	Debt Securities	9,279.00	7,311
ENEL SPA	Debt Securities	2,185.00	1,993
# ENERGY TRANSFER LP	Debt Securities	136,089.00	114,857
ENERGY TRANSFER OPERATNG CO	Debt Securities	832.00	709
ENLINK MIDSTREAM PARTNER	Debt Securities	7,724.00	5,711
# ENSTAR GROUP LTD	Debt Securities	2,145.00	1,637
ENTEGRI SCROW	Debt Securities	14,516.00	13,041
ENTERGY ARKANSAS	Debt Securities	5,361.00	3,831
# ENTERGY CORP	Debt Securities	17,186.00	13,043
ENTERGY LA LLC	Debt Securities	41,714.00	31,685
ENTERGY MISSISSIPPI INC MORTGAGE	Debt Securities	1,833.00	1,294
ENTERGY TEXAS	Debt Securities	12,233.00	9,803
ENTERGY TX RESTORATION	Debt Securities	7,285.00	6,566
# ENTERPRISE PRODUCTS OPERATING	Debt Securities	55,795.00	45,621
EOG RESOURCES INC	Debt Securities	9,891.00	8,028
EPR PROPERTIES	Debt Securities	4,869.00	4,084
# EQT CORP	Debt Securities	8,648.00	7,889
EQT MIDSTREAM PT	Debt Securities	1,389.00	1,189
EQUIFAX INC	Debt Securities	2,852.00	2,214
# EQUINIX INC	Debt Securities	31,369.00	24,242
EQUINOR ASA	Debt Securities	19,218.00	15,428
# EQUITABLE FINANC	Debt Securities	4,544.00	3,829
# EQUITABLE HOLDINGS	Debt Securities	7,832.00	6,902
ERAC USA FINANCE	Debt Securities	19,767.00	16,354
ERP OPERATING LP	Debt Securities	12,894.00	11,338
# ESSENTIAL UTILITIES	Debt Securities	15,560.00	12,307
ESSEX PORTFOLIO	Debt Securities	15,320.00	13,414
EVEREST RE HLDGS	Debt Securities	9,602.00	7,180
EVERGY INC	Debt Securities	6,682.00	5,735
EVERGY KANSAS CENTRAL 1ST	Debt Securities	10,985.00	8,526
EVERGY METRO MORTGAGE 1ST	Debt Securities	709.00	578
# EVERSOURCE ENERGY	Debt Securities	14,832.00	12,779
EVGRN 2022-CRT1 B	Debt Securities	6,275.00	6,184
EW SCRIPPS	Debt Securities	2,308.00	2,237
# EXELON CORP	Debt Securities	34,966.00	28,605
EXELON GENERATION CO LLC	Debt Securities	12,486.00	9,735
EXPEDIA GRP INC	Debt Securities	3,043.00	2,578
EXTRA SPACE STORAGE	Debt Securities	18,595.00	15,098
# EXXON MOBIL CORP	Debt Securities	103,595.00	78,920
* FACTSET RESEARCH	Debt Securities	1,549.00	1,267
FAIRFAX FINL HLD	Debt Securities	12,034.00	10,277
FARMERS EXCHANGE CAP II	Debt Securities	1,757.00	1,508
FARMERS EXCHANGE CAP III	Debt Securities	2,320.00	2,065
FARMERS INSURANCE EXCHANGE	Debt Securities	4,003.00	3,265
FCAT 2022-3 B	Debt Securities	7,461.00	7,209
FED FARM CREDIT	Debt Securities	148,197.00	148,197
FED HOME LN BANK	Debt Securities	221,840.00	221,840
FEDERAL FARM CREDIT	Debt Securities	-	-
# FEDERAL REALTY INVESTMENT	Debt Securities	12,715.00	10,555
FEDEX CORP	Debt Securities	18,107.00	12,692
FEMSA	Debt Securities	10,926.00	8,086
# FERGUSON FIN PLC	Debt Securities	697.00	571
FFCB DISCOUNT NT	Debt Securities	14,912.00	14,912
FHLB DISCOUNT NT	Debt Securities	54,846.00	54,846
FHMS K136 A2	Debt Securities	26,202.00	23,978
FHMS K147 X1	Debt Securities	6,678.00	6,367

FHMS K148 A2	Debt Securities	28,823.00	26,416
FHR 3955 BZ	Debt Securities	4,565.00	4,234
FHR 4199 BZ	Debt Securities	2,404.00	2,257
FHR 4430 NZ	Debt Securities	7,224.00	6,787
FHR 4447 Z	Debt Securities	3,764.00	3,550
FHR 4533 CI	Debt Securities	640.00	645
FHR 5029 GI	Debt Securities	923.00	940
FHR 5170 DP	Debt Securities	1,388.00	1,296
FHR 5227 EP	Debt Securities	3,744.00	3,452
FHS 365 C28	Debt Securities	602.00	607
FHS 375 C1	Debt Securities	612.00	635
# FIDELITY NATIONAL INFORMATION SERVICES	Debt Securities	18,151.00	15,834
FIDELITY NATL FINANCIAL	Debt Securities	8,222.00	6,042
# FIFTH THIRD BANCORP	Debt Securities	26,097.00	23,692
FIRST AMERICAN	Debt Securities	13,881.00	12,105
FIRSTENERGY CORP	Debt Securities	10,309.00	7,956
FIRSTENERGY TRAN	Debt Securities	15,258.00	13,509
# FISERV INC	Debt Securities	5,034.00	4,702
FKH 2021-SFR3 A	Debt Securities	4,573.00	4,377
FLEX LTD	Debt Securities	5,162.00	4,630
# FLORIDA POWER & LIGHT CO	Debt Securities	70,213.00	54,542
FLORIDA PWR CORP	Debt Securities	3,150.00	2,764
FLOWERS FOODS	Debt Securities	373.00	294
FMBT 2019-FBLU A	Debt Securities	2,880.00	2,822
# FMC CORP	Debt Securities	1,234.00	1,054
FMR LLC	Debt Securities	3,581.00	3,280
FN BD7154	Debt Securities	2,618.00	2,544
FN BR2638	Debt Securities	1,079.00	993
FN BT2247	Debt Securities	11,569.00	10,804
FN BT9482	Debt Securities	29,911.00	27,827
FN BU8730	Debt Securities	10,767.00	10,060
FN BU8945	Debt Securities	975.00	909
FN BV0919	Debt Securities	1,860.00	1,736
FN BV2452	Debt Securities	4,249.00	3,952
FN BV2543	Debt Securities	12,644.00	12,157
FN BV4194	Debt Securities	3,531.00	3,270
FN BV5578	Debt Securities	949.00	885
FN BV7238	Debt Securities	2,545.00	2,367
FN BV9419	Debt Securities	1,299.00	1,218
FN BV9645	Debt Securities	460.00	428
FN BW0337	Debt Securities	752.00	702
FN BW2249	Debt Securities	5,950.00	5,780
FN BW2333	Debt Securities	1,822.00	1,708
FN BW3549	Debt Securities	1,612.00	1,511
FN BW3841	Debt Securities	10,203.00	9,765
FN BW6044	Debt Securities	465.00	434
FN CA6179	Debt Securities	9,149.00	8,495
FN CA6334	Debt Securities	13,449.00	12,384
FN CA7572	Debt Securities	1,690.00	1,635
FN CA7734	Debt Securities	6,085.00	5,637
FN CA8234	Debt Securities	4,194.00	3,879
FN CA8528	Debt Securities	16,327.00	14,654
FN CA8651	Debt Securities	1,453.00	1,339
FN CA9299	Debt Securities	1,341.00	1,235
FN CB0190	Debt Securities	7,041.00	6,523
FN CB0191	Debt Securities	2,316.00	2,138
FN CB0498	Debt Securities	10,410.00	9,353
FN CB0512	Debt Securities	3,132.00	2,866
FN CB0609	Debt Securities	11,750.00	10,795
FN CB3652	Debt Securities	2,301.00	2,228
FN CB4111	Debt Securities	8,251.00	7,817
FN CB4358	Debt Securities	10,656.00	10,044
FN FM2233	Debt Securities	1,438.00	1,363
FN FM3469	Debt Securities	1,538.00	1,539
FN FM4129	Debt Securities	3,899.00	3,638
FN FM4793	Debt Securities	2,403.00	2,182
FN FM6887	Debt Securities	12,047.00	11,200
FN FM7460	Debt Securities	4,670.00	4,364
FN FP0010	Debt Securities	2,219.00	2,227
FN FS0898	Debt Securities	6,773.00	6,269
FN FS1189	Debt Securities	975.00	914
FN FS1372	Debt Securities	917.00	868
FN FS1409	Debt Securities	9,997.00	9,240
FN FS1598	Debt Securities	2,585.00	2,363
FN FS1744	Debt Securities	5,913.00	5,455
FN FS2076	Debt Securities	3,547.00	3,332
FN FS2182	Debt Securities	4,710.00	4,344
FN FS2341	Debt Securities	2,915.00	2,917
FN FS2380	Debt Securities	2,554.00	2,411
FN FS2449	Debt Securities	5,204.00	4,838
FN FS2451	Debt Securities	1,338.00	1,262
FN FS2715	Debt Securities	5,794.00	5,651
FN MA4181	Debt Securities	61,065.00	55,730
FN MA4208	Debt Securities	27,412.00	25,705
FN MA4281	Debt Securities	12,776.00	11,764
FN MA4282	Debt Securities	12,040.00	11,054
FN MA4306	Debt Securities	15,314.00	14,031
FN MA4325	Debt Securities	9,068.00	8,496
FN MA4355	Debt Securities	6,190.00	5,708
FN MA4387	Debt Securities	659.00	612
FN MA4467	Debt Securities	9,397.00	8,520
FN MA4577	Debt Securities	30,064.00	27,484
FN MA4598	Debt Securities	2,687.00	2,511
FN MA4599	Debt Securities	20,004.00	18,675
FN MA4623	Debt Securities	3,581.00	3,346
FN MA4624	Debt Securities	10,050.00	9,348
FN MA4652	Debt Securities	3,589.00	3,353
FN MA4698	Debt Securities	4,643.00	4,334

FNCL 3.5 10/22	Debt Securities	4,860.00	4,734
FNCL 1.5 10/22	Debt Securities	18,553.00	17,573
FNCL 2 10/22	Debt Securities	(16,686.00)	(17,846)
FNCL 2 11/22	Debt Securities	261,055.00	255,597
FNCL 2.5 10/22	Debt Securities	(12,660.00)	(12,061)
FNCL 2.5 11/22	Debt Securities	176,077.00	171,754
FNCL 2.5 6/23	Debt Securities	(123.00)	-
FNCL 3 10/22	Debt Securities	3,051.00	2,948
FNCL 3 11/22	Debt Securities	82,355.00	80,288
FNCL 3 7/23	Debt Securities	122.00	-
FNCL 3.5 10/22	Debt Securities	49,122.00	44,834
FNCL 3.5 11/22	Debt Securities	232,470.00	227,217
FNCL 4 10/22	Debt Securities	55,951.00	48,170
FNCL 4 11/22	Debt Securities	118,111.00	114,816
FNCL 4.5 10/22	Debt Securities	(54,833.00)	(52,259)
FNCL 5 10/22	Debt Securities	16,746.00	16,565
FNCL 5.5 10/22	Debt Securities	20,206.00	19,670
FNCL 6 11/22	Debt Securities	8,395.00	8,361
FNMA AS0302	Debt Securities	743.00	678
FNMA AS4478	Debt Securities	3,112.00	2,709
FNMA AU1629	Debt Securities	2,270.00	2,055
FNR 2011-142 PE	Debt Securities	3,730.00	3,468
FNR 2014-59 ZA	Debt Securities	7,984.00	7,612
FNR 2016-3 IN	Debt Securities	928.00	868
FNR 2016-3 MI	Debt Securities	1,098.00	1,086
FNR 2020-35 AI	Debt Securities	1,247.00	1,301
FNR 2020-64 AI	Debt Securities	1,103.00	1,106
FNR 2020-74 HI	Debt Securities	1,246.00	1,410
FNR 2020-85 PI	Debt Securities	1,243.00	1,286
FNR 2021-1 IM	Debt Securities	629.00	603
FNR 2022-22 QH	Debt Securities	4,432.00	4,348
* # FORD FOUNDATION	Debt Securities	1,657.00	938
* FORD MOTOR CREDIT CO LLC	Debt Securities	23,370.00	18,488
FORTINET INC	Debt Securities	6,039.00	4,877
FORTRESS TRANS	Debt Securities	4,121.00	3,289
FORTUNE BRANDS H	Debt Securities	1,810.00	1,529
# FOX CORP	Debt Securities	13,843.00	10,873
FR QB3678	Debt Securities	8,770.00	7,997
FR QD0948	Debt Securities	6,260.00	5,789
FR QD4167	Debt Securities	5,087.00	4,697
FR QD5009	Debt Securities	6,078.00	5,638
FR QD5484	Debt Securities	5,229.00	4,848
FR QD6384	Debt Securities	5,842.00	5,308
FR QD7422	Debt Securities	1,515.00	1,420
FR QD8817	Debt Securities	865.00	808
FR QE0785	Debt Securities	10,917.00	10,226
FR QE1181	Debt Securities	545.00	509
FR QE1752	Debt Securities	938.00	875
FR QE1793	Debt Securities	450.00	420
FR QE2315	Debt Securities	1,138.00	1,061
FR QE2333	Debt Securities	953.00	889
FR QE3449	Debt Securities	687.00	642
FR QE4044	Debt Securities	17,942.00	16,763
FR QE4224	Debt Securities	448.00	419
FR QE6633	Debt Securities	1,819.00	1,759
FR QE7035	Debt Securities	11,779.00	11,070
FR QE7748	Debt Securities	935.00	909
FR QE8617	Debt Securities	5,523.00	5,335
FR QE9237	Debt Securities	3,040.00	2,918
FR RA3328	Debt Securities	3,398.00	3,103
FR RA3383	Debt Securities	1,452.00	1,376
FR RA3727	Debt Securities	1,326.00	1,240
FR RA5052	Debt Securities	6,089.00	5,624
FR RA5540	Debt Securities	18,295.00	16,758
FR RA5560	Debt Securities	2,978.00	2,762
FR RA5663	Debt Securities	779.00	724
FR RA7193	Debt Securities	7,344.00	6,676
FR RA7683	Debt Securities	2,981.00	2,884
FR RB5091	Debt Securities	4,926.00	4,575
FR SD0699	Debt Securities	913.00	866
FR SD0716	Debt Securities	890.00	810
FR SD0741	Debt Securities	6,362.00	5,952
FR SD1088	Debt Securities	3,670.00	3,369
FR SD1117	Debt Securities	16,575.00	15,689
FR SD1160	Debt Securities	4,890.00	4,568
FR SD1267	Debt Securities	12,453.00	11,909
FR SD1268	Debt Securities	9,867.00	9,403
FR SD1324	Debt Securities	4,157.00	3,867
FR SD7541	Debt Securities	8,963.00	8,326
FR SD8063	Debt Securities	1,257.00	1,218
FR SD8074	Debt Securities	2,656.00	2,454
FR SD8083	Debt Securities	2,558.00	2,382
FR SD8098	Debt Securities	3,699.00	3,373
FR SD8106	Debt Securities	12,189.00	11,356
FR SD8135	Debt Securities	15,320.00	14,022
FR SD8199	Debt Securities	60,292.00	55,178
FR SD8204	Debt Securities	29,870.00	27,309
FR SD8220	Debt Securities	36,171.00	33,765
FR SD8225	Debt Securities	3,096.00	2,930
FR SD8234	Debt Securities	17,913.00	16,737
FR SD8237	Debt Securities	96,961.00	90,204
FR SD8240	Debt Securities	439.00	401
FR SD8242	Debt Securities	3,718.00	3,470
FR SD8245	Debt Securities	60,669.00	57,878
FR ZT2268	Debt Securities	1,836.00	1,733
FRED HUTCHINSON	Debt Securities	3,206.00	2,910
FREEPORT INDONESIA	Debt Securities	4,626.00	3,881
FREEPORT-MC C&G	Debt Securities	6,010.00	4,402

