

<div>Form 5500</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div>	<div>OMB Nos. 1210-0110 1210-0089</div> <div>2022</div> <div>This Form is Open to Public Inspection</div>
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Part I	Annual Report Identification Information
For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023	
A	This return/report is for: <div>☐ a multiemployer plan</div> <div>☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)</div> <div>☒ a single-employer plan</div> <div>☐ a DFE (specify) _____</div>
B	This return/report is: <div>☐ the first return/report</div> <div>☐ the final return/report</div> <div>☐ an amended return/report</div> <div>☐ a short plan year return/report (less than 12 months)</div>
C	If the plan is a collectively-bargained plan, check here.▶ ☒
D	Check box if filing under: <div>☒ Form 5558</div> <div>☐ automatic extension</div> <div>☐ the DFVC program</div> <div>☐ special extension (enter description)</div>
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.▶ ☐

Part II	Basic Plan Information—enter all requested information		
1a	Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	1b	Three-digit plan number (PN) ▶ 003
		1c	Effective date of plan 10/01/1950
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) GENERAL MOTORS LLC 300 RENAISSANCE CENTER MC 482-C33-A68 DETROIT, MI 48243-1402	2b	Employer Identification Number (EIN) 27-0383222
		2c	Plan Sponsor's telephone number 800-489-4646
		2d	Business code (see instructions) 336100

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/11/2024	CHRISTINE GONYEA
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ 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		<div style="display: flex; justify-content: space-between;"> 5 346818 </div>
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		<div style="display: flex; justify-content: space-between;"> 6a(1) 18766 </div>
a(2) Total number of active participants at the end of the plan year		<div style="display: flex; justify-content: space-between;"> 6a(2) 17959 </div>
b Retired or separated participants receiving benefits		<div style="display: flex; justify-content: space-between;"> 6b 219217 </div>
c Other retired or separated participants entitled to future benefits.....		<div style="display: flex; justify-content: space-between;"> 6c 12531 </div>
d Subtotal. Add lines 6a(2) , 6b , and 6c		<div style="display: flex; justify-content: space-between;"> 6d 249707 </div>
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		<div style="display: flex; justify-content: space-between;"> 6e 86084 </div>
f Total. Add lines 6d and 6e		<div style="display: flex; justify-content: space-between;"> 6f 335791 </div>
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....		<div style="display: flex; justify-content: space-between;"> 6g 0 </div>
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		<div style="display: flex; justify-content: space-between;"> 6h 0 </div>
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		<div style="display: flex; justify-content: space-between;"> 7 </div>
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 2022 Form M-1 annual report. If the plan was not required to file the 2022 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 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023

▶ **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>2022</u>	
2 Assets:	
a Market value.....	2a <u>40620254809</u>
b Actuarial value	2b <u>44682280290</u>
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	<u>313809</u> <u>36418984004</u> <u>36418984004</u>
b For terminated vested participants.....	<u>14243</u> <u>578703598</u> <u>578703598</u>
c For active participants.....	<u>18766</u> <u>2473773791</u> <u>2942648564</u>
d Total	<u>346818</u> <u>39471461393</u> <u>39940336166</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>5.28 %</u>
6 Target normal cost	
a Present value of current plan year accruals.....	6a <u>90807064</u>
b Expected plan-related expenses	6b <u>44023794</u>
c Total (line 6a + line 6b)	6c <u>134830858</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>06/01/2024</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 ☐

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).....	7284786354	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)	7284786354	0
10 Interest on line 9 using prior year's actual return of <u>-17.12</u> %	-1247155424	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>5.45</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).....	6037630930	0

Part III Funding Percentages		
14 Funding target attainment percentage	14	96.75 %
15 Adjusted funding target attainment percentage	15	111.87 %
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	125.11 %
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)		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

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
5.18 %3rd segment:
5.92 %☐ 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** Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**b** Is the plan required to provide a projection of expected benefit payments? 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** 134830858**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance Installment 0 0**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount**33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).... **34** 134830858

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	134830858		134830858

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 the American Rescue Plan Act of 2021 (See Instructions)****41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021

<div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury Internal Revenue Service</div> <div>Department of Labor Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div>	<div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div>	OMB No. 1210-0110
		2022
		This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023		
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:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information <p style="text-align: center;">This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p style="text-align: center;">▶ File as an attachment to Form 5500.</p>	<small>OMB No. 1210-0110</small> <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2022</div> <p style="text-align: center; font-weight: bold;">This Form is Open to Public Inspection.</p>
For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023		
A Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ▶	003
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: 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) 2960079616
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) 16077397
a Name of MTIA, CCT, PSA, or 103-12 IE: WHITE PLAZA GROUP TRUST		
b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORP		
c EIN-PN 11-3317084-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5476989100
a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM GROUP PENSION I		
b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORP		
c EIN-PN 01-0719298-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM GROUP PENSION III		
b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORP		
c EIN-PN 01-6231432-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3291766
a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM INVESTMENT FUNDS TRUST		
b Name of sponsor of entity listed in (a): GENERAL MOTORS INVESTMENT MANAGEMENT CORP		
c EIN-PN 13-3160892-001	d Entity code M	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 178486094
a Name of MTIA, CCT, PSA, or 103-12 IE: BAILLIE GIFFORD EMG MARKETS CIT		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 37-6703427-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 19480451

a Name of MTIA, CCT, PSA, or 103-12 IE: ALL WEATHER PORTFOLIO LIMITED

b Name of sponsor of entity listed in (a): ALL WEATHER PORTFOLIO LIMITED

c EIN-PN 98-0501379-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 210113544
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a Name of MTIA, CCT, PSA, or 103-12 IE: MARKET ADVANTAGE LTD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 98-0655535-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 160760184
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a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER ST INVESTMENT FUND II

b Name of sponsor of entity listed in (a): BRIDGEWATER SHORT TERM INVESTMENT FUND II, LLC

c EIN-PN 16-1675706-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 60812855
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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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.	OMB No. 1210-0110 2022 This Form is Open to Public Inspection
For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023		
A Name of plan GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN	B Three-digit plan number (PN) ►	003
C Plan sponsor's name as shown on line 2a of Form 5500 GENERAL MOTORS LLC	D Employer Identification Number (EIN) 27-0383222	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	622205031	451991891
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	1681849783	1745134767
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	42027402	5988027
(2) U.S. Government securities	1c(2)	11723818829	9884414597
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	7711340826	7318592550
(B) All other	1c(3)(B)	8535259688	7958834911
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	8612570	9198000
(B) Common.....	1c(4)(B)	431097585	364592110
(5) Partnership/joint venture interests	1c(5)	898192619	631057826
(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)	9933215935	8453146113
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)	435480454	181777860
(12) Value of interest in 103-12 investment entities	1c(12)	405201287	451167034
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	303693990	589262281
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	1723921651	2158290305

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	44003400	29109158
(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	44499921050	40232557430

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	2907833404	2534550209
i Acquisition indebtedness	1i		
j Other liabilities	1j	971832838	1067052364
k Total liabilities (add all amounts in lines 1g through 1j)	1k	3879666242	3601602573

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	40620254808	36630954857
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	108768	
(B) U.S. Government securities	2b(1)(B)	328124271	
(C) Corporate debt instruments	2b(1)(C)	804314201	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	94745206	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		1227292446
(2) Dividends: (A) Preferred stock	2b(2)(A)	572250	
(B) Common stock	2b(2)(B)	9240316	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	6657923	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		16470489
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	103687428937	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	106371594326	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-2684165389
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	1509102179	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		1509102179

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-188330243
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		74821816
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		19419856
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		18220988
c Other income	2c		9738406
d Total income. Add all income amounts in column (b) and enter total	2d		2570548
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3885295164	
(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)		3885295164
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)	5797130	
(2) Contract administrator fees	2i(2)	15518870	
(3) Investment advisory and management fees	2i(3)	52587382	
(4) Other	2i(4)	32671953	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		106575335
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3991870499
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-3989299951
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	
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?	X		5852505153
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?		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.)	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.)	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?		X	
l Has the plan failed to provide any benefit when due under the plan?		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 502035.

<div>SCHEDULE R (Form 5500) <div>Department of the Treasury Internal Revenue Service</div><div>Department of Labor Employee Benefits Security Administration</div><div>Pension Benefit Guaranty Corporation</div></div>		<div>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>2022</div> <div>This Form is Open to Public Inspection.</div>	
For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023					
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 Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-3275867					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....				3	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.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived).....				6a	
b Enter the amount contributed by the employer to the plan for this plan year.....				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?..... ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock?..... ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)..... ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?..... ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2022 v. 220413	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (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: 3.0 % Investment-Grade Debt: 68.0 % High-Yield Debt: 0.0 % Real Estate: 8.0 % 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, 2023 and 2022 and for the
Year Ended September 30, 2023