#	FREEPORT-MCMORAN	Debt Securities	21,773.00	18,402
	FRESENIUS MEDICAL CARE	Debt Securities	1,296.00	928
#	FS KKR CAPITAL	Debt Securities	12,989.00	10,768
	FSRIA 2022-FL6 A	Debt Securities	2,378.00	2,380
	G2 MA5762	Debt Securities	2,867.00	2,660
	G2 MA6930	Debt Securities	5,820.00	5,459
	G2 MA7368	Debt Securities	7,395.00	6,889
	G2 MA7419	Debt Securities	986.00	918
	G2 MA7650	Debt Securities	4,713.00	4,391
	G2SF 2 10/22	Debt Securities	10,305.00	9,903
	G2SF 2.5 10/22	Debt Securities	57,921.00	55,817
	G2SF 3 10/22	Debt Securities	91,887.00	88,308
	G2SF 3.5 10/22	Debt Securities	52,556.00	49,895
	G2SF 4 10/22	Debt Securities	23,387.00	22,498
	G2SF 4.5 10/22	Debt Securities	60,974.00	59,248
	G2SF 5 10/22	Debt Securities	25,029.00	24,418
	GA GLOBAL FNDING	Debt Securities	6,032.00	4,888
	GALAXY PIPELINE	Debt Securities	7,543.00	6,507
	GCCT 2022-4A A	Debt Securities	4,939.00	4,853
	GE CAP FUNDING	Debt Securities	11,447.00	9,635
#	GE CAPITAL INTL FUNDING	Debt Securities	48,366.00	41,172
	GENERAL DYNAMICS	Debt Securities	19,670.00	16,352
#	GENERAL ELECTRIC CO	Debt Securities	10,549.00	8,536
#	GENERAL MILLS IN	Debt Securities	4,595.00	3,823
#	GENERAL MILLS INC	Debt Securities	609.00	568
*	GENERAL MOTORS CO	Debt Securities	40,227.00	31,025
*	GENERAL MOTORS FINANCIAL CO	Debt Securities	14,032.00	12,624
	GENTING NEW YORK	Debt Securities	5,566.00	5,402
	GENUINE PARTS CO	Debt Securities	2,239.00	2,017
	GEORGE WASHINGTON UNIVERSITY	Debt Securities	11,780.00	9,376
	GEORGIA PACIFIC LLC	Debt Securities	5,747.00	4,599
#	GEORGIA POWER COMPANY	Debt Securities	35,471.00	30,054
#	GILEAD SCIENCES INC	Debt Securities	20,954.00	18,094
#	GLAXOSMITHKLINE	Debt Securities	14,321.00	12,154
	GLENCORE FINANCE CANADA	Debt Securities	669.00	535
	GLM 2021-11A A	Debt Securities	3,000.00	2,865
	GLOBAL ATLANTIC FINANCE CO	Debt Securities	4,792.00	4,078
	GLOBAL PAY INC	Debt Securities	34,346.00	29,268
	GLOBAL PAYMENTS INC	Debt Securities	2,862.00	2,360
	GLP CAPITAL LP / FIN II	Debt Securities	38,165.00	33,734
	GMAC LLC	Debt Securities	8,569.00	6,565
	GNR 2022-76 GA	Debt Securities	9,857.00	9,438
	GNRT 4A A1R	Debt Securities	11,723.00	11,655
	GOLDEN ST TOBACCO -B	Debt Securities	10,544.00	8,394
	GOLDEN ST TOBACCO-A1	Debt Securities	2,500.00	1,732
*	GOLDMAN SACHS CAPITAL I	Debt Securities	6,387.00	5,247
*	# GOLDMAN SACHS GP	Debt Securities	322,570.00	265,308
	GOODMAN US	Debt Securities	8,971.00	8,190
	GOVERNMENT OF BERMUDA	Debt Securities	907.00	607
	GRAPHIC PACKAGE	Debt Securities	963.00	960
	GREAT LAKES WATER AUTHORITY	Debt Securities	510.00	389
#	GREAT-WEST LIFE CO	Debt Securities	6,588.00	5,469
	GREENKO SOLAR MAURITIUS	Debt Securities	1,513.00	1,335
	GREYSTAR REAL ES	Debt Securities	3,879.00	3,764
#	GRUPO TELEvisa	Debt Securities	3,535.00	3,375
#	GSK CONSUMER	Debt Securities	21,004.00	18,239
	GSMS 2021-PJ7 A2	Debt Securities	10,165.00	9,335
	GSMS 2005-ROCK A	Debt Securities	2,012.00	2,023
	GSMS 2014-GC26 A4	Debt Securities	18,045.00	17,627
	GSMS 2015-GC34 A3	Debt Securities	9,573.00	9,254
	GSMS 2022-GTWY A	Debt Securities	8,955.00	9,099
	GUARDIAN LIFE	Debt Securities	7,855.00	6,389
	GUARDIAN LIFE GLOBAL FUNDING	Debt Securities	794.00	670
	GUARDIAN LIFE INSURANCE	Debt Securities	591.00	492
	GULFSTREAM NATURAL GAS	Debt Securities	6,448.00	6,220
	HACKENSACK MERIDIAN HEALTH	Debt Securities	1,023.00	741
#	HALLIBURTON CO	Debt Securities	13,612.00	11,242
	HANESBRANDS INC	Debt Securities	2,271.00	2,200
	HANOVER INSURANCE GROUP	Debt Securities	4,988.00	4,819
*	HARTFORD FINL	Debt Securities	4,559.00	3,511
	HASBRO INC	Debt Securities	12,224.00	9,648
	HCA INC	Debt Securities	67,612.00	55,315
	HEALTH CARE SERVICES	Debt Securities	9,088.00	7,596
#	HEALTHCARE RLTY	Debt Securities	3,697.00	2,858
	HEALTHPEAK PROP	Debt Securities	868.00	669
	HELMERICH & PAYN	Debt Securities	4,041.00	3,165
	HERSHEY COMPANY	Debt Securities	6,361.00	4,734
	HESS CORP	Debt Securities	26,454.00	22,998
	HEWLETT PACKARD CO	Debt Securities	4,183.00	3,294
	HILL CITY FUNDING	Debt Securities	2,254.00	1,608
	HLM 11A-17 AR	Debt Securities	29,953.00	29,717
	HLM 6A-2015 A1R	Debt Securities	4,005.00	3,982
	HOAG MEMORIAL	Debt Securities	276.00	214
	HOLCIM CAPITAL Corp	Debt Securities	638.00	584
#	HOME DEPOT INC	Debt Securities	133,517.00	107,537
	HONEYWELL INTERNATIONAL INC	Debt Securities	1,634.00	1,562
	HORMEL FOODS CRP	Debt Securities	3,386.00	2,818
	HOST HOTELS	Debt Securities	12,382.00	11,416
	HOUSTON TX-TXBL	Debt Securities	1,015.00	851
	HOWARD HUGHES CO	Debt Securities	4,733.00	4,153
	HP ENTERPRISE	Debt Securities	804.00	713
#	HP INC	Debt Securities	14,258.00	11,962
	HPA 2021-1 A	Debt Securities	12,005.00	11,499
	HPA 2021-2 A	Debt Securities	4,312.00	4,137
	HSBC BANK FUND	Debt Securities	295.00	225
	HSBC BANK USA NA	Debt Securities	7,029.00	5,718
	HSBC CAP FUNDING	Debt Securities	9,933.00	7,978
#	HSBC HOLDINGS	Debt Securities	199,604.00	166,259

HSBC USA INC	Debt Securities	1,006.00	799
HUMANA INC	Debt Securities	21,115.00	18,176
HUNT INGALLS IND	Debt Securities	564.00	523
HUNTINGTON BANCS	Debt Securities	3,106.00	2,970
HUNTSMAN INT LLC	Debt Securities	679.00	567
HYUNDAI CAPITAL AMERICA	Debt Securities	10,622.00	8,745
# IBM CORP	Debt Securities	66,082.00	55,386
ICG 2014-3A A1RR	Debt Securities	6,589.00	6,511
ICG 2017-1A BRR	Debt Securities	1,431.00	1,386
ICG 2020-1A AR	Debt Securities	13,566.00	13,391
ICG 2021-4A A1	Debt Securities	7,724.00	7,638
# IDEX CORP	Debt Securities	1,536.00	1,351
IHC HEALTH SERV	Debt Securities	1,991.00	1,300
ILLINOIS ST	Debt Securities	6,743.00	6,264
ILLINOIS ST TOLL HIGHWAY AUTH	Debt Securities	1,234.00	1,071
IMPERIAL BRANDS	Debt Securities	14,401.00	13,016
IMPERIAL TOBACCO FINANCE	Debt Securities	5,801.00	5,344
IMPL 2022-NQM5 A1	Debt Securities	3,630.00	3,556
INDIANA FIN AUTH-TXBL	Debt Securities	3,300.00	2,353
INDIANA MICHIGAN POWER	Debt Securities	11,344.00	8,994
INDIANA UNIV	Debt Securities	5,035.00	3,991
INDONESIA (REP)	Debt Securities	10,274.00	8,840
INDONESIA ASAHAN	Debt Securities	6,953.00	6,680
INDUSTRIAS PENOL	Debt Securities	2,502.00	2,005
INEOS QUATTRO FI	Debt Securities	200.00	167
INFRASTRUCTURA	Debt Securities	2,767.00	1,823
# ING GROEP NV	Debt Securities	8,456.00	7,478
# INGERSOLL RAND GL HLD CO	Debt Securities	4,536.00	3,991
INGERSOLL-RAND GLOBAL HOLDING	Debt Securities	1,704.00	1,275
INGRAM MICRO INC	Debt Securities	2,151.00	2,113
INOVA HEALTH SYSTEM	Debt Securities	140.00	115
# INTEL CORP	Debt Securities	69,365.00	56,046
# INTERCONTINENTAL EXCHANGE	Debt Securities	78,769.00	65,970
INTERNATIONAL FL	Debt Securities	15,734.00	12,137
INTERNATIONAL TRANSMISSION	Debt Securities	1,877.00	1,554
INTERPUBLIC GRP	Debt Securities	3,712.00	2,572
INTERSTATE POWER + LIGHT	Debt Securities	21,516.00	20,113
INTESA SANPAOLO	Debt Securities	4,059.00	2,914
INTL GAME TECHNOLOGY	Debt Securities	2,509.00	2,479
# INTUIT INC	Debt Securities	1,439.00	1,270
INVITATION HOMES	Debt Securities	15,097.00	11,942
IPALCO ENTPRS INC	Debt Securities	4,695.00	4,414
IRON MOUNTAIN	Debt Securities	4,884.00	4,168
IRON MOUNTAIN INFORMATION MANAGER	Debt Securities	2,338.00	1,813
ISRAEL ELECTRIC CORP LTD	Debt Securities	6,140.00	6,069
ITALY GOV'T INT	Debt Securities	1,450.00	1,002
ITC HOLDINGS CORP	Debt Securities	1,881.00	1,550
JAB HOLDINGS	Debt Securities	1,401.00	923
# JACKSON FIN INC	Debt Securities	12,440.00	10,882
# JBS USA/FOOD/FIN	Debt Securities	42,788.00	37,073
JDE PEET'S NV	Debt Securities	4,064.00	3,379
JEFFERIES GROUP	Debt Securities	24,496.00	18,543
JERSEY CENTRAL POWER & LIGHT	Debt Securities	10,281.00	8,942
JM SMUCKER CO	Debt Securities	2,323.00	1,667
JMIKE 2021-1A A2I	Debt Securities	1,399.00	1,224
JOHN DEERE CAP	Debt Securities	13,386.00	12,693
JOHNS HOPKINS HEALTH SYSTEM	Debt Securities	1,046.00	793
JOHNS HOPKINS UNIVERSITY	Debt Securities	5,020.00	3,664
JOHNSON (S.C.) + SON INC	Debt Securities	4,031.00	3,246
JOHNSON CONTROLS	Debt Securities	9,921.00	7,916
# JOHNSON&JOHNSON	Debt Securities	46,457.00	36,178
* JPMBB 2014-C23 A5	Debt Securities	24,159.00	23,710
* JPMBB 2014-C26 A3	Debt Securities	12,480.00	12,246
* JPMBB COMMERCIAL MORTGAGE SECU	Debt Securities	28,302.00	27,359
* JPMCC 2014-C20 A4A2	Debt Securities	7,251.00	6,996
* JPMCC 2015-JP1 A4	Debt Securities	2,466.00	2,382
* JPMCC 2016-JP4 A3	Debt Securities	18,685.00	17,159
* JPMCC 2019-COR4 A4	Debt Securities	8,080.00	7,352
* JPMDB 2016-C4 A2	Debt Securities	9,208.00	8,796
* JPMDB 2017-C7 A4	Debt Securities	8,487.00	8,046
* JPMMT 2021-13 A3	Debt Securities	6,226.00	5,650
* JPMMT 2021-8 A3	Debt Securities	2,650.00	2,442
* # JPMORGAN CHASE	Debt Securities	355,463.00	292,912
JUNIPER NETWORKS	Debt Securities	2,324.00	1,910
# KAISER FOUNDATION HOSPITALS	Debt Securities	36,939.00	28,676
KANSAS CITY SOUTHERN	Debt Securities	14,631.00	11,421
# KB HOME	Debt Securities	2,277.00	1,761
KELLOGG CO	Debt Securities	957.00	657
KENTUCKY UTILITIES CO	Debt Securities	13,646.00	10,924
# KEURIG DR PEPPER	Debt Securities	26,256.00	21,541
KEYCORP	Debt Securities	10,017.00	8,191
KEYSIGHT TECHNOLOGIES IN	Debt Securities	1,308.00	1,145
KEYSPAN CORP	Debt Securities	3,600.00	3,047
KILROY REALTY LP	Debt Securities	5,397.00	4,424
KIMBERLY CLARK DE MEXICO	Debt Securities	10,199.00	9,248
# KIMBERLY-CLARK	Debt Securities	10,459.00	8,915
KIMCO REALTY	Debt Securities	5,441.00	4,907
# KINDER MORGAN	Debt Securities	32,056.00	26,142
KINDER MORGAN ENER PART	Debt Securities	474.00	371
KINDER MORGAN ENERGY PARTNERS	Debt Securities	25,051.00	20,780
KINDER MORGAN INC/DELAWARE	Debt Securities	2,646.00	2,413
KINROSS GOLD CORP	Debt Securities	1,149.00	955
KKR 11 AR	Debt Securities	5,670.00	5,635
KKR GROUP FINANCE CO III	Debt Securities	4,660.00	4,016
KKR GROUP FINANCE CO VII	Debt Securities	882.00	626
KKR GRP FIN X	Debt Securities	1,341.00	877
# KLA CORP	Debt Securities	23,324.00	21,184
KLA TENCOR CORP	Debt Securities	499.00	490