Supplemental Schedules as of and for the Year Ended September 30,
2023 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, 2023 and 2022, 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, 2023, 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, 2023 and 2022, and the changes in its net assets available for benefits and changes in its accumulated plan benefits for the year ended September 30, 2023, 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,

2023, 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

July 10, 2024

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS AS OF SEPTEMBER 30, 2023 AND 2022 (in thousands)

	<u>2023</u>	<u>2022</u>
Assets		
Cash	\$ 451,992	\$ 622,205
Investments at estimated fair value:		
Interests in Investment Trusts	8,453,146	9,933,214
Interests in Master Trusts:		
GMAM I	-	160
GMAM III	3,291	229,222
GIFT	178,486	206,099
Directly held investments:		
Equity securities	366,388	428,213
Debt securities (securities loaned: 2023 - \$1,046,012)	26,328,546	29,112,815
Investment funds (measured at NAV)	1,118,198	890,409
Real estate and private equity investments (measured at NAV)	551,183	719,267
Derivatives and other investments, net	(33,030)	(295,728)
Securities lending collateral	1,069,221	972,193
Receivables:		
Due from brokers for securities sold	1,469,255	1,416,695
Accrued investment income and other	275,882	265,157
Total assets	<u>40,232,558</u>	<u>44,499,921</u>
Liabilities		
Payable to brokers for securities purchased	2,500,452	2,877,472
Accrued administrative expenses and other	34,099	30,361
Liability to return securities lending collateral	1,067,052	971,833
Total liabilities	<u>3,601,603</u>	<u>3,879,666</u>
Net assets available for benefits	<u>\$ 36,630,955</u>	<u>\$ 40,620,255</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, 2023
(in thousands)

	<u>2023</u>
Additions	
Investment income (loss):	
Net investment loss from Investment Trusts	\$ (188,330)
Net investment income (loss) from Master Trusts:	
GMAM I	(82)
GMAM III	31,528
GIFT	43,376
Net realized and unrealized losses from directly held investments	(1,137,423)
Interest and dividend income	1,250,850
Other income, net	2,651
Total additions, net	<u>2,570</u>
Deductions	
Benefits paid to participants	3,885,295
Administrative expenses	106,575
Total deductions	<u>3,991,870</u>
Net decrease	(3,989,300)
Net assets available for benefits	
Beginning of year	40,620,255
End of year	<u><u>\$ 36,630,955</u></u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

STATEMENTS OF ACCUMULATED PLAN BENEFITS AS OF SEPTEMBER 30, 2023 AND 2022 (in thousands)

	<u>2023</u>	<u>2022</u>
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	\$ 32,933,582	\$ 35,643,575
Non-retired participants	2,342,599	2,450,310
Terminated vested participants	533,124	576,300
Total vested benefits	35,809,305	38,670,185
Non-vested benefits	430,914	447,692
Total	<u>\$ 36,240,219</u>	<u>\$ 39,117,877</u>

STATEMENT OF CHANGES IN ACCUMULATED PLAN BENEFITS FOR THE YEAR ENDED SEPTEMBER 30, 2023 (in thousands)

	<u>2023</u>
Actuarial present value of accumulated Plan benefits, beginning of year	<u>\$ 39,117,877</u>
Increase (decrease) during the year attributable to:	
Benefits accumulated	94,793
Interest	2,085,530
Benefits paid	(3,885,295)
Changes in actuarial assumptions	(1,037,568)
Experience gain	(135,118)
Net decrease	<u>(2,877,658)</u>
Actuarial present value of accumulated Plan benefits, end of year	<u>\$ 36,240,219</u>

See notes to financial statements.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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.

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 and Income Recognition

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 Net Asset Value (“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 (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.

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.

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, 2023 and 2022 (in thousands):

2023				
	Level 1	Level 2	Level 3	Total
Investments measured at fair value				
Equity securities	\$ 365,364	\$ -	\$ 1,024	\$ 366,388
Debt securities				
Government and agency	-	7,791,703	-	7,791,703
Corporate debt and other	-	18,533,871	2,972	18,536,843
Derivatives and other investments, net	(145,760)	33,036	79,694	(33,030)
Net investments subject to leveling	<u>\$ 219,604</u>	<u>\$ 26,358,610</u>	<u>\$ 83,690</u>	26,661,904
Investments measured at net asset value				
Investment funds				1,118,198
Real estate and private equity				551,183
Net investments				<u>\$ 28,331,285</u>
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>	29,245,300
Investments measured at net asset value				
Investment funds				890,409
Real estate and private equity				719,267
Net investments				<u>\$ 30,854,976</u>

The activity attributable to Level 3 investments was not material during the year ended September 30, 2023.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 3. Directly Held Investments (continued)

Information regarding investment restrictions and unfunded commitments pertaining to the Plan's directly held investments for which fair value is measured at NAV is contained in Note 8. Investment Redemption Restrictions, Unfunded Commitments and Other Provisions.

Note 4. Investment in Master Trusts

The net assets of the Master Trusts at September 30, 2023 were as follows (in thousands):

	2023			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ -	\$ 65	\$ 1,952	\$ 2,017
Investments at fair value				
Equity securities	-	-	166,226	166,226
Investment funds	-	8,100	-	8,100
Other investments, net	-	2,265	3,866	6,131
Total investments	-	10,365	170,092	180,457
Receivables				
Due from brokers for securities sold	-	-	226	226
Accrued investment income and other	-	1,692	6,572	8,264
Total receivables	-	1,692	6,798	8,490
Total assets	-	12,122	178,842	190,964
Liabilities				
Payable for securities purchased and other	-	12	345	357
Total net assets	\$ -	\$ 12,110	\$ 178,497	\$ 190,607

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 investment income (loss) attributable to the Master Trusts for the year ended September 30, 2023 was as follows (in thousands):

	<u>GMAM I</u>	<u>GMAM III</u>	<u>GIFT</u>
Investment income (loss)			
Net realized and unrealized gain on investments	\$ -	\$ 23,831	\$ 36,764
Interest and dividend income (loss)	(509)	7,120	5,566
Other income, net	107	131	1,047
Net investment income (loss)	<u>\$ (402)</u>	<u>\$ 31,082</u>	<u>\$ 43,377</u>

The following tables present by level within the fair value hierarchy the combined net investments of the Master Trusts by major category as of September 30, 2023 and 2022 (in thousands):

	<u>2023</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Investments measured at fair value				
Equity securities	\$ 166,150	\$ -	\$ 76	\$ 166,226
Other investments, net	2,355	3,776	-	6,131
Net investments subject to leveling	<u>\$ 168,505</u>	<u>\$ 3,776</u>	<u>\$ 76</u>	<u>172,357</u>
Investments measured at net asset value				
Investment funds				8,100
Net investments				<u>\$ 180,457</u>

	<u>2022</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
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>	<u>406,739</u>
Investments measured at net asset value				
Investment funds				28,076
Net investments				<u>\$ 434,815</u>

The activity attributable to Level 3 investments was not material during the year ended September 30, 2023.

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, 2023 was as follows (in thousands):

	2023			
	GMAM I	GMAM III	GIFT	Combined
Assets				
Cash	\$ -	\$ 64	\$ 1,952	\$ 2,016
Investments at fair value				
Equity securities	-	-	166,226	166,226
Investment funds	-	-	-	-
Other investments, net	-	1,545	3,857	5,402
Total investments	-	1,545	170,083	171,628
Receivables				
Due from brokers for securities sold	-	-	226	226
Accrued investment income and other	-	1,689	6,570	8,259
Total receivables	-	1,689	6,796	8,485
Total assets	-	3,298	178,831	182,129
Liabilities				
Payable for securities purchased and other	-	7	345	352
Total net assets	<u>\$ -</u>	<u>\$ 3,291</u>	<u>\$ 178,486</u>	<u>\$ 181,777</u>

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 4. Investment in Master Trusts (continued)

The Plan's divided interest of the net assets of each of the Master Trusts at September 30, 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	<u>\$ 160</u>	<u>\$ 229,222</u>	<u>\$ 206,099</u>	<u>\$ 435,481</u>

Note 5. Investment Trusts

The fair value of the Plan's investments in the Investment Trusts at September 30, 2023 and 2022 is presented in the following table (in thousands):

Trusts	2023	2022
First Plaza Group Trust	\$ 2,960,080	\$ 3,890,593
First Plaza Group Trust II	16,077	36,526
White Plaza Group Trust	5,476,989	6,006,095
Total beneficial interests in Investment Trusts	<u>\$ 8,453,146</u>	<u>\$ 9,933,214</u>

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

Note 5. Investment Trusts (continued)

The following table provides a summary of the beneficial interests in the net assets of the combined Investment Trusts by participating plan, excluding amounts attributable to plans of unrelated sponsors, and the aggregate fair value of the underlying net investments subject to ASC 820 leveling as of September 30, 2023 and 2022 (in thousands):