KOMATSU FINANCE AMERICA	Debt Securities	7,245.00	7,265
KONINKLUKE PHILIPS NV	Debt Securities	6,632.00	5,181
KOREA DEV BANK	Debt Securities	2,725.00	2,586
KRAFT FOODS GROUP	Debt Securities	3,249.00	2,922
KRAFT HEINZ FOOD	Debt Securities	39,650.00	33,641
# KROGER CO	Debt Securities	4,345.00	3,346
KYNDRYL HOLDINGS	Debt Securities	11,447.00	7,464
L3HARRIS TECHNOLOGIES	Debt Securities	8,867.00	7,698
LABORATORY CORP	Debt Securities	2,338.00	2,028
LAFARGE SA	Debt Securities	7,146.00	6,363
LAS VEGAS SANDS	Debt Securities	17,142.00	15,041
LAZARD GROUP LLC	Debt Securities	1,621.00	1,354
LBJ INFRASTRUCTURE GROUP	Debt Securities	3,735.00	2,378
LCDA 2022-ELL A2	Debt Securities	4,420.00	4,204
LCM 37A A1	Debt Securities	2,996.00	2,917
LEAR CORP	Debt Securities	922.00	815
LEGG MASON INC	Debt Securities	1,735.00	1,591
LEIDOS INC	Debt Securities	10,777.00	8,010
LENOVO GROUP LTD	Debt Securities	2,937.00	2,713
LEVEL 3 FIN INC	Debt Securities	2,362.00	1,837
LIBERTY MUTUAL	Debt Securities	19,487.00	13,548
LIFESTORAGE LP	Debt Securities	2,287.00	2,158
LINCOLN NATIONAL CORP	Debt Securities	4,130.00	3,330
LLOYDS BANK PLC	Debt Securities	4,437.00	3,515
LLOYDS BANKING GROUP PLC	Debt Securities	18,514.00	15,788
# LOCKHEED MARTIN	Debt Securities	31,026.00	26,253
LOCKHEED MARTIN CORP	Debt Securities	2,159.00	1,595
LOEWS CORP	Debt Securities	7,991.00	6,831
LONG BEACH MORTGAGE LOAN TRUST	Debt Securities	524.00	496
LOS ANGELES CA DEPT WATER & POWER	Debt Securities	5,311.00	4,696
LOS ANGELES CA UNIF SCHOOL DIST	Debt Securities	2,028.00	1,652
LOUISVILLE GAS + ELECTRIC	Debt Securities	3,681.00	2,984
# LOWE'S COS INC	Debt Securities	77,492.00	63,386
LSEGA FIN PLC	Debt Securities	10,012.00	8,066
LUKOIL CAPITAL	Debt Securities	11,680.00	8,668
LUMEN TECHNOLOGIES	Debt Securities	2,136.00	1,952
# LYB INT FIN III	Debt Securities	21,881.00	15,184
MACQUARIE BK LTD	Debt Securities	915.00	741
MACQUARIE GROUP	Debt Securities	3,145.00	2,642
# MACYS RETAIL	Debt Securities	3,253.00	2,710
MAGELLAN MIDSTREAM	Debt Securities	5,934.00	4,272
MAGNE 2020-28A AR	Debt Securities	3,826.00	3,795
MAGNE 2021-31A A1	Debt Securities	2,396.00	2,355
MARATHON OIL CORP	Debt Securities	5,120.00	4,393
MARATHON PETROLEUM CORP	Debt Securities	12,035.00	10,445
MARB BONDCO PLC	Debt Securities	2,449.00	1,771
MARKEL CORP	Debt Securities	1,482.00	1,131
MARRIOTT INTL	Debt Securities	28,560.00	23,862
MARS INC	Debt Securities	1,883.00	1,516
# MARSH & MCLENNAN	Debt Securities	45,406.00	38,794
# MARTIN MARIETTA MATERIALS	Debt Securities	1,959.00	1,582
MARVELL TECHNOLOGY	Debt Securities	6,965.00	5,710
MARYLAND HEALTH & HIGHER EDUCATION	Debt Securities	7,252.00	5,104
MARYLAND ST TRANSPORTATION AUTHORITY	Debt Securities	1,338.00	1,172
# MASCO CORP	Debt Securities	4,711.00	3,363
MASS INSTITUTE OF TECH	Debt Securities	24,135.00	19,495
MASS MUTUAL LIFE	Debt Securities	6,800.00	4,751
MASSMUTUAL GBL	Debt Securities	10,455.00	7,952
# MASTERCARD INC	Debt Securities	30,134.00	23,809
MAYO CLINIC	Debt Securities	7,254.00	5,230
# MCDONALD'S CORP	Debt Securities	39,580.00	33,381
MCFL 2019-1A A1R	Debt Securities	2,527.00	2,459
MDC HOLDINGS INC	Debt Securities	5,200.00	2,749
MDPK 2016-21A AARR	Debt Securities	43,993.00	43,520
MDPK 2019-34A AR	Debt Securities	16,100.00	15,920
MEDSTAR HEALTH	Debt Securities	204.00	150
MEDTRONIC INC	Debt Securities	2,744.00	2,094
MEIJI YASUDA LIFE INSURANCE	Debt Securities	1,700.00	1,616
MELCO RESORTS	Debt Securities	20,849.00	14,475
MEMORIAL SLOAN KETTERING	Debt Securities	3,284.00	2,614
# MERCK & CO INC	Debt Securities	49,387.00	37,741
MERCK SHARP	Debt Securities	15,070.00	11,677
MERRILL LYNCH	Debt Securities	13,882.00	10,966
* # MET LIFE GLOBAL	Debt Securities	31,213.00	26,193
META PLATFORMS	Debt Securities	45,044.00	38,148
METHODIST HOSPITAL	Debt Securities	10,509.00	6,535
* METLIFE CAPITAL TRUST IV	Debt Securities	2,303.00	2,142
* METLIFE INC	Debt Securities	39,517.00	35,049
METROPLTN EDISON	Debt Securities	1,504.00	1,253
MEXICO CITY AIRPORT	Debt Securities	9,335.00	9,152
MF1 2022-FL10 A	Debt Securities	12,202.00	12,197
MF1 2022-FL8 A	Debt Securities	4,525.00	4,450
MFRA 2022-RPL1 A1	Debt Securities	10,545.00	10,327
MGM CHINA HOLDINGS	Debt Securities	3,335.00	2,669
MICHIGAN ST UNIV-TXBL	Debt Securities	738.00	683
# MICRON TECHNOLOGY INC	Debt Securities	9,511.00	7,591
# MICROSOFT CORP	Debt Securities	90,809.00	64,233
MID ATLANTIC INTERSTATE	Debt Securities	24,409.00	22,310
MID-AMERICA APARTMENTS LP	Debt Securities	10,769.00	9,215
MIDAMERICAN ENERGY	Debt Securities	57,522.00	46,402
MIDLAND BANK	Debt Securities	5,521.00	4,701
MIDMICHIGAN HEALTH	Debt Securities	156.00	108
MILEAGE PLUS HOLDINGS	Debt Securities	4,997.00	4,490
MINERAL MEXICO SA	Debt Securities	4,328.00	2,975
MISSISSIPPI POWER CO	Debt Securities	13,867.00	10,761
MISSOURI ST HEALTH & EDUCATIONAL FACILITY	Debt Securities	1,210.00	1,000
# MITSUB UFJ FIN	Debt Securities	79,473.00	71,484
MIZUHO FINANCIAL	Debt Securities	28,080.00	22,865

MOLSON COORS BREWING CO	Debt Securities	6,346.00	5,092
# MONDELEZ INT INC	Debt Securities	4,805.00	3,807
MONONGAHELA POWER CO	Debt Securities	10,327.00	8,285
# MOODY'S CORP	Debt Securities	7,560.00	5,558
* # MORGAN STANLEY	Debt Securities	279,431.00	237,083
MOSAIC CO	Debt Securities	2,280.00	1,984
MOTIVA ENTERPRISES LLC	Debt Securities	4,689.00	3,621
MOTOROLA SOLUTIONS	Debt Securities	23,216.00	20,215
MOUNT NITTANY MD	Debt Securities	3,271.00	2,800
# MPLX LP	Debt Securities	91,993.00	76,175
MSBAM 2013-C10 A4	Debt Securities	10,677.00	10,609
MSBAM 2016-C31 AS	Debt Securities	2,119.00	2,025
MT SINAI HOSPITAL	Debt Securities	1,000.00	758
MULTICARE HEALTH	Debt Securities	3,329.00	2,061
MUNI ELEC AUTH OF GEORGIA	Debt Securities	10,340.00	8,842
MUTUAL OF OMAHA INS CO	Debt Securities	2,236.00	2,110
MYLAN INC	Debt Securities	9,391.00	6,558
MYLAN NV	Debt Securities	6,156.00	4,081
NARRAGANSETT ELECTRIC	Debt Securities	4,676.00	3,870
NASDAQ INC	Debt Securities	7,281.00	5,904
NATIONAL FUEL GA	Debt Securities	941.00	804
NATIONAL OILWELL	Debt Securities	272.00	240
NATIONAL RETAIL	Debt Securities	2,466.00	1,629
# NATIONWIDE BUILDING SOCIETY	Debt Securities	13,372.00	11,878
NATIONWIDE MUTUAL INSURANCE	Debt Securities	16,993.00	15,753
# NATL RURAL UTILITIES	Debt Securities	22,725.00	19,130
# NATWEST GROUP	Debt Securities	38,770.00	34,327
NATWEST GROUP PLC	Debt Securities	2,800.00	2,583
# NATWEST MARKETS	Debt Securities	11,702.00	9,931
NBCUNIVERSAL MEDIA LLC	Debt Securities	4,580.00	3,857
NESTLE HOLDINGS	Debt Securities	9,771.00	9,054
NETFLIX INC	Debt Securities	22,280.00	16,823
* NEUB 2021-45A A	Debt Securities	2,999.00	2,895
* NEUBERGER BERMAN GRP/FIN	Debt Securities	596.00	496
NEVADA POWER CO	Debt Securities	16,105.00	13,271
NEW ENGLAND POWER	Debt Securities	2,731.00	2,087
NEW JERSEY ST TURNPIKE AUTHORITY	Debt Securities	15,435.00	13,515
NEW YORK CITY NY MUNI WTR FIN	Debt Securities	1,206.00	1,001
NEW YORK CITY NY TRANSITIONAL	Debt Securities	11,774.00	11,708
# NEW YORK LIFE GLOBAL FUNDING	Debt Securities	42,641.00	38,299
NEW YORK LIFE INSURANCE	Debt Securities	16,261.00	12,797
NEW YORK ST URBAN DEV CORP REV	Debt Securities	6,682.00	6,263
NEW YORK STATE DORMITORY	Debt Securities	2,790.00	2,110
NEW YORK STATE THRUWAY AUTH-M	Debt Securities	2,570.00	2,090
NEWCREST FINANCE PTY LTD	Debt Securities	4,355.00	3,781
NEWELL BRANDS INC	Debt Securities	4,155.00	3,913
NEWMONT CORP	Debt Securities	11,784.00	9,003
NEWMONT GOLDCORP	Debt Securities	13,692.00	11,865
# NEXTERA ENERGY	Debt Securities	42,809.00	36,642
NGPL PIPECO LLC	Debt Securities	2,395.00	1,954
NIAGARA MOHAWK POWER	Debt Securities	15,963.00	12,587
# NIKE INC	Debt Securities	10,282.00	7,916
NIPPON LIFE INS	Debt Securities	3,625.00	2,840
NISSOURCE INC	Debt Securities	20,698.00	18,071
NISSAN MOTOR ACC	Debt Securities	7,500.00	7,386
NISSAN MOTOR CO	Debt Securities	5,437.00	4,108
NOKIA OYJ	Debt Securities	3,424.00	2,879
# NOMURA HOLDINGS	Debt Securities	34,765.00	30,640
# NORDSTROM INC	Debt Securities	4,287.00	3,513
NORFOLK SOUTHERN	Debt Securities	30,035.00	23,510
NORSK HYDRO A/S	Debt Securities	2,192.00	1,970
NORTH TX TOLLWAY AUTH REVENUE	Debt Securities	480.00	393
NORTHEAST UNIVERSITY	Debt Securities	187.00	124
NORTHEAST UTILITIES	Debt Securities	999.00	956
NORTHERN NAT GAS	Debt Securities	2,795.00	1,859
NORTHERN STATE POWER WISC	Debt Securities	1,119.00	805
NORTHERN STATES POWER MINN	Debt Securities	28,566.00	22,278
# NORTHROP GRUMMAN CORP	Debt Securities	25,525.00	20,727
NORTHROP GRUMMAN SYSTEMS	Debt Securities	6,786.00	5,303
NORTHWELL HEALTHCARE INC	Debt Securities	4,874.00	3,661
NORTHWEST PIPELINE LLC	Debt Securities	18,079.00	15,451
NORTHWESTERN MUTUAL	Debt Securities	10,631.00	7,339
NORTHWESTERN UNIVERSITY	Debt Securities	579.00	390
# NOVANT HEALTH INC	Debt Securities	4,090.00	3,220
# NOVARTIS CAPITAL CORP	Debt Securities	27,325.00	23,018
NRG ENERGY INC	Debt Securities	10,871.00	9,887
# NSTAR ELECTRIC	Debt Securities	3,055.00	2,605
NUCOR CORP	Debt Securities	12,358.00	10,141
NUTRIEN LTD	Debt Securities	8,150.00	6,747
NUVEEN LLC	Debt Securities	11,550.00	10,757
# NVIDIA CORP	Debt Securities	13,221.00	10,342
NVR INC	Debt Securities	5,333.00	4,273
NW MUTUAL GLOBAL	Debt Securities	11,312.00	9,864
NXP BV/NXP FDG	Debt Securities	29,060.00	23,756
NXP BV/NXP FUNDI	Debt Securities	6,633.00	6,508
# NY & PRESBYTERIAN HOSPITAL	Debt Securities	5,789.00	4,156
NY STATE ELECTRIC & GAS	Debt Securities	1,463.00	987
NYU HOSPITALS CENTER	Debt Securities	2,870.00	2,277
O REILLY AUTOMOTIVE INC	Debt Securities	8,931.00	7,894
OAKCL 2022-2A A1	Debt Securities	54,794.00	54,637
# OCCIDENTAL PETROLEUM CORP	Debt Securities	14,938.00	13,090
OCF 2014-5A A1R	Debt Securities	3,084.00	3,056
OCT31 2017-1A AR	Debt Securities	11,250.00	11,079
OCT48 2020-3A BR	Debt Securities	3,823.00	3,703
ODART 2022-1A A1	Debt Securities	12,699.00	12,490
ODFA 2022-OGE A3	Debt Securities	1,000.00	957
ODFA 2022-ONG A3	Debt Securities	1,503.00	1,379
OFFICE PPTY INCO	Debt Securities	2,032.00	1,234

OFSBS 2022-11A A1	Debt Securities	34,825.00	34,860
OGLETHORPE POWER	Debt Securities	21,679.00	17,262
OHIO EDISON CO	Debt Securities	5,971.00	5,434
OHIO HEALTH CORP	Debt Securities	586.00	407
OHIO NATIONAL FINANCIAL SERVICES	Debt Securities	4,540.00	4,206
OHIO POWER CO	Debt Securities	8,407.00	6,940
OHIO ST UNIVERSITY	Debt Securities	3,066.00	2,350
OKLAHOMA G+E CO	Debt Securities	1,172.00	899
OKLAHOMA GAS & ELECTRIC	Debt Securities	1,532.00	1,305
OKLAHOMA ST DEV FINANCE AUTHORITY	Debt Securities	1,350.00	1,171
OLD REPUB INTL	Debt Securities	2,653.00	1,808
OMEGA HEALTHCARE INVESTORS	Debt Securities	10,510.00	10,038
OMFIT 2021-1A A1	Debt Securities	2,286.00	2,167
OMFIT 2021-1A A2	Debt Securities	2,286.00	2,308
OMFIT 2022-2A A	Debt Securities	53,707.00	52,660
ONCOR ELECTRIC DELIVERY	Debt Securities	42,056.00	35,011
ONE GAS INC	Debt Securities	7,008.00	6,521
ONE MAIN FINANCE CORP	Debt Securities	6,988.00	6,292
ONEOK INC	Debt Securities	16,339.00	13,533
ONEOK PARTNERS LP	Debt Securities	12,162.00	9,841
OPTN 2022-2 A	Debt Securities	8,023.00	8,011
OR 2020-5A A1R	Debt Securities	3,000.00	2,852
# ORACLE CORP	Debt Securities	170,357.00	120,057
ORBIA ADVANCE CORP	Debt Securities	2,335.00	1,746
OREGON ST DEPT OF TRANSPORTATION HI	Debt Securities	222.00	234
# ORLANDO HEALTH	Debt Securities	795.00	659
# OTIS WORLDWIDE	Debt Securities	12,372.00	11,183
OWENS CORNING	Debt Securities	21,869.00	19,283
# PACIFIC GAS & ELECTRIC CO	Debt Securities	153,432.00	111,674
PACIFIC LIFE GLOBAL FUNDING	Debt Securities	5,565.00	4,441
PACIFIC LIFE INSURANCE	Debt Securities	14,816.00	13,856
PACIFIC LIFECORP	Debt Securities	11,553.00	10,661
PACIFICORP	Debt Securities	73,360.00	57,441
PARAMOUNT GLOBAL	Debt Securities	2,715.00	2,352
PARKER-HANNIFIN	Debt Securities	18,626.00	17,226
PARKLAND CORP	Debt Securities	1,833.00	1,489
PARTNERS HEALTH	Debt Securities	5,537.00	3,943
PAYPAL HOLDING	Debt Securities	18,817.00	16,559
PEACEHEALTH OBLIGATED GROUP	Debt Securities	365.00	239
PECO ENERGY CO	Debt Securities	18,896.00	14,980
PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	2,215.00	1,926
PENNSYLVANIE ELECTRIC CO	Debt Securities	11,699.00	10,582
PENSKE TRUCK LE	Debt Securities	2,658.00	2,501
PENSKE TRUCK LEASING/PTL	Debt Securities	4,794.00	4,126
# PEPSICO INC	Debt Securities	48,951.00	42,110
# PERNOD RICARD INTERNATIONAL FINANCE	Debt Securities	9,147.00	7,093
PERRIGO FINANCE UNLIMITED	Debt Securities	3,356.00	2,705
PERU GOVERNMENT BOND	Debt Securities	5,066.00	3,342
PERUSAHAAN LISTRIK	Debt Securities	4,128.00	2,513
PETROBRAS GLOBAL FINANCE BV	Debt Securities	5,427.00	4,988
PETROLEOS DEL PE	Debt Securities	2,955.00	1,546
# PETROLEOS MEXICA	Debt Securities	40,580.00	30,947
# PFIZER INC	Debt Securities	74,721.00	64,610
PFP 2022-9 A	Debt Securities	4,378.00	4,385
PFSFC 2022-D A	Debt Securities	3,000.00	2,905
PG&E ENERGY RECOVERY FUND	Debt Securities	7,931.00	6,190
PG&E WILDFIRE	Debt Securities	14,705.00	13,576
PHARMACIA CORP	Debt Securities	5,309.00	4,167
# PHILIP MORRIS INTERNATIONAL INC	Debt Securities	60,304.00	46,151
# PHILLIPS 66	Debt Securities	24,880.00	21,636
PHILLIPS EDISON GROCERY CENTER	Debt Securities	4,328.00	3,186
PHYSICIANS REALTY	Debt Securities	3,133.00	2,983
PIEDMONT HEALTH	Debt Securities	7,432.00	5,297
PIEDMONT NATURAL GAS	Debt Securities	11,259.00	9,883
PIEDMONT OPERATING PARTNERSHIP	Debt Securities	1,632.00	1,169
PILGRIM'S PRIDE	Debt Securities	2,584.00	2,528
PIONEER NATURAL RESOURCES CO	Debt Securities	2,536.00	1,960
PLAINS ALL AMERICAN PIPELINE	Debt Securities	8,269.00	6,881
PLMRS 2015-2A A1R2	Debt Securities	4,963.00	4,909
PLMRS 2021-4A A	Debt Securities	2,906.00	2,884
# PNC FINANCIAL	Debt Securities	6,701.00	5,973
POLAR TANKERS INC	Debt Securities	4,852.00	4,007
POTOMAC ELECTRIC POWER	Debt Securities	5,935.00	4,818
PPL ELECTRIC UTILITIES	Debt Securities	8,813.00	7,171
PRAXAIR INC	Debt Securities	2,970.00	2,249
PRES + FELLOWS OF HARVARD	Debt Securities	10,894.00	8,559
PRICELINE GROUP	Debt Securities	3,199.00	3,033
* PRINCIPAL FINANCIAL	Debt Securities	3,329.00	2,771
PRINCIPAL LIFE GLOBAL FUNDING II	Debt Securities	8,976.00	8,309
PRINCIPAL LIFE II	Debt Securities	6,461.00	5,574
PRK 2017-280P A	Debt Securities	4,507.00	4,493
PROCTER & GAMBLE	Debt Securities	20,245.00	16,893
PROG 2022-SFR6 B	Debt Securities	6,150.00	5,855
PROGRESS ENERGY	Debt Securities	19,059.00	15,467
# PROGRESSIVE CORP	Debt Securities	34,979.00	28,809
PROLOGIS LP	Debt Securities	5,014.00	4,377
PROSPECT CAPITAL	Debt Securities	1,435.00	1,077
PROSUS NV	Debt Securities	19,105.00	12,581
PROTECTIVE LIFE	Debt Securities	3,210.00	2,589
PROV ST JOSEPH HEALTH OBLIGATION	Debt Securities	1,456.00	870
* # PRUDENTIAL FINANCIAL INC	Debt Securities	32,044.00	26,453
PSNH 2018-1 A3	Debt Securities	2,372.00	2,176
PT PERTAMINA	Debt Securities	2,950.00	1,914
# PUBLIC SERVICE COLORADO	Debt Securities	18,312.00	14,292
PUBLIC SERVICE ELECTRIC AND GAS	Debt Securities	54,408.00	42,465
PUBLIC SERVICE NEW HAMPSHIRE	Debt Securities	6,291.00	5,051
PUBLIC SERVICE OKLAHOMA	Debt Securities	788.00	736
PUBLIC STORAGE	Debt Securities	20,414.00	17,200

PUERTO RICO SALES TAX FING-A1	Debt Securities	2,430.00	2,219
PUGET ENERGY	Debt Securities	9,176.00	7,914
PUGET SOUND ENERGY INC	Debt Securities	18,139.00	13,222
QATAR ENERGY	Debt Securities	7,530.00	5,463
QATAR NATIONAL BANK TERM LOAN	Debt Securities	3,476.00	3,493
# QUALCOMM INC	Debt Securities	31,388.00	26,682
QUANTA SERVICES	Debt Securities	4,470.00	3,235
QUEST DIAGNOSTICS INC	Debt Securities	7,851.00	6,812
QVC INC	Debt Securities	1,508.00	1,420
RACEP 2013-8A AR2	Debt Securities	13,840.00	13,700
RADY CHILD/SD CA	Debt Securities	156.00	108
RAYMOND JAMES	Debt Securities	13,434.00	10,981
RAYONIER LP	Debt Securities	4,862.00	3,972
RAYTHEON TECH	Debt Securities	76,321.00	60,039
# REALTY INCOME	Debt Securities	17,598.00	14,453
REG11 2018-1A A	Debt Securities	2,346.00	2,346
REG23 2021-4A A1	Debt Securities	39,412.00	38,580
REGENCY CENTERS	Debt Securities	9,437.00	8,464
REGENERON PHARMACEUTICALS	Debt Securities	10,853.00	8,360
REINSURANCE GROUP	Debt Securities	2,693.00	2,446
RENASAS ELECTRONICS	Debt Securities	5,735.00	4,942
REPUBLIC OF CHILE	Debt Securities	1,728.00	1,285
REPUBLIC OF COLOMBIA	Debt Securities	3,969.00	3,304
REPUBLIC OF PANAMA	Debt Securities	2,266.00	1,215
# REPUBLIC OF PERU	Debt Securities	3,753.00	2,838
# REPUBLIC SVCS	Debt Securities	32,277.00	27,428
REXFORD INDUSTRIAL REALTY	Debt Securities	5,452.00	4,566
REYNOLDS AMERICAN INC	Debt Securities	27,189.00	19,508
RFCSP STRIP PRINCIPAL	Debt Securities	15,088.00	12,859
RGA GLOBAL	Debt Securities	5,524.00	4,619
RICE UNIVERSITY	Debt Securities	1,800.00	1,500
RIO OIL FINANCE TRUST	Debt Securities	7,476.00	7,705
RIO TINTO ALCAN	Debt Securities	484.00	484
RIO TINTO FINANCE	Debt Securities	14,091.00	10,531
RIVERSIDE CO-TXBL-REV	Debt Securities	4,108.00	3,481
ROCHE HLDGS INC	Debt Securities	52,528.00	38,566
ROCKFELLER FOUNDATION	Debt Securities	561.00	350
ROCKIES EXPRESS PIPELINE	Debt Securities	8,560.00	6,551
ROCKT 2022-2A A1	Debt Securities	49,750.00	49,660
ROCKWELL AUTOMATION INC	Debt Securities	8,553.00	6,536
# ROGERS COMM INC	Debt Securities	25,992.00	21,530
ROLLS-ROYCE PLC	Debt Securities	151.00	96
ROMANIA	Debt Securities	4,593.00	2,589
ROPER TECHNOLOGIES INC	Debt Securities	18,910.00	14,787
# ROYAL BANK OF CANADA	Debt Securities	2,906.00	2,330
ROYALTY PHARMA	Debt Securities	31,632.00	22,398
RPM INTERNATIONAL INC	Debt Securities	2,791.00	2,474
RUSSIA FEDERAL BOND-OFZ	Debt Securities	9,847.00	6,469
RUTGERS NJ ST UNIVERSITY	Debt Securities	930.00	698
RWJ BARNABAS	Debt Securities	1,810.00	1,320
RYDER SYSTEM INC	Debt Securities	1,769.00	1,678
* S&P GLOBAL INC	Debt Securities	33,875.00	29,078
SABAL TRAIL TRANSMISSION LLC	Debt Securities	11,869.00	10,319
SABINE PASS LIQUEFACTION	Debt Securities	32,800.00	30,276
SABRA HEALTH CARE	Debt Securities	10,121.00	7,894
SALES TAX SECURITIZATION	Debt Securities	11,243.00	9,563
# SALESFORCE.COM	Debt Securities	39,819.00	29,452
SALLY HOLDING LLC	Debt Securities	1,278.00	1,298
SALT RIVER PROJECT AGRICULTURAL IMPROVEMENT	Debt Securities	1,516.00	1,369
SAN ANTONIO TX ELEC GAS REVE	Debt Securities	5,022.00	4,301
# SAN DIEGO G & E	Debt Securities	42,065.00	33,756
SAN JOSE REDEV-A-T	Debt Securities	1,817.00	1,612
SANTANDER HOLDING	Debt Securities	5,050.00	4,205
SANTANDER UK GROUP HOLDINGS	Debt Securities	9,365.00	8,654
SANTOS FINANCE	Debt Securities	8,785.00	6,841
SASOL FINANCING INT CO	Debt Securities	6,606.00	6,464
SASOL FINANCING USA LLC	Debt Securities	5,182.00	4,912
SAUDI INT BOND	Debt Securities	11,232.00	8,447
SBA TOWER TRUST	Debt Securities	3,100.00	2,605
SCENTRE GROUP TRUST 1/2	Debt Securities	955.00	800
SCENTRE GROUP TRUST 2	Debt Securities	4,655.00	3,783
SCHLUMBERGER HOLDINGS CORP	Debt Securities	4,573.00	3,667
SDART 2022-4 B	Debt Securities	7,608.00	7,405
SDART 2022-5 B	Debt Securities	4,099.00	4,009
SDART 2022-5 C	Debt Securities	3,699.00	3,613
SDART 2022-6 C	Debt Securities	2,649.00	2,600
SEATTLE CHILDRENS HOSPITAL	Debt Securities	580.00	367
SEMPRA ENERGY	Debt Securities	30,366.00	26,263
SEMPRA GLOBAL	Debt Securities	2,023.00	1,635
SERVICENOW INC	Debt Securities	17,894.00	13,396
SETANTA AIRCRAFT LEASING	Debt Securities	4,788.00	4,689
# SHELL INTERNATIONAL FINANCE	Debt Securities	99,561.00	73,489
# SHERWIN-WILLIAMS	Debt Securities	24,350.00	19,629
SHIRE ACQ INV IRELAND DA	Debt Securities	8,782.00	7,693
SIEMENS FINANCIERINGSMAT	Debt Securities	27,051.00	21,397
# SIMON PROPERTY GROUP LP	Debt Securities	38,290.00	31,754
SIMPAR EUROPE	Debt Securities	2,923.00	2,047
SITE CENTERS CORP	Debt Securities	16,356.00	15,595
SITKA HOLDINGS LLC	Debt Securities	2,033.00	1,882
SKYMILES IP LTD	Debt Securities	1,785.00	1,701
SLM STUDENT LOAN TRUST	Debt Securities	574.00	588
SMB 2020-B A1A	Debt Securities	10,551.00	10,226
SMB 2020-PTA A2B	Debt Securities	6,375.00	6,360
SMB 2022-C A1A	Debt Securities	5,000.00	4,787
SMBC AVIATION CA	Debt Securities	2,000.00	1,590
# SMITH + NEPHEW PLC	Debt Securities	6,149.00	4,619
# SNAP-ON INC	Debt Securities	3,175.00	2,303
SNDPT 2013-1A A1R	Debt Securities	11,305.00	11,250