	<u>2023</u>	<u>2022</u>
Plan	\$ 8,453,146	\$ 9,933,214
Salaried Plan	1,006,336	1,121,353
Total net assets of the Investment Trusts	<u>9,459,482</u>	<u>11,054,567</u>
Less:		
Cash	9,847	25,508
Net non-security assets	<u>209,671</u>	<u>142,171</u>
Fair value of net investments subject to leveling	<u><u>\$ 9,239,964</u></u>	<u><u>\$ 10,886,888</u></u>

The combined Investment Trusts' net investment loss aggregated \$214.9 million for the year ended September 30, 2023 and principally consisted of \$119.8 million of interest and dividend income and \$334.7 million of net realized and unrealized losses. The Plan's share of the combined Investment Trusts' net investment loss totaled \$188.3 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, 2023 and 2022 (in thousands):

2023			
Level 1	Level 2	Level 3	Total
Investments measured at fair value			
Private equity and debt investments	\$ -	\$ 197,459	\$ 197,459
Other investments, net	-	1,148	1,154
Net investments subject to leveling	<u>\$ -</u>	<u>\$ 198,607</u>	<u>198,613</u>
Investments measured at net asset value			
Investment funds			3,476,237
Private equity and debt investments			2,425,472
Real estate and other alternative investments			3,139,642
Net investments			<u>\$ 9,239,964</u>
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	-	1,844	1,974
Net investments subject to leveling	<u>\$ -</u>	<u>\$ 161,196</u>	<u>161,326</u>
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>

The activity attributable to Level 3 investments was not material during the year ended September 30, 2023.

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's direct investments, investments in 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)

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, 2023 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, 2023 and 2022 was not significant and detailed disclosures have been excluded. The Investment Trusts did not hold any derivative financial instruments at September 30, 2023 and 2022.

The net realized and unrealized loss on derivatives aggregated approximately \$0.6 billion for the year ended September 30, 2023 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 \$12.9 billion and \$12.1 billion at September 30, 2023 and 2022, respectively, and principally represented interest rate swaps and financial futures contracts. The notional amount is the contractual amount applicable to the derivative financial instruments and not the amount at risk.

GENERAL MOTORS HOURLY-RATE EMPLOYEES PENSION PLAN

NOTES TO FINANCIAL STATEMENTS – (CONTINUED)

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

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

Investment Funds

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

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

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

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

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, 2023 and 2022 (dollars in thousands).

Description	2023				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Global macro funds	\$ 119,736	\$ -	100%	Monthly	5 Days
Multi-strategy funds	413,441	-	100%	Daily, Weekly, Monthly	0 - 3 Days
Other investment funds	585,021	-	100%	Daily, Monthly	0 - 6 Days
Total	\$ 1,118,198	\$ -			

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	\$ -			

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

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, 2023 and 2022 (dollars in thousands).

Description	2023				
	Fair Value	Unfunded Commitments	Redemption Attributes		
			Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds ^(a)	\$ 8,100	\$ -	0%	N/A	N/A
Investment Trusts					
Equity funds ^(b)	\$ 664,531	\$ -	100%	Monthly, Quarterly, Semi-Annually	5 - 90 Days
Fixed income funds ^(c)	572,506	61,251	82%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Relative value funds	426,089	-	100%	Monthly, Quarterly	25 - 60 Days
Global macro funds	394,498	-	100%	Monthly	5 - 90 Days
Multi-strategy funds ^(d)	501,148	23,166	97%	Monthly, Quarterly	4 - 90 Days
Other investment funds ^(e)	604,339	190,171	98%	Monthly, Quarterly, Semi-Annually	15 - 95 Days
Total	\$ 3,163,111	\$ 274,588			
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			

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) 100% of the fair value of the nonredeemable investment funds in this category were in the process of liquidation as of September 2023 and 2022.

(c) Approximately 19% (11% at September 30, 2022) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1-5 years. These funds are now in hard lock for 2 to 5 years.

Approximately 70% (10% at September 30, 2022) of the fair value of the nonredeemable investment funds in this category were in the process of liquidation.

(d) Approximately 1% (43% at September 30, 2022) of the nonredeemable investment funds in this category were in the process of liquidation.

(e) Approximately 20% (21% at September 30, 2022) of the fair value of the investment funds in this category were subject to initial lock-up periods of 1 to 3 years.

These funds are now in hard lock for 1 to 3 years

Approximately 54% (97% at September 30, 2022) 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, 2023 and 2022 (in thousands). The Master Trusts did not hold any private equity and debt investments or real estate investments subject to disclosure at September 30, 2023 and 2022.

Description	2023				
	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	\$ 409,463	\$ 41,039	0%	100%	0%
Real estate and other alternative investments	141,720	24,411	100%	0%	0%
Total	\$ 551,183	\$ 65,450			
Investment Trusts					
Private equity and debt investments	\$ 2,144,304	\$ 486,280	37%	34%	29%
Real estate and other alternative investments	2,766,046	485,873	37%	12%	51%
Total	\$ 4,910,350	\$ 972,153			
Description	2022				
	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			

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, 2023 and 2022 the aggregate fair values of the securities loaned were \$1.0 billion and \$950.3 million, respectively. The collateral received was approximately \$1.1 billion and \$972.2 million at September 30, 2023 and 2022, respectively. The liability to return the collateral to the Borrowers approximated \$1.1 billion and \$971.8 million as of September 30, 2023 and 2022, respectively. 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, 2023 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, 2023, 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, 2023 and 2022:

- The interest rate used to discount accumulated plan benefits was 5.99% and 5.61% at September 30, 2023 and 2022, 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 United Auto Workers (UAW) and other labor unions.
- It was assumed that approximately 70% of all male participants and 35% of all female participants would not reject the surviving spouse coverage, and the husband-wife age difference is two years for males and two years for females.

The decrease of \$1.0 billion in the accumulated plan benefits obligation from 2022 to 2023 is due to changes in actuarial assumptions was principally attributable to the increase in the discount rate from 5.61% to 5.99%. 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, 2023, 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, 2023 and 2022 and for the year ended September 30, 2023.

Note 16. Subsequent Events

Subsequent events have been evaluated through June 10, 2024 which is the date these financial statements were available to be issued.

As a result of the GM-UAW contract negotiations that took place in November of 2023, there are benefit increases to participants for retirements that commenced on or after October 1, 2023. In addition to regular monthly annuity payments, an annual lump sum payment will be made each December to eligible retirees and/or eligible surviving spouses beginning in December 2023 and ending in 2027. The estimated impact of these changes on the September 30, 2023 present value of accrued benefits is an increase of approximately \$716 million.

SUPPLEMENTAL SCHEDULES

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS
(HELD AT END OF YEAR)
AS OF SEPTEMBER 30, 2023
(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	\$ 2,959,453	\$ 2,960,080
* Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	187,504	16,077
* Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	4,307,721	5,476,989
Total Investment Trusts		<u>7,454,678</u>	<u>8,453,146</u>
Directly held investments:			
Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	62,126	66,801
** Equity securities (see attached)	Equity securities	214,172	366,388
*** Debt securities (see attached)	Debt securities	29,893,036	26,328,546
Investment funds (see attached)	Investment funds	1,064,087	1,099,533
Private equity and debt investments (see attached)	Private equity and debt investments	244,222	489,157
Real estate and other alternative investments (see attached)	Real estate and other alternative investments	72,892	149,390
Derivatives, net (see attached)	Derivatives	39,192	(168,530)
Total directly held investments		<u>31,589,727</u>	<u>28,331,285</u>
Total investments		<u>\$ 39,044,405</u>	<u>\$ 36,784,431</u>
Securities lending collateral			
Cash equivalents and other short-term investments (see attached)		<u>\$ 1,069,221</u>	<u>\$ 1,069,221</u>

* Denotes parties-in-interest.

** Includes GM common stock with a cost of \$258 and current value of \$268.

*** Includes GM senior unsecured notes with a cost of \$24,097 and current value of \$19,354 and General Motors Financial Company notes with a cost of \$10,172 and current value of \$9,487.

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.