SNDPT 2017-3A A1R	Debt Securities	19,740.00	19,558
SOCIETE GENERALE	Debt Securities	5,510.00	4,194
SOFI 2018-C A2FX	Debt Securities	4,844.00	4,774
SOFI 2018-D A2FX	Debt Securities	2,896.00	2,829
SOFI 2020-A A2FX	Debt Securities	1,934.00	1,886
SOMPO INTERNATIONAL HOLDINGS LTD	Debt Securities	2,609.00	2,637
SOUTH AFRICA	Debt Securities	2,374.00	1,797
SOUTH32 TREASURY	Debt Securities	3,265.00	2,808
# SOUTHERN CAL EDISON	Debt Securities	116,563.00	90,694
SOUTHERN CALIFORNIA GAS CO	Debt Securities	13,428.00	10,216
SOUTHERN CO	Debt Securities	21,128.00	18,249
SOUTHERN CO GAS CAPITAL	Debt Securities	5,286.00	4,083
SOUTHERN COPPER CORP	Debt Securities	1,787.00	1,470
SOUTHERN GAS	Debt Securities	1,820.00	1,161
SOUTHERN NATURAL GAS	Debt Securities	613.00	564
SOUTHWEST AIRLINES CO	Debt Securities	2,798.00	2,813
SOUTHWEST GAS	Debt Securities	9,075.00	7,226
# SOUTHWESTERN ELECTRIC POWER	Debt Securities	26,274.00	19,237
SOUTHWESTERN ENERGY CO	Debt Securities	1,584.00	1,560
SOUTHWESTERN PUBLIC SERVICES	Debt Securities	13,825.00	11,086
SPECTRA ENERGY PARTNERS	Debt Securities	1,193.00	1,102
SPECTRUM HEALTH	Debt Securities	228.00	170
SPIRE MISSOURI	Debt Securities	1,321.00	892
SPIRIT AEROSYSTEM	Debt Securities	5,097.00	4,083
SPIRIT REALTY LP	Debt Securities	8,949.00	7,277
SPRINT CORP	Debt Securities	2,602.00	2,594
SPRINT SPECTRUM	Debt Securities	10,341.00	9,790
STACR 2020-DNA2 M2	Debt Securities	1,956.00	1,944
STACR 2021-DNA6 M1	Debt Securities	19,666.00	19,580
STACR 2022-DNA3 M2	Debt Securities	4,950.00	4,560
STACR 2022-DNA6 M1A	Debt Securities	3,000.00	2,982
STACR 2022-HQA2 M1A	Debt Securities	8,743.00	8,699
STACR 2022-HQA2 M1B	Debt Securities	2,445.00	2,335
STACR 2022-HQA3 M1A	Debt Securities	9,040.00	8,973
STANDARD CHARTERED PLC	Debt Securities	3,120.00	2,679
STANDARD INDUSTRIES INC	Debt Securities	6,148.00	5,772
STANFORD HEALTH	Debt Securities	4,709.00	3,644
STANFORD UNIVERSITY	Debt Securities	6,565.00	4,240
# STANLEY BLACK + DECKER INC	Debt Securities	8,152.00	6,876
# STARBUCKS CORP	Debt Securities	10,494.00	8,520
STATE OF QATAR	Debt Securities	11,894.00	11,130
* # STATE STREET CORP	Debt Securities	1,125.00	1,017
STEEL DYNAMICS	Debt Securities	5,356.00	4,004
STELLANTIS FIN	Debt Securities	11,598.00	8,633
STERIS PLC	Debt Securities	4,624.00	3,204
STIFEL FINANCIAL	Debt Securities	1,191.00	1,032
STONECO LTD	Debt Securities	2,349.00	1,745
STORE CAPITAL	Debt Securities	6,692.00	5,796
# STRIP PRINCIPAL	Debt Securities	74,578.00	63,750
# STRIPS	Debt Securities	58,845.00	52,703
# STRYKER CORP	Debt Securities	6,256.00	5,574
SUBURBAN PROPANE	Debt Securities	990.00	946
SUMITOMO MITSUI	Debt Securities	62,902.00	55,431
SUMMA HEALTH	Debt Securities	2,185.00	1,479
SUN COMMUNITIES	Debt Securities	21,646.00	17,513
# SUNCOR ENERGY	Debt Securities	22,649.00	18,293
SUNCOR ENERGY VENTURES CO	Debt Securities	1,995.00	1,804
SUTTER HEALTH	Debt Securities	6,524.00	5,303
SUZANO AUSTRIA	Debt Securities	2,055.00	1,614
# SVB FINANCIAL GROUP	Debt Securities	5,974.00	5,051
SYNCHRONY BANK	Debt Securities	10,235.00	9,780
SYNCHRONY FINANCIAL	Debt Securities	9,858.00	7,011
SYNNEX CORP	Debt Securities	14,747.00	11,359
SYSCO CORP	Debt Securities	8,859.00	6,569
# TAKEDA PHARMACEUTICAL	Debt Securities	25,193.00	20,487
TAKE-TWO INTERACTIVE SOFTWARE	Debt Securities	3,700.00	3,437
TALNT 2019-1A A	Debt Securities	10,705.00	10,530
TALPK 2021-1A B	Debt Securities	1,898.00	1,859
# TAMPA ELECTRIC	Debt Securities	5,916.00	4,765
TARGA RES PRTNRS	Debt Securities	12,196.00	10,779
TARGA RESOURCES	Debt Securities	22,335.00	18,793
# TARGET CORP	Debt Securities	25,225.00	22,638
TEACHERS INSURANCE & ANNUITY	Debt Securities	17,585.00	14,678
TECK RESOURCES	Debt Securities	13,566.00	10,986
TELECOM ITALIA CAPITAL	Debt Securities	4,602.00	3,323
TELECOM ITALIA SPA	Debt Securities	3,317.00	3,115
TELEDYNE TECH	Debt Securities	8,245.00	6,532
TELEFONICA CHILE	Debt Securities	7,344.00	6,986
TELEFONICA EMISIONES SAU	Debt Securities	9,701.00	6,663
TEMPO ACQUISITION LLC	Debt Securities	3,160.00	3,081
TENCENT HOLDINGS LTD	Debt Securities	1,599.00	1,438
TENET HEALTHCARE	Debt Securities	5,548.00	5,121
TENN VALLEY AUTHORITY	Debt Securities	69,086.00	57,782
TENNESSEE GAS PIPELINE	Debt Securities	7,989.00	6,910
TESCO PROPERTY FIN 3	Debt Securities	3,047.00	2,356
TESCO PROPERTY FIN 4	Debt Securities	2,949.00	2,348
TESCO PROPERTY FIN 5	Debt Securities	5,943.00	4,693
TESCO PROPERTY FIN 6	Debt Securities	2,267.00	1,719
# TEVA PHARMACEUTICALS	Debt Securities	3,335.00	2,510
# TEVA PHARMACEUTICALS NE	Debt Securities	38,199.00	31,818
TEXAS EASTERN TRANSMISSION	Debt Securities	1,315.00	1,067
TEXAS HEALTH RESOURCES	Debt Securities	3,844.00	3,215
TEXAS INSTRUMENTS INC	Debt Securities	4,623.00	4,206
TEXAS ST PRIV ACTIVITY BOND	Debt Securities	7,130.00	5,397
THE NATURE CONSERVANCY	Debt Securities	2,145.00	1,731
# THERMO FISHER SCIENTIFIC INC	Debt Securities	15,666.00	12,211
THOMAS J UNIVERSITY	Debt Securities	4,361.00	3,240
TIME WARNER CABLE INC	Debt Securities	56,513.00	43,875

TIME WARNER ENTERTAINMENT	Debt Securities	7,033.00	5,655
# T-MOBILE USA INC	Debt Securities	181,603.00	147,084
# TORONTO DOMINION BANK	Debt Securities	16,377.00	14,006
TOTAL CAPITAL INTERNATIONAL	Debt Securities	28,650.00	20,321
TOWN 2022-STAY A	Debt Securities	8,756.00	8,736
# TOYOTA MOTOR CREDIT CORP	Debt Securities	25,820.00	23,576
TPMT 2022-1 A1	Debt Securities	9,291.00	8,965
TPMT 2022-4 A1	Debt Securities	5,284.00	5,204
TRAL 2021-7A A1	Debt Securities	19,620.00	19,225
TRANE TECHNOLOGIES LUX	Debt Securities	3,349.00	2,132
# TRANSCANADA PIPELINES	Debt Securities	17,448.00	14,257
TRANSCANADA TRUST CO	Debt Securities	8,311.00	7,842
TRANSCONTINENTAL GAS PIPE CORP	Debt Securities	2,872.00	2,414
# TRANSCONTINENTAL GAS PIPE LINE	Debt Securities	6,734.00	5,181
TRAVELERS COS INC	Debt Securities	32,330.00	25,549
TRAVELERS PPTY CASUALTY	Debt Securities	3,116.00	2,703
TRI POINTE GROUP	Debt Securities	973.00	980
TRINITY HEALTH	Debt Securities	1,493.00	1,044
TRITON CONTAINER	Debt Securities	8,316.00	6,779
# TRUIST BANK	Debt Securities	12,199.00	10,413
# TRUIST FINANCIAL	Debt Securities	23,099.00	21,164
TRUSTEES PRINCETON UNIVERSITY	Debt Securities	1,318.00	898
TSMC ARIZONA	Debt Securities	7,034.00	6,211
TSMC GLOBAL LTD	Debt Securities	6,630.00	6,007
TSTAT 2022-1A A1	Debt Securities	38,308.00	38,446
TUCSON ELECTRIC POWER	Debt Securities	5,790.00	4,230
TX ELECTRIC MKRT	Debt Securities	5,109.00	5,106
TYCO ELECTRONICS GROUP S	Debt Securities	3,292.00	2,576
# TYSON FOODS INC	Debt Securities	3,821.00	2,629
# U.S. TREASURY BILL	Debt Securities	1,947,241.00	1,949,859
UBS GROUP	Debt Securities	58,100.00	51,508
UBSBB 2013-C5 A4	Debt Securities	13,720.00	13,705
UBSCM 2017-C7 A3	Debt Securities	7,036.00	6,750
UBSCM 2018-C10 A3	Debt Securities	7,575.00	7,033
UBSCM 2018-C12 A4	Debt Securities	10,100.00	9,308
UDR INC	Debt Securities	13,842.00	11,522
ULTRAPAR INTERNATIONAL SA	Debt Securities	1,755.00	1,716
UMASS MEMORIAL HEALTH	Debt Securities	3,250.00	2,966
UNICREDIT SPA	Debt Securities	11,763.00	11,371
# UNILEVER CAPITAL	Debt Securities	594.00	552
UNION ELECTRIC	Debt Securities	26,207.00	20,224
# UNION PAC CORP	Debt Securities	151,196.00	121,535
UNITED AIRLINES	Debt Securities	18,569.00	16,690
UNITED MEXICAN	Debt Securities	9,284.00	6,180
# UNITED PARCEL SERVICE	Debt Securities	24,176.00	19,348
# UNITEDHEALTH GROUP INC	Debt Securities	169,113.00	140,428
UNIVERSAL HEALTH SERVICES	Debt Securities	3,834.00	2,840
UNIVERSITY OF CALIFORNIA CA REVENUES	Debt Securities	8,485.00	6,993
UNIVERSITY OF CALIFORNIA REGENTS	Debt Securities	11,770.00	9,525
UNIVERSITY OF CHICAGO	Debt Securities	4,478.00	3,047
UNIVERSITY OF MIAMI	Debt Securities	5,300.00	4,295
UNIVERSITY OF MICHIGAN-A	Debt Securities	19,400.00	15,470
UNIVERSITY OF NOTRE DAME	Debt Securities	850.00	603
UNIVERSITY OF PENNSYLVANIA	Debt Securities	6,325.00	5,275
# UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	8,629.00	6,569
UNIVERSITY OF TEXAS	Debt Securities	8,380.00	8,536
UNIVERSITY OF VIRGINIA	Debt Securities	8,750.00	6,869
UNTD AIR 15-1 AA	Debt Securities	608.00	550
UNTD AIR 18-1 AA	Debt Securities	5,429.00	4,682
UNTD AIR 19-1 AA	Debt Securities	2,423.00	2,136
UNTD AIR 20-1 A	Debt Securities	538.00	516
UNUM GROUP	Debt Securities	18,298.00	13,056
UPJOHN INC	Debt Securities	13,466.00	9,622
UPS OF AMERICA INC	Debt Securities	949.00	743
US AIRWAYS 2011 1A PTT	Debt Securities	972.00	970
US AIRWAYS 2012 1A PTT	Debt Securities	2,513.00	2,357
US AIRWAYS 2012 2A PTT	Debt Securities	1,308.00	1,177
US BANCORP	Debt Securities	30,901.00	27,136
US BANK NA CINCINNATI	Debt Securities	7,493.00	7,433
US TREASURY FRN	Debt Securities	28,839.00	28,839
# US TREASURY N/B	Debt Securities	8,037,449.00	6,839,719
USA WASTE SVCS	Debt Securities	2,402.00	1,969
USRE 2021-1 A1	Debt Securities	7,506.00	7,311
# VALE OVERSEAS LIMITED	Debt Securities	27,836.00	21,507
# VALERO ENERGY CORP	Debt Securities	6,496.00	5,367
VALERO ENERGY PA	Debt Securities	1,461.00	1,333
VALIDUS HOLDINGS LTD	Debt Securities	4,341.00	3,685
VALVOLINE INC	Debt Securities	2,171.00	1,620
VENTAS REALTY LP	Debt Securities	26,113.00	23,898
VENTR 2017-28AA A1R	Debt Securities	9,620.00	9,526
VENTURE GLOBAL C	Debt Securities	3,900.00	3,352
# VERISIGN INC	Debt Securities	1,637.00	1,351
VERISK ANALYTICS	Debt Securities	5,316.00	4,250
# VERIZON COMM INC	Debt Securities	211,146.00	169,721
VERUS 2021-7 A2	Debt Securities	3,495.00	3,378
VF CORP	Debt Securities	5,782.00	4,520
VIACOM INC	Debt Securities	36,639.00	28,120
# VIACOMCBS INC	Debt Securities	3,078.00	2,618
# VICI PROPERTIES	Debt Securities	68,376.00	61,034
VIRGIN MEDIA SECURED FINANCE	Debt Securities	2,200.00	1,467
# VIRGINIA ELECTRIC & POWER	Debt Securities	76,242.00	62,477
VIROROUR CHAMPION INTL	Debt Securities	206.00	169
VISA INC	Debt Securities	36,381.00	27,481
VISTRA OPERATIONS	Debt Securities	8,705.00	7,740
VITERRA FINANCE	Debt Securities	7,833.00	6,890
VMED O2 UK FINANCING	Debt Securities	2,747.00	2,124
VMWARE INC	Debt Securities	22,165.00	20,262
# VODAFONE GROUP	Debt Securities	7,127.00	6,209

VOLKSWAGEN GRP	Debt Securities	8,290.00	7,679
VONTIER CORP	Debt Securities	12,252.00	9,320
VORNADO REALTY LP	Debt Securities	2,038.00	1,726
VOYA 2014-2A A1RR	Debt Securities	20,319.00	20,106
VOYA 2016-1A A1R	Debt Securities	10,272.00	10,246
# VTR COMUNICACINES SPA	Debt Securities	2,168.00	1,411
VULCAN MATERIALS	Debt Securities	4,813.00	3,942
WABTEC CORP	Debt Securities	16,035.00	14,374
WAKEMED	Debt Securities	313.00	216
# WALMART INC	Debt Securities	29,735.00	27,008
# WALT DISNEY CO	Debt Securities	82,643.00	63,869
WARNERMEDIA HOLDINGS	Debt Securities	108,485.00	82,880
WASHINGTON GAS LIGHT CO	Debt Securities	428.00	323
WASHINGTON UNIVERSITY	Debt Securities	4,799.00	3,735
WASTE CONNECTION	Debt Securities	11,432.00	8,700
WASTE MANAGEMENT	Debt Securities	8,629.00	7,878
WEA FINANCE LLC	Debt Securities	1,973.00	1,326
WEC ENERGY GROUP	Debt Securities	3,392.00	3,183
WEIR GROUP PLC	Debt Securities	4,590.00	3,870
WELF 2016-2A A1R	Debt Securities	2,421.00	2,404
WELF 2017-2A A1R	Debt Securities	7,877.00	7,825
WELF 2021-3A A	Debt Securities	4,829.00	4,780
WELLMAN 2021-1A B	Debt Securities	1,903.00	1,856
WELLS FARGO BANK NA	Debt Securities	13,011.00	10,929
# WELLS FARGO CO	Debt Securities	304,749.00	252,444
WELLTOWER INC	Debt Securities	37,165.00	30,062
WEST FRASER TIMBER CO	Debt Securities	1,595.00	1,554
WESTERN DIGITAL	Debt Securities	2,104.00	1,844
WESTERN GAS PARTNERS	Debt Securities	1,651.00	1,380
WESTERN MIDSTREAM	Debt Securities	12,224.00	8,989
WESTLAKE CORP	Debt Securities	596.00	508
# WESTPAC BANKING	Debt Securities	12,901.00	10,764
# WEYERHAEUSER CO	Debt Securities	21,601.00	18,880
WFCM 2015-C27 A4	Debt Securities	21,596.00	21,232
WFCM 2015-NXS1 A5	Debt Securities	13,317.00	13,007
WFCM 2018-1745 A	Debt Securities	1,433.00	1,319
WFCM 2018-C45 A3	Debt Securities	5,757.00	5,504
WILLIAM CARTER	Debt Securities	1,438.00	1,404
# WILLIAMS COMPANIES	Debt Securities	60,567.00	53,408
WILLIS NORTH AMERICA	Debt Securities	25,711.00	20,720
WINDR 2019-1A AR	Debt Securities	17,559.00	17,221
WISCONSIN ELECTRIC POWER	Debt Securities	379.00	367
WISCONSIN POWER + LIGHT	Debt Securities	10,940.00	9,072
WISCONSIN PUBLIC SERVICE	Debt Securities	7,490.00	5,258
WOODS 2019-20A A1R	Debt Securities	5,000.00	4,875
WOODSIDE FINANCE LTD	Debt Securities	7,194.00	6,571
# WORKDAY INC	Debt Securities	5,488.00	5,101
WR GRACE & CO-CO	Debt Securities	-	-
WW GRAINGER INC	Debt Securities	4,623.00	3,775
WYETH LLC	Debt Securities	17,998.00	15,421
WYNDHAM INC	Debt Securities	4,746.00	3,771
# XCEL ENERGY INC	Debt Securities	31,004.00	25,664 (1)
XEROX CORP	Debt Securities	277.00	285
XLIT LTD	Debt Securities	3,404.00	3,061
YALE UNIVERSITY	Debt Securities	526.00	340
YALE-NEW HAVEN HEALTH SERVICES	Debt Securities	590.00	351
YAMANA GOLD INC	Debt Securities	3,836.00	3,335
YARA INTL SA	Debt Securities	1,300.00	1,038
ZIMMER BIOMET HOLDINGS	Debt Securities	2,204.00	1,856
# ZOETIS INC	Debt Securities	9,676.00	8,735
Total debt securities		33,998,478	29,112,815
Investment funds			
ALL WEATHER PORT CL B SERIE CX	Investment Funds	165,054	193,097
ARROWSTREET EMERGING MARKETS TRUST FUND CLASS F	Investment Funds	41,513	28,939
BAILLIE GIFFORD EMERGING MARKETS CIT CLASS O	Investment Funds	44,575	25,352
BLACKROCK EMERGING MARKETS ALPHA TILTS ENHANCE FUND	Investment Funds	33,576	22,066
BLACKROCK EMERGING MARKETS SMALL CAP EQUITY INDEX FUND	Investment Funds	4,406	3,307
BRIDGEWATER PURE ALPHA FUND II SER CC	Investment Funds	58,150	118,445
* GLSP SPV II LTD	Investment Funds	-	220
* GOLDMAN SACHS INVEST PARTNERS	Investment Funds	549	415
* GOLDMAN SACHS INVEST PARTNERS OFFSHORE	Investment Funds	65	11
* GSIP OS LP CL SP12A SRS 1	Investment Funds	426	12
INVESCO BALANCED RISK ALLOC 10	Investment Funds	135,000	113,574
MAN FUNDS XI SPC B USD MAN AHL TARGETRISK	Investment Funds	135,000	122,026
MARKET ADVANTAGE II, LTD CLASS E	Investment Funds	155,712	151,018
PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	Investment Funds	105,118	101,566
Total investment funds		879,144	880,048
Private equity and debt investments			
ACCEL GROWTH FUND IV LP	Private equity and debt investments	10,061	18,398
ACCEL LEADERS FUND	Private equity and debt investments	2,152	6,592
ACCEL XIII LP	Private equity and debt investments	5,797	15,065
AH PARALLEL FUND V, LP	Private equity and debt investments	3,966	12,391
ANDREESSEN HOROWITZ FUND V, LP	Private equity and debt investments	5,292	16,166
APOLLO IX LP	Private equity and debt investments	19,486	25,247
BATTERY VENTURES XI SIDE FUND	Private equity and debt investments	2,369	11,131
BATTERY VENTURES XI, LP	Private equity and debt investments	4,965	18,310
BLACKSTONE VII, LP	Private equity and debt investments	7,614	9,458
CHARLES RIVER VENTURES XVII LP	Private equity and debt investments	10,065	32,251
EOS FITNESS	Private equity and debt investments	8,500	51,455
FOUNDATION CAPITAL VIII	Private equity and debt investments	8,437	30,926
GSR VENTURES V, LP	Private equity and debt investments	8,419	20,069
HEALTHSUN HEALTHPLANS INC	Private equity and debt investments	-	93
INSIGHT VENTURE PARTNERS IX LP	Private equity and debt investments	8,074	27,061
INSIGHT VENTURE X 44 LP	Private equity and debt investments	23,574	50,578
IVANTI LP	Private equity and debt investments	11	-

KEYIMPACT SALES + SYSTEMS	Private equity and debt investments	11,000	12,364
LIGHTYEAR FUND IV, LP	Private equity and debt investments	16,252	21,002
MAYFIELD XV, LP	Private equity and debt investments	8,290	19,136
PARTHENON INVESTORS V, LP	Private equity and debt investments	18,080	34,196
PEAK 10 44 LP	Private equity and debt investments	10,019	10,055
REDPOINT VENTURES VI, LP	Private equity and debt investments	7,755	21,519
SABA SOFTWARE INC	Private equity and debt investments	8,737	-
SELLIGENT	Private equity and debt investments	5,919	-
SILVER LAKE V 44 LP	Private equity and debt investments	25,725	34,038
SOCIAL CAPITAL PRTRNSHP 3 LP	Private equity and debt investments	7,394	18,632
SPARK CAPITAL V LP	Private equity and debt investments	5,507	13,986
SPECTRUM	Private equity and debt investments	-	1,219
SUMMIT PARTNERS GROWTH EQUITY LP	Private equity and debt investments	15,078	30,056 ^[1]
SUMMIT REINVESTMENT FUND, L.P.	Private equity and debt investments	78	103
TRINITY VENTURES XII, LP	Private equity and debt investments	8,002	20,193
VECTOR CAPITAL V, L.P. LP	Private equity and debt investments	17,540	21,756
VENROCK ASSOCIATES VIII 44 LP	Private equity and debt investments	8,759	24,051
WME IMG 44 LP	Private equity and debt investments	11,130	10,119
	Total private equity and debt investments	314,047	637,616
Real estate and other alternative investments			
AGREE REALTY	Real estate and other alternative investments	1,462	1,554
ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	163	179
AMERICAN HOMES-A	Real estate and other alternative investments	254	266
AMERICAN TOWER CORP REIT	Real estate and other alternative investments	378	770
ANNALY CAPITAL MANAGEMENT	Real estate and other alternative investments	159	62
AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	177	203
BOSTON PROPERTIES INC	Real estate and other alternative investments	137	88
CAMDEN PROPERTY TRUST	Real estate and other alternative investments	62	96
CROWN CASTLE INC	Real estate and other alternative investments	312	492
DIGITAL REALTY TRUST INC	Real estate and other alternative investments	243	222
DUKE REALTY CORP	Real estate and other alternative investments	63	145
EQUINIX INC	Real estate and other alternative investments	251	403
EQUITY LIFESTYLE	Real estate and other alternative investments	82	86
EQUITY RESIDENTIAL	Real estate and other alternative investments	181	189
ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	104	124
EXTRA SPACE STORAGE INC	Real estate and other alternative investments	88	182
GAMING AND LEISURE PROPERTIES	Real estate and other alternative investments	97	88
GREENOAK ASIA FEEDER II LP	Real estate and other alternative investments	16,430	12,950
GREENOAK SPAIN REAL ESTATE FUND	Real estate and other alternative investments	5,534	1,481
H2 SPECIAL OPPORTUNITIES III	Real estate and other alternative investments	38,754	26,501
HEALTHCARE REALT	Real estate and other alternative investments	88	63
HEALTHPEAK PROPERTIES	Real estate and other alternative investments	150	97
HOST HOTELS + RESORTS INC	Real estate and other alternative investments	96	89
INVITATION HOMES INC REIT	Real estate and other alternative investments	125	159
IRON MOUNTAIN INC REIT	Real estate and other alternative investments	78	100
KIMCO REALTY	Real estate and other alternative investments	114	89
KMF X	Real estate and other alternative investments	6,457	105,850 ^[1]
MEDICAL PROPERTIES TRUST INC	Real estate and other alternative investments	97	56
MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	87	141
PEBBLEBROOK HOTEL	Real estate and other alternative investments	2,190	1,463
PROLOGIS INC	Real estate and other alternative investments	301	592
PUBLIC STORAGE	Real estate and other alternative investments	248	364
REALTY INCOME CORP REIT	Real estate and other alternative investments	313	283
REGENCY CENTERS CORP REIT	Real estate and other alternative investments	76	65
REXFORD INDUSTRIAL REALTY	Real estate and other alternative investments	1,747	1,555
SBA COMMUNICATION CORP	Real estate and other alternative investments	82	244
SIMON PROPERTY GROUP INC	Real estate and other alternative investments	425	232
SUN COMMUNITIES INC	Real estate and other alternative investments	120	124
UDR INC	Real estate and other alternative investments	84	102
VENTAS INC	Real estate and other alternative investments	196	126
VICI PROPERTIES	Real estate and other alternative investments	202	226
VORNADO REALTY TRUST	Real estate and other alternative investments	95	30
WELLTOWER INC	Real estate and other alternative investments	259	233
WEYERHAEUSER CO	Real estate and other alternative investments	160	169
WP CAREY INC	Real estate and other alternative investments	100	102
	Total real estate and other alternative investments	78,821	158,635
Derivatives			
3 MONTH SOFR FUT DEC23	Derivatives		5,563
B95V4ZF37 CDS USD R V 03MEVENT CCP P F 1.000 CCP	Derivatives	279	276
BWU00VX94 IRS USD R V 03MLIBOR CCP P F 1.250 CCP	Derivatives	5,494	17,652
BWU01D9Z2 IRS USD R V 12MSOFR CCP P F 1.000 CCP	Derivatives	6,477	9,216
BWU01E1X3 IRS JPY R V 06MTONA CCP P F 0.300 CCP	Derivatives	(43)	64
BWU01JLD4 IRS USD R V 12MSOFR CCP P F 3.000 CCP	Derivatives	2	15
BWU01KS77 IRS EUR R V 06MEURIB CCP P F 1.750 CCP	Derivatives	2,354	2,706
BWU01KSB8 IRS GBP R V 12MSONIA P F 2.250 CCP	Derivatives	468	1,007
BWU01KSC6 IRS GBP R V 12MSONIA P F 2.000 CCP	Derivatives	5,228	6,990
CDS OPTION PUT EUR 1.9 20221116	Derivatives	(3)	(3)
CDS OPTION PUT EUR 2.0 20221221	Derivatives	(9)	(8)
CDS OPTION PUT EUR 3.0 20230315	Derivatives	(10)	(9)
CDS OPTION PUT USD 1.4 20221116	Derivatives	(28)	(29)
CDS OPTION PUT USD 1.5 20221221	Derivatives	(63)	(70)
CDS OPTION PUT USD 1.6 20221019	Derivatives	(8)	-
E-MINI RUSS 2000 DEC22	Derivatives	-	(4,778)
EURO STOXX 50 DEC22	Derivatives	-	(3,332)
Forward Foreign Currency Contracts - AUD/USD	Derivatives	-	(485)
Forward Foreign Currency Contracts - CLP/USD	Derivatives	-	(368)
Forward Foreign Currency Contracts - COP/USD	Derivatives	-	(218)
Forward Foreign Currency Contracts - EUR/USD	Derivatives	-	(13)
Forward Foreign Currency Contracts - GBP/USD	Derivatives	-	64
Forward Foreign Currency Contracts - IDR/USD	Derivatives	-	(89)
Forward Foreign Currency Contracts - MXN/USD	Derivatives	-	(1)
Forward Foreign Currency Contracts - NOK/USD	Derivatives	-	(974)
Forward Foreign Currency Contracts - PEN/USD	Derivatives	-	(8)
Forward Foreign Currency Contracts - USD/EUR	Derivatives	-	668
Forward Foreign Currency Contracts - USD/GBP	Derivatives	-	763
Forward Foreign Currency Contracts - USD/JPY	Derivatives	-	19

Forward Foreign Currency Contracts - USD/MXN	Derivatives	-	(20)
Forward Foreign Currency Contracts - USD/PEN	Derivatives	-	38
FTSE 100 IDX FUT DEC22	Derivatives	-	(1,122)
MIRION TECHNOLOGIES INC WARRANTS	Derivatives	89	45
MSCI EMGMKT DEC22	Derivatives	-	(5,056)
S+P/TSX 60 IX FUT DEC22	Derivatives	-	(585)
S+P500 EMINI FUT DEC22	Derivatives	-	(28,664)
S\$5V4ZF37 CDS USD R F 1.000 2 CCP P V 03MEVENT 1 CCP	Derivatives	(1,997)	(1,997)
S\$5VEAG06 CDS USD R F 5.000 2 CCP P V 03MEVENT 1 CCP	Derivatives	(7,864)	(7,863) [1]
SPI 200 FUTURES DEC22	Derivatives	-	(750)
SWAPTION 0.87 CALL USD 2022110	Derivatives	(122)	-
SWAPTION 1.27 PUT USD 20221102	Derivatives	(122)	(1,998)
SWPC0DQX9 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	35	92
SWPC0EOD3 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	216	48
SWPC0GA27 CDS USD P V 03MEVENT CCP R F 1.000 CCP	Derivatives	32	4
SWPC0GA50 CDS USD P V 03MEVENT 2 CCP R F 1.000 1 CCP	Derivatives	54	8
SWPC0GBH3 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	121	14
SWPC0H5F2 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP	Derivatives	(48)	(19)
SWPC0H5H8 CDS USD R F 1.000 FIX CORP P V 03MEVENT FLO CORP	Derivatives	(333)	(119)
SWPC0HJ26 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(260)	39
SWPC0HWO3 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	39	(17)
SWPC0I2E6 CDS USD R F 1.000 FIX SOVEREIGN P V 03MEVENT FLO SC	Derivatives	(28)	(7)
SWPC0I305 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	2	2
SWPC0IK97 CDS USD R F 1.000 FIX SOVEREIGN P V 03MEVENT FLO SC	Derivatives	(185)	(178)
SWPC0INT0 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	107	71
SWPC0JC45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(412)	(291)
SWPC0JTH8 CDS USD R F 5.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	402	266
SWPC0JYY5 CDS USD R F 1.000 FIX CCP P V 03MEVENT FLO CCP	Derivatives	8	(6)
SWPC0JZO6 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(50)	(65)
SWPC0K8B1 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(5)	(35)
SWPC0KBE1 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	46	(56)
SWPC0KEH1 CDS USD R F 5.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	73	(10)
SWPC0KJK9 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(4)	(39)
SWPC0KK76 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	51	7
SWPC0KKC5 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	65	9
SWPC0KKL5 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	6	-
SWPC0KS45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	248	(490)
SWPC0KSK9 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	1,269	18
SWPC0KV17 CDS USD R F 5.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	809	(512)
SWPC0L6W5 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	20	9
SWPC0L803 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(13)	(47)
SWPC0LB90 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	51	(403)
SWPC0LDA5 CDS USD R F 5.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(486)	(478)
SWPCNC931 CDS USD R F 5.000 CDX P V 03MEVENT FLO CDX	Derivatives	749	191
SWU01DA07 IRS USD R F 1.000 CCP P V 12MSOFR CCP	Derivatives	(6,597)	(8,722)
SWU01H5P9 IRS USD R F 1.750 CCP P V 12MSOFR CCP	Derivatives	(2,364)	(4,745)
SWU01H7M4 IRS USD R F 1.270 CCP P V 03MLIBOR CCP	Derivatives	(300)	(533)
SWU01JLE2 IRS USD R F 3.000 CCP P V 12MSOFR CCP	Derivatives	(2,000)	(2,000)
SWU01JLE2 IRS USD R F 3.000 CP P V 12MSOFR CCP	Derivatives	2,002	1,990 [1]
SWU01LS00 IRS USD R F 2.860 CCP P V 12MSOFR CCP	Derivatives	-	(234)
SWU01LTH2 IRS USD R F 3.100 CCP P V 12MSOFR CCP	Derivatives	-	(463)
SWU01LXX2 IRS USD R F 3.140 CCP P V 12MSOFR	Derivatives	-	-
TOPIX INDX FUTR DEC22	Derivatives	-	(746)
US 10YR NOTE (CBT)DEC22	Derivatives	-	(133,064)
US 10YR ULTRA FUT DEC22	Derivatives	-	(168,180)
US 2YR NOTE (CBT) DEC22	Derivatives	-	4,865
US 5YR NOTE (CBT) DEC22	Derivatives	-	(63,382)
US LONG BOND(CBT) DEC22	Derivatives	-	(56,419)
US ULTRA BOND CBT DEC22	Derivatives	-	(18,483)
Total derivatives		3,442	(465,464)