SCHEDULE H, PART IV, LINE 4j—SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED SEPTEMBER 30, 2023
(in thousands, except number of transactions)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 003

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	(h) Current Value of Assets on Transaction Date	(i) Net Gain (Loss)
Single transactions:							
No single transaction equaled or exceeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.							
Series of transactions:							
U.S. Government	US Treasury notes & bonds 08/15/2032, 2.750%	141	1,146,855	-	-	1,146,855	-
U.S. Government	US Treasury notes & bonds 08/15/2032, 2.750%	146		1,136,051	1,153,551	1,136,051	(17,499)
U.S. Government	US Treasury notes & bonds 11/15/2032, 4.125%	298	1,440,980	-	-	1,440,980	-
U.S. Government	US Treasury notes & bonds 11/15/2032, 4.125%	179		775,852	782,421	775,852	(6,569)
U.S. Government	US Treasury notes & bonds 02/15/2033, 3.500%	407	1,689,133	-	-	1,689,133	-
U.S. Government	US Treasury notes & bonds 02/15/2033, 3.500%	242		818,278	816,406	818,278	1,872

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, 2023
(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				
	BNP PARIBAS SA TD - 02Oct23	Cash equivalents and other short-term investments	5,988	5,988
	BRIDGEWATER STIF II	Cash equivalents and other short-term investments	56,138	60,813
		Total cash equivalents and other short-term investments	62,126	66,801
Equity securities				
	3M CO	Equity Securities	448	302
	ABBOTT LABORATORIES	Equity Securities	598	1,448
	ABBVIE INC	Equity Securities	613	1,502
	ACCENTURE PLC CL A	Equity Securities	380	1,112
	ACTIVISION BLIZZARD INC	Equity Securities	241	657
	ADAPTIVE BIOTECHNOLOGIES	Equity Securities	126	41
	ADDUS HOMECARE CORP	Equity Securities	332	434
	ADOBE SYSTEMS INC	Equity Securities	461	4,269
	ADVANCED MICRO DEVICES INC	Equity Securities	238	953
	AECOM	Equity Securities	881	2,125
	AES CORP	Equity Securities	47	57
	AFLAC INC	Equity Securities	106	258
	AGILENT TECHNOLOGIES INC	Equity Securities	444	1,204
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	155	356
	AIRBNB INC-A	Equity Securities	371	325
	AIRBUS GROUP SE	Equity Securities	354	821
	AKAMAI TECHNOLOGIES INC	Equity Securities	50	97
	ALBEMARLE CORP	Equity Securities	241	521
	ALBERTSONS COS-A	Equity Securities	34	37
	ALCON INC	Equity Securities	55	86
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	2,127	1,440
	ALIGN TECHNOLOGY INC	Equity Securities	51	129
	ALKERMES PLC	Equity Securities	190	104
	ALLEGION PLC	Equity Securities	39	52
	ALLEGRO MICROSYS	Equity Securities	422	530
	ALLIANT ENERGY CORP	Equity Securities	46	69
	ALLSTATE CORP	Equity Securities	76	162
	ALLY FINANCIAL INC	Equity Securities	36	49
	ALNYLAM PHARMACEUTICALS	Equity Securities	83	121
	ALPHABET INC CL A	Equity Securities	1,531	7,210
	ALPHABET INC CL C	Equity Securities	1,247	5,946
	ALTRIA GROUP INC	Equity Securities	510	431
	AMAZON.COM INC	Equity Securities	2,471	6,730
	AMCOR PLC	Equity Securities	96	78
	AMEREN CORPORATION	Equity Securities	67	109
	AMERICAN AIRLINES GROUP INC	Equity Securities	983	307
	AMERICAN ELECTRIC POWER	Equity Securities	177	219
	AMERICAN EXPRESS CO	Equity Securities	224	540
	AMERICAN FINANCIAL GROUP INC	Equity Securities	41	46
	AMERICAN INTERNATIONAL GROUP	Equity Securities	198	253
	AMERICAN WATER WORKS CO INC	Equity Securities	75	138
	AMERIPRISE FINANCIAL INC	Equity Securities	50	205
	AMERIS BANCORP	Equity Securities	476	353
	AMETEK INC	Equity Securities	54	193
	AMGEN INC	Equity Securities	1,259	3,930
	AMPHENOL CORP CL A	Equity Securities	84	284