Total directly held investments

\$	35,657,826	\$	30,854,976
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Cash equivalents and other short-term investments

@	TD SECURITIES USA TRI PARTY	Cash equivalents and other short-term investments	\$	1,000	\$	1,000
@	AUST + NEW ZEA	Cash equivalents and other short-term investments		25,000		25,000
@	BANCO SANTANDER	Cash equivalents and other short-term investments		15,000		15,000
@	BANK MONTREAL MONTREAL BRH	Cash equivalents and other short-term investments		5,000		5,000
@	BANK OF AMERICA N/A	Cash equivalents and other short-term investments		4,500		4,500
@	BANK OF NOVA SCOTIA	Cash equivalents and other short-term investments		20,002		20,002
@	BARCLAYS BANK PLC	Cash equivalents and other short-term investments		5,000		5,000
@	BEDFORD ROW FDG CORP	Cash equivalents and other short-term investments		10,000		10,000
@	BNP PARIBAS NY BANCH	Cash equivalents and other short-term investments		10,000		10,000
@	CITIBANK N.A.	Cash equivalents and other short-term investments		10,000		10,000
@	CMMNWLTH BNK OF AUS	Cash equivalents and other short-term investments		11,997		11,997
@	COLLATERALIZED CP FLEX	Cash equivalents and other short-term investments		20,001		20,001
@	CREDIT IND ET CM NY	Cash equivalents and other short-term investments		10,000		10,000
@	DNB NOR BANK ASA	Cash equivalents and other short-term investments		5,000		5,000
@	JP MORGAN SEC LLC TPR D	Cash equivalents and other short-term investments		1,000		1,000
@	LLOYDS BANK CORPORATE	Cash equivalents and other short-term investments		10,000		10,000
@	MANHATTAN ASSET FDG CO	Cash equivalents and other short-term investments		10,000		10,000
@	MITSUBISHI TST&BNK C	Cash equivalents and other short-term investments		5,000		5,000
@	MIZUHO BANK LTD	Cash equivalents and other short-term investments		27,000		27,000
@	NATIONAL BK OF CANAD	Cash equivalents and other short-term investments		10,000		10,000
@	NATL AUSTRALIA BK LT	Cash equivalents and other short-term investments		10,000		10,000
@	NAVIGATOR GOVERNMENT	Cash equivalents and other short-term investments		648,442		648,442
@	RIDGEFIELD FUNDING CO	Cash equivalents and other short-term investments		10,000		10,000
@	ROYAL BK OF CANADA	Cash equivalents and other short-term investments		23,000		23,000
@	SKANDIN ENS BANKEN AG	Cash equivalents and other short-term investments		10,000		10,000
@	SOCIETE GENERALE NY	Cash equivalents and other short-term investments		1,500		1,500
@	SUMITOMO MITSUI BKG CORP	Cash equivalents and other short-term investments		10,001		10,001
@	SVENSKA HANDLSBNKN A	Cash equivalents and other short-term investments		5,000		5,000
@	SWEDBANK AB IAM COML PAPER	Cash equivalents and other short-term investments		10,000		10,000
@	TORONTO DOMINION BANK	Cash equivalents and other short-term investments		10,000		10,000
@	UNITED OVERSEAS BK LTD	Cash equivalents and other short-term investments		5,000		5,000

@	WELLS FARGO BANK NA	Cash equivalents and other short-term investments	3,750	3,750
@	WESTPAC BANKING CORP.	Cash equivalents and other short-term investments	10,000	10,000
		Total Securities Lending Collateral	\$ 972,193	\$ 972,193
@	Securities lending collateral			
#	Denotes all or portion of security on loan at September 30, 2022			
*	Denotes parties-in-interest			
	[1] includes rounding			

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

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

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

Part I	Basic Information
1 Enter the valuation date: Month <u>10</u> Day <u>01</u> Year <u>2021</u>	
2 Assets:	
a Market value	2a 53,514,970,730
b Actuarial value	2b 52,160,131,459
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.....	324,161 38,153,845,487 38,153,845,487
b For terminated vested participants.....	15,391 576,557,739 576,557,739
c For active participants	20,119 2,503,967,617 2,958,506,248
d Total.....	359,671 41,234,370,843 41,688,909,474
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 5.45%
6 Target normal cost.....	
a Present value of current plan year accruals.....	6a 92,540,214
b Expected plan-related expenses	6b 45,154,000
c Total (line 6a + line 6b)	6c 137,694,214

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 <i>KMH</i>	6/21/2023
	Signature of actuary	Date
Kathryn M Hoffman		2305658
	Type or print name of actuary	Most recent enrollment number
Willis Towers Watson US LLC		667-300-8438
	Firm name	Telephone number (including area code)
800 North Glebe Road		
Arlington VA 22203		
	Address of the firm	

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

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

Schedule SB (Form 5500) 2021
v. 201209

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	6,752,675,523	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	6,752,675,523	0
10 Interest on line 9 using prior year's actual return of <u>7.88%</u>	532,110,831	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.58%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	7,284,786,354	0

Part III Funding Percentages

14 Funding target attainment percentage	14	107.64%
15 Adjusted funding target attainment percentage	15	125.11%
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	118.20%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

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

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

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 5.36 %	3rd segment: 6.11 %	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 64
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	137,694,214	
b Excess assets, if applicable, but not greater than line 31a	31b	137,694,214	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	General Motors LLC
EIN/PN	27-0383222/003
Plan Name	General Motors Hourly-Rate Employees Pension Plan
Valuation Date	October 1, 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 totaling 85, 55 years of age and 10 years of service, consent retirement, and normal retirement.

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

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

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

Assumptions used for funding purposes are as prescribed by IRC§430(h). The substitute mortality tables were approved by the IRS in November 2019 and were based on an experience study period from October 1, 2012 to September 30, 2017 with base year of 2015. The rates were calculated by adjusting the applicable standard mortality tables in Section 1.430(h)(3)-1(d) of the Regulations using a mortality ratio of 1.305928 for males and 1.262583 for females with credibility weighting factor of 1.0000 for both males and females.

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

Prescribed tables are used for the following plan populations: None

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

Credibility for construction of the table: Full

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The assumed plan related expenses added to the target normal cost were changed from \$46,499,000 for 2020 to \$45,154,000 for 2021.

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

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, retirement rates, and annuity form of payment assumptions.

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
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

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	1	4	131	1	0	0	0	0	0	137
35-39	0	4	14	442	83	24	0	0	0	0	567
40-44	1	3	41	460	440	573	24	4	0	0	1,546
45-49	8	14	139	467	600	1,328	821	76	0	0	3,453
50-54	11	26	166	440	570	1,339	1,170	159	28	0	3,909
55-59	7	34	166	306	359	808	840	337	799	49	3,705
60-64	9	29	156	219	223	418	419	327	912	1,625	4,337
65-69	3	6	52	58	59	89	98	141	399	994	1,899
70 & over	1	2	32	9	14	15	23	29	82	359	566
Total	40	119	770	2,532	2,349	4,594	3,395	1,073	2,220	3,027	20,119

¹ Average compensation has not been shown because this plan is not pay related; age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: General Motors Hourly-Rate Employees Pension Plan
 EIN / PN: 27-0383222/003
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 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 fourth month preceding 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	2.84%	5.45%
-------------------------	-------	-------

Expected Return (before applying limitation under Notice 2009-22):	Year Ending 9/30/2022 5.25%	Year Ending 9/30/2021 5.50%
---	--------------------------------	--------------------------------

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

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

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

Mortality

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

GM Generational Substitute Hourly Female Mortality Table with 2015 base year projected with MP-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:

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

Incidence of Disability Representative rates are as follows:

Attained Age	Annual Rate per 1,000
32	0.0
42	2.7
52	6.0
62	4.0

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

disability commencements assumed to be utilizing SSDIB will not receive the temporary supplement.

Withdrawal rates

Representative rates used are as follows:

Attained Age	Annual Rate per 1,000
27	10
32	10
37	8
42	8
47	5
52	5
57	5

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

Retirement rates

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

Attained Age	Annual Rate per 1,000			
	Voluntary Early Retirement			Mutually Satisfactory Retirement
	30 – 32 Years of Service	More than 32 Years of Service	Other	
52	100	50	0	0
55	150	80	0	0
60	150	100	60	0
62	150	150	110	0
65	200	200	200	0
70	1,000	1,000	1,000	0

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

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Form of payment	<p>It is assumed that 70% of male employees and 35% of female employees retain the automatic survivor benefit election. All other participants are assumed to elect a single life annuity.</p> <p>The normal forms of payment of a temporary annuity is assumed to be elected for the Early Retirement Supplements, Temporary and Interim benefits.</p> <p>It is assumed 100% deferred vested participants elect to take deferred annuity form of payment.</p>
Commencement Age for Deferred Vested Participants	<p>It is assumed that all deferred vested participants commence benefits at age 65.</p>
Assumptions Used with Respect to the Survivor Options	<p>For purposes of valuing the pre-retirement surviving spouse's benefit, it is assumed that 70% of male employees and 35% of female employees would not reject the automatic survivor benefit election.</p>
Marital Age difference	<p>Male employees are assumed to have a female spouse two years younger. Female employees are assumed to have a male spouse two years older.</p>
Average Benefit Unit	<p>The average Part A basic benefit unit is assumed to be \$54.10 per month per year of service for UAW and IUE members and \$51.45 per month per year of service for all others.</p>
Administrative expenses	<p>The assumed plan-related expenses are \$45,154,000 for the current year and \$46,499,000 for the prior year.</p>
At-risk assumptions	<p>For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.</p> <p>Note that the special at-risk assumptions for automakers are used to test the at-risk threshold.</p>
Timing of benefit payments	<p>Annuity payments are payable monthly at the beginning of the month.</p>

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Saturn IRP Interest Credit and Annuity Conversion Rate The former Saturn IRP offset calculation uses an annuity conversion rate of 1.94% equal to the 30-year Treasury rate for the month of July preceding the valuation date.

Methods

Valuation date	First day of plan year for the twelve-month period ends September 30, 2022.
Funding target	Present value of accrued benefits as required by regulations with IRC§430.
Target normal cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year.
Actuarial value of assets	<p>Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22) . The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2020 plan year.)</p> <p>The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets if the actual expected return exceeds limits required under IRS Notice 2009-22.</p>
Benefits not valued	<p>All benefits described in the Plan Provisions section of this report were valued based on discussions with GM regarding the likelihood that these benefits will be paid.</p> <p>Note that the Mutually Satisfactory plant closing benefits for age 50 with 10 years of credited service are not assumed in future years and are not valued in this valuation.</p>

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
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SCHEDULE SB ATTACHMENTS

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.

Assumption Rationale

Discount Rate	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Mortality	Assumptions used for funding purposes are as prescribed by IRC§430(h). The substitute mortality tables were approved by the IRS in November 2019 and were based on an experience study period from October 1, 2012 to September 30, 2017 with base year of 2015. The rates were calculated by adjusting the applicable standard mortality tables in Section 1.430(h)(3)-1(d) of the Regulations using a mortality ratio of 1.305928 for males and 1.262583 for females with credibility weighting factor of 1.0000 for both males and females.

All other assumptions are described in the January 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 added to the target normal cost were changed from \$46,499,000 for 2020 to \$45,154,000 for 2021.

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

The required mortality table used to calculate the funding target and target normal cost was updated to reflect an update in the projection scale from MP-2018 to MP-2019 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, retirement rates, and annuity form of payment assumptions.

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

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The plan was originally effective October 1, 1950 (as amended through October 1, 2021)

Plan Year	October 1, 2021 to September 30, 2022
Covered employees	Any full time hourly-rate employee with unbroken Seniority prior to September 30, 2007 or Tier I full time hourly-rate employees
Seniority	Seniority is the period following the most recent date of hire.

Definitions

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

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

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

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

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

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

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

Early retirement reduction factors

The sample early retirement reduction are shown below:

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
 EIN / PN: 27-0383222/003
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

Eligibility and Benefits Paid Upon the Following Events

Normal retirement	Unreduced basic benefit.
Early retirement	<p>Ages 62-65: unreduced Basic Benefit.</p> <p>Ages 60-62 with less than 85 points: Basic Benefit reduced by table from age 62 plus Interim Supplement.</p> <p>Prior to age 62 with 30 years of service or age 55 and over with 85 points: Basic Benefit reduced by table plus Early Retirement or Interim Supplement. Basic Benefit unreduced for payments after 62.</p>
Consent Early Retirement	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Total and Permanent Disability	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Vested Deferred Benefits	Basic Benefit payable at age 65 (employee may elect a reduced pension starting as early as age 55).
Pre-Retirement Survivor Benefit	Basic Benefit determined as if the employee had retired voluntarily on the date of death without rejection of the surviving spouse option. If the employee is not eligible to retire, 50% of the accrued benefit as of the date of death is paid to the surviving spouse. The surviving spouse may elect to begin receiving this benefit following the employee's 65th birthday or to begin receiving a reduced benefit as early as the employee's 55th birthday.
Surviving Spouse Coverage	<ul style="list-style-type: none">(a) Applies to Basic Benefit.(b) Generally effective at retirement, except deferred to age 55 for disability retirements with less than 30 years of service.(c) Adjustment factor is 95% plus (minus) ½% for each year in excess of 5 that the spouse's age exceeds (is less than) the employee's age. Maximum 100%.(d) Surviving spouse receives 65% of 95% (adjusted for age) of the employee's benefit.(e) For voluntary early retirements eligible for a re-determined benefit at age 62, the amount of benefit for the surviving spouse is based on the re-determined amount payable after 62.(f) Restoration of full basic benefit at the spouse's death by application of the employee. Upon remarriage the employee may re-elect the option.

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

SCHEDULE SB ATTACHMENTS

Other Plan Provisions

Special Provisions for Foundry and Asbestos Service

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

(i) Service otherwise credited plus

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

Divestiture

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

GM Delphi Benefit Guarantee Uplift

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

GM Delphi Benefit Guarantee 7 Years of Service Benefit Guarantee

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

GM Delphi Benefit Guarantee Top-Up

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

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

Pension Increases

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

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

Plan Name: General Motors Hourly-Rate Employees Pension Plan
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Valuation Date: October 1, 2021

SCHEDULE SB ATTACHMENTS

Future Plan Changes

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

Changes in Benefits Valued Since Prior Year

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

Plan Name:	General Motors Hourly-Rate Employees Pension Plan
EIN / PN:	27-0383222/003
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2021

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

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

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

[X] Yes [] No

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advent International Corporation		Prudential Tower, 800 Boylston St, Boston, MA 02199
AH Capital Management, LLC		2865 Sand Hill Road, Suite 101, Menlo Park, CA 94025
Aleutian Fund, Ltd.	98-0566066	
Apollo Advisors IX, L.P.	35-2582225	
Apollo Advisors VII, L.P.	26-0673253	
Apollo Advisors VIII, L.P.	80-0877161	
Apollo Co-Investment Management, LLC	82-4630560	
Apollo Management (MHE), LLC	26-0673310	
Aristeia Capital, L.L.C.	13-3953132	
Atlas Venture Advisors, Inc.		C/O Accomplice, 86 Wareham Street, Floor 3, Boston, MA 02118
Axon Capital, LP	26-3295563	
Balderton Capital VIII, S.L.P.	98-1642186	
Bayview Asset Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
BDCM Opportunity Fund III Adviser, LLC	42-1713257	
Blackstone Management Associates V L.L.C.	20-3176986	
Blackstone Management Associates VI L.L.C.	26-1971725	
Blackstone Management Associates VII L.L.C.	35-2521729	
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Boyu Capital Group Management Ltd.		PO Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands
CapeView Capital LLP		Level 5 Two, London Bridge, London SE1 9RA, United Kingdom
Capital Home Loans Limited		Admiral House, Harlington Way, Fleet Hampshire GU51 4YA UK
Capstone	20-8601093	
Capstone Fund Services, LLC	20-8601203	
CBF Manager, L.P.	82-3608385	
Centerbridge Advisors II, LLC	27-3060659	
Centerbridge Advisors, LLC	20-4714365	
Centerbridge Associates, L.P.	03-0587673	

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

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[X] Yes [] No

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

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Centerbridge Capital Partners II, L.P.	27-3060225	
Centerbridge Capital Partners, L.P.	03-0587680	
Centerbridge Partners DCE II, L.P.	37-1662971	
Centerbridge Partners DCE, L.P.	20-4714819	
Cerberus European Investments, LLC	20-0831785	
Cerberus Global Investments B.V.		Oude Utrechtseweg 32Baarn, 3743 KN Netherlands
Cerberus Technology Solutions LLC	83-0958985	
Cerberus UK Management Ltd.		84 Grosvenor, 2nd floorLondon, W1K 3JZ UK
CJP II General Partner, L.P.	98-0504194	
Coller International Partners V, LP	98-0500340	
Corre Partners Management, LLC		12 E. 49th St., 40th Fl., New York, NY 10017
Edgestream Partners, L.P.		902 Carnegie Center, Ste 200, Princeton, NJ 08540
Elevation Capital V Limited		Apex House, Bank Street, TwentyEight, Cyberville, Ebene 72201, Mauritius
Elevation Capital VIII Limited		Apex House, Bank Street, TwentyEight, Cyberville, Ebene 72201, Mauritius
Empyrean Capital Partners, LP	52-2403815	
EQT V (No. 1) Limited Partnership	98-0506794	
EQT VI (No. 1) Limited Partnership	98-0701461	
FIG LLC	13-3989886	
First Reserve GP XI, L.P.	20-5069764	
First Reserve GP XII, L.P.	98-0579152	
FirstKey Holdings, LLC	90-0943264	
Fortress Credit Opportunities Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress Credit Opportunities III Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Fortress Fund IV GP, L.P.	98-0485591	
Fortress Fund V GP, L.P.	98-0534611	
Frazier Management, LLC	91-1678546	
Fund Wind Down Services Limited		P.O. Box 4654, Level 3, Geneva Place, Road Town, Tortola, British Virgin Islands

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
General Atlantic Service Company	13-3491941	
Goldman Sachs & Co. LLC	13-3501777	
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 III 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
HBC SPAC Partners LLC	86-26031509	
Hellman & Friedman LLC	38-3708132	
Highstar Capital Fund III, L.P.	20-5960829	
Housatonic Partners Management Company, Inc.		One Post Street, Suite 2600, San Francisco, CA 94104
Hudson Bay Capital Management	37-1511773	
Hudson Bay International Associates	46-4249963	
Ignition GP III, LLC	20-1482899	
Ignition GP IV, LLC	20-0880534	
Ignition Growth GP, LLC	26-0880560	
InterWest Venture Management Company	94-2646039	
JPMorgan Hedge Fund Services		A division of JPMorgan Chase Bank, N.A.1 Beacon Street, 20th FloorBoston, MA 02108
King Street Capital Management, L.P.	13-3978904	
King Street Master Advisors, L.L.C.	26-3871197	
Lightyear Fund III GP, L.P.	90-0652041	
MACC Residential		Calle Principe de Vergara, 112, 28002 Madrid, Spain
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
Meritech Capital Associates V L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
Meritech Capital Associates VI L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

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[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.)
Meritech Capital Associates VI L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
Mount Kellett Capital Partners GP LLC		1345 Avenue of the Americas, NY, NY 10105
MSREI IX Global-GP, L.P.	98-1323341	
MSREI X Global-GP, L.P.	98-1530586	
Nantahala Capital Management, LLC	20-1151760	
Neuberger Berman Opportunistic Capital Solutions Fund (Cayman) LP	98-1525785	
Neuberger Berman Risk Parity Fund Ltd	98-1179981	
Oaktree Ports America Fund (HS III), L.P.	83-2598228	
OCM Opportunities Fund VII, L.P.	98-0521250	
OCM Opportunities Fund VIIb, L.P.	20-8514102	
Pacific Investment Management Company, LLC	33-0629048	
PanAgora	04-3063840	
Pangaea Two GP, LP	27-2707100	
Park Hill Group, LLC	20-2725596	
Partridge Hill Overseas Management, LLC	13-3968110	
PCP Managers II, L.P.		399 Boylston Street, 13th Floor, Boston, MA 02116
PDT Partners, LLC		1745 Broadway, 25th Floor, New York, NY 10019
Pennant Capital Management, LLC	22-3811926	
Permira Europe II Managers L.P.		P.O. Box 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey GY1 3QL
Pinnacle Ventures, L.L.C.		1325 Howard Avenue #261, Burlingame, CA 94010-4212
Pleiad Asia Master Fund	98-1189787	
Promontoria Servicing Ireland Limited		Fleming Court, Fleming's Place, Dublin 4, Ireland D04 N4X9
Prospect Hill Growth Partners	46-5290249	
Providence Equity Partners L.L.C.		500 Boylston Street, Floor 18, Boston, MA 02216
Rokos Capital Management LLP		23 Savile Row, London W1S 2ET, United Kingdom
Saif Partners India IV Limited		Apex House, Bank Street, TwentyEight, Cybercity, Ebene 72201, Mauritius
Samlyn Capital, LLC	20-5854094	

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 Hourly-Rate Employees Pension Plan

B. Plan Number -- 003

C. Plan Sponsor -- General Motors LLC

D. EIN -- 27-0383222

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

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[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.)
Schroder Venture Managers Inc.		P.O. Box 255, Trafalgar Court, Les Banques, St. Peter Port, Guernsey GY1 3QL
Senator Investment Group LP	26-2124641	
Silver Lake Technology Associates III, L.P.	20-5884966	
Silver Lake Technology Associates IV, L.P.	30-0733533	
Silver Lake Technology Associates V, L.P.	32-0516907	
Silver Lake Technology Associates VI, L.P.	84-4908393	
Silver Point Capital Offshore General Partner, LLC	26-3335901	
Silver Point Capital, L.P.	22-3849636	
SLP Blue Co-Invest, L.P.	82-4169999	
SLP West Holdings Co-Invest II, L.P.	82-2375476	
SLP Zephyr Investors, L.P.	98-1433246	
SLTA SPV-2, L.P.	83-3404020	
Stripes Management LLC		40 10th Avenue, 5th Floor, New York, NY 10014
Suvretta Capital Management, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
Suvretta GP, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
TC Group V, L.P.	26-0204255	
Tennenbaum Capital Partners, LLC	95-4759860	
TPG Biotechnology Partners IV L.P.	45-5555599	
TPG Healthcare Partners, L.P.	82-4937902	
TPG Partners VI, L.P.	26-1684644	
TPG Partners VIII, L.P.	82-4937753	
Two Sigma Investments, LP	13-4181471	
U.S. Cities Industrial Fund GP LLC	36-4922991	
UBS O'Connor LLC	98-0186363	
Värde Management, L.P.	20-8368769	
Vector Capital Partners IV, LP	26-0252906	
Vector Capital Partners V, LP	98-1254597	

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

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
venBio Global Strategic Fund IV, L.P.	86-2388155	
Viking Global Investors LP	13-4055118	
Viking Global Performance LLC	13-4055115	
Viking Long Fund GP LLC	80-0298130	
Waterland Private Equity Investments B.V.		Brediusweg 16, 1401 AB Bussum, The Netherlands

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION												
2(a)			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Service Providers Receiving Direct or Indirect Compensation				Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)		Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?		Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f).	Did the service provider give you a formula instead of an amount or estimated amount?	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code			(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Fidelity Institutional Operations Company, Inc		P.O. Box 73307, Chicago, IL 60673-7307	15, 64	Recordkeeper	8,788,874	x		x				
State Street Bank and Trust Company	04-1867445		19, 21, 28, 62, 99	Trustee	8,054,913	x		x				
Pacific Investment Management Company, LLC	33-0629048		28		6,773,607	x		x				
Performance Equity Management LLC	13-4162590		28		6,631,247		x					
NISA Investment Advisors	48-1140940		28		4,967,517		x					
Wellington Management Company	04-2683227		51		3,704,494		x					
Bridgewater Associates, LP	27-1437501		28		3,644,820	x		x				
J.P. Morgan Investment Management, Inc.	13-3200244		27, 28		3,611,567		x					
Prudential Fixed Income	22-2540245		28		2,911,920		x					
Capital Guardian Trust Company	95-4154361		28		2,722,435		x					
Legal & General Investment	20-8058531		28, 51		2,702,007		x					
BlackRock Financial Management, Inc.	13-3806691		28		2,606,980		x					
AEW Capital Managment L.P.	04-3329433		28		2,581,114		x					
SS&C Private Equity Services		80 Lambertson Road Windsor, CT 06095	15		2,145,882		x					
Arrowstreet Capital LP	04-3472863		28		1,564,593		x					
Metlife Investment Management, LLC	82-2405817		28		1,312,512		x					
PRIMECAP Management Co.	95-3868081		28		1,196,726	x		x				
Fidelity Institutional Asset Management Trust Company and FIAM LLC	20-2159373		28	Affiliate of recordkeeper	1,180,496	x		x				
Insight North America LLC	82-0983489		28		1,134,752		x					
Towers Watson Delaware Inc.	23-1159360		11	Actuary	1,088,841		x					
TGM Associates L.P.	27-3894776		28		1,025,752		x					
Morgan, Lewis & Bockius LLP		101 Park Avenue, New York, NY 10178	29		987,842		x					
Deloitte Tax LLP	51-0033500		49		864,852		x					
Dodge & Cox	94-1441976		28		826,243	x		x				
Kirkland & Ellis	36-1326630		29		770,621		x					
Marathon Asset Management LLP	95-4328983		28		766,357		x					
BlackRock Institutional Trust Company, N.A.	94-3112180		28, 50, 51		752,324	x		x				
Franklin Templeton Institutional, LLC	94-3411725		28		591,485	x		x				
Principal Global Investors, LLC	42-1479618		28		542,062	x		x				
AVIVA Investors Americas LLC	61-1691139		28		480,795		x					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		472,368		x					
Jennison Associates		466 Lexington Avenue, 18th Floor, New York, NY 10017	28		453,109		x					
BlackRock Capital Management	51-0395386		28		437,737		x					
Morgan Stanley Investment Management Inc.	13-3040307		28		385,817	x		x				
LSV Asset Management	232-772200		28		354,532		x					
Ernst & Young		Bank of America, P.O. Box 848111, Dallas, TX 75284-8111	10	External auditor	335,000		x					
Global Trust Company	26-3761443		21		334,574		x					
Seyfarth Shaw LLP		620 Eighth Avenue, 32nd Floor, New York, NY 10018	29		304,877		x					
Sarofim Realty Advisors	76-0029911		28		303,488		x					
Mayer Brown LLP		71 S Wacker Drive, Chicago, IL 60606	29		191,312		x					
Institutional Protection Services		1-3 Staple Inn, London WC1V 7QH	12		127,205		x					
Standard & Poor's	13-4155501		49		108,060		x					
SS&C Technologies, Inc.	06-1169696		15		79,633		x					
Westbrook Realty Management VIII, L.P.	26-1163899		28		44,146		x					
CB Richard Ellis	95-2743174		28		41,500		x					
Westbrook Strategic Management II, LLC	46-4662218		28		37,765		x					
London Stock Exchange		10 Paternoster Row, London EC4M 7LS, United Kingdom	40, 49		36,583		x					
Decker Capital Management LLC	83-0727883		28		34,581		x					
VII 444 Madison Co-Investor, LLC	06-1828197		28		32,671		x					
Westbrook Realty Management VII, L.L.C.	20-5372871		28		31,056		x					
Deloitte, Haskins & Sells	86-1065772		49		12,911		x					

PART I. 2 INFORMATION ON OTHER SERVICE PROVIDERS RECEIVING DIRECT OR INDIRECT COMPENSATION												
2(a)			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Service Providers Receiving Direct or Indirect Compensation				Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or plan sponsor)		Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?		Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f).	Did the service provider give you a formula instead of an amount or estimated amount?	
						(Yes)	(No)	(Yes)	(No)		(Yes)	(No)
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code									
King & Spalding LLP	58-0520153		29		10,909		x					
Institutional Limited Partners Association	75-3028947		99		9,924		x					
Strategic Economic Decisions, Inc.	74-2139464		49		9,450		x					
KPMG Limited		Taipei 101 Tower, 68F, No.7, Sec. 5, Xinyi Road, Taipei City, Taiwan	49		8,093		x					
Capital Economics (USA) Inc	47-3558907		49		7,823		x					
JLL Valuation and Advisory Services	81-3802842		34		6,689		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		Fidelity Financial Centre, 2nd Floor West Bay Road PO Box 2427 Grand Cayman KY1-1105 Cayman Islands	52			x			x	645,657		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 Hourly-Rate Employees Pension Plan
C. Plan Sponsor -- General Motors LLC

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

PART I, 3 OTHER INDIRECT COMPENSATION INFORMATION						
3(a)	3(b)	3(c)	3(d)		3(e)	
Service Provider Name (As reported on 2(a))	Service Codes	Enter amount of indirect compensation	Enter name and EIN (address) of source of indirect compensation	EIN (No Soc Sec #)	Address (Report if EIN Unknown or for self-employed persons)	Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
Ceyuan Ventures Management LLC	52,72		c/o Maples Corporate Services Limited		P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands	0.5584% 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.
Man Funds XI SPC - Man AHL TargetRisk (Cayman) SP	52	\$645,657	Man Asset Management (Cayman) Limited		Fidelity Financial Centre, 2nd Floor West Bay Road PO Box 2427 Grand Cayman KY1-1105 Cayman Islands	0.75%. 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 Hourly-Rate Employees Pension Plan

C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 003

D. EIN -- 27-0383222

PART II. 4 SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION

4(a)		4(b)	4(c)
Name	EIN (No Soc Sec #)	Nature of Service	Describe the information that the service provider failed or refused to provide
Barrow Street Capital, LLC		28	Did not provide response for indirect compensation.
Foundation Capital		28	Did not provide response for indirect compensation.
JLL Valuation and Advisory Services	81-3802842	34	Did not provide response for indirect compensation.
Merced Capital		28	Did not provide response for indirect compensation.
Prospect Partners Management Group II, LP		28	Did not provide response for indirect compensation.
Prospect Partners Management Group III, LP		28	Did not provide response for indirect compensation.