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ANALOG DEVICES INC	Equity Securities	473	1,221
	ANSYS INC	Equity Securities	44	146
	AON PLC-CLASS A	Equity Securities	119	390
	APA CORP	Equity Securities	90	79
	APOLLO GLOBAL MANAGEMENT INC	Equity Securities	109	204
	APPLE INC	Equity Securities	2,268	15,466
	APPLIED MATERIALS INC	Equity Securities	193	1,419
	APTIV PLC	Equity Securities	73	151
	ARAMARK	Equity Securities	43	45
	ARCH CAPITAL GROUP LTD	Equity Securities	42	169
	ARCHER DANIELS MIDLAND CO	Equity Securities	122	240
	ARES MANAGEMENT CORP	Equity Securities	71	93
	ARISTA NETWORKS	Equity Securities	89	275
	ARLO TECHNOLOGIES INC	Equity Securities	138	199
	ARRAY TECHNOLOGIES INC	Equity Securities	354	379
	ARROW ELECTRONICS INC	Equity Securities	19	47
	ARTHUR J GALLAGHER + CO	Equity Securities	63	271
	ASML HOLDING NV NY REG SHS	Equity Securities	-	5
	ASPEN TECHNOLOGY	Equity Securities	46	41
	ASSURANT INC	Equity Securities	21	44
	ASTRAZENECA PLC	Equity Securities	1,620	3,419
	AT+T INC	Equity Securities	1,087	614
	ATLASSIAN CORP-A	Equity Securities	148	181
	ATMOS ENERGY CORP	Equity Securities	73	93
	AUTODESK INC	Equity Securities	80	255
	AUTOMATIC DATA PROCESSING	Equity Securities	186	572
	AUTOZONE INC	Equity Securities	64	269
	AVANTOR INC	Equity Securities	90	83
	AVEANNA HEALTHCA	Equity Securities	244	37
	EVERETT DENNISON CORP	Equity Securities	26	84
	AXON ENTERPRISE INC	Equity Securities	80	80
	BAIDU INC-SP ADR	Equity Securities	1,160	1,357
	BAKER HUGHES	Equity Securities	216	207
	BALL CORP	Equity Securities	60	90
	BANK OF AMERICA CORP	Equity Securities	1,191	1,755
	BANK OF NEW YORK MELLON CORP	Equity Securities	159	197
	BATH & BODY WORK	Equity Securities	407	311
	BAXTER INTERNATIONAL INC	Equity Securities	126	108
	BECTON DICKINSON AND CO	Equity Securities	262	417
	BEIGENE LTD-ADR	Equity Securities	757	755
	BENTLEY SYSTEM-B	Equity Securities	72	64
	BERKSHIRE HATHAWAY INC CL B	Equity Securities	1,055	2,608
	BEST BUY CO INC	Equity Securities	39	80
	BILL HOLDINGS INC	Equity Securities	133	58
	BIOGEN INC	Equity Securities	2,171	3,181
	BIOMARIN PHARMACEUTICAL INC	Equity Securities	1,449	1,801
	BIONTECH SE-ADR	Equity Securities	764	810
	BIO-RAD LABS-A	Equity Securities	53	46
	BIO-TECHNE CORP	Equity Securities	91	60
	BJ'S WHOLESALE CLUB HOLDINGS	Equity Securities	577	614
	BLACKBERRY LTD	Equity Securities	616	208
*	BLACKROCK INC	Equity Securities	300	554
	BLACKSTONE GROUP INC	Equity Securities	227	435
	BLOCK INC	Equity Securities	243	134
	BLOOMIN' BRANDS	Equity Securities	345	450
*	BOEING CO/THE	Equity Securities	398	629
	BOOKING HOLDINGS	Equity Securities	216	666
	BOOZ ALLEN HAMILTON	Equity Securities	55	82

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BORGWARNER INC	Equity Securities	44	55
	BOSTON SCIENTIFIC CORP	Equity Securities	352	1,372
	BRIDGEBIO PHARMA INC	Equity Securities	119	116
	BRISTOL MYERS SQUIBB CO	Equity Securities	2,058	2,101
	BROADCOM INC	Equity Securities	412	1,980
	BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	46	119
	BROWN & BROWN	Equity Securities	52	95
	BROWN FORMAN CORP CLASS B	Equity Securities	64	101
	BUILDERS FIRSTSOURCE INC	Equity Securities	92	98
	BUNGE LTD	Equity Securities	58	93
	BURLINGTON STORE	Equity Securities	62	51
	C.H. ROBINSON WORLDWIDE INC	Equity Securities	54	62
	CADENCE DESIGN SYSTEMS INC	Equity Securities	39	366
	CAESARS ENTERTAINMENT	Equity Securities	892	659
	CALERES INC	Equity Securities	635	748
	CALIFORNIA RESOURCE CROP	Equity Securities	276	358
	CAMPBELL SOUP CO	Equity Securities	63	49
	CAPITAL ONE FINANCIAL CORP	Equity Securities	136	216
	CAPRI HOLDINGS LTD	Equity Securities	159	237
	CARDINAL HEALTH INC	Equity Securities	98	134
	CARLISLE COS INC	Equity Securities	86	76
	CARLYLE GROUP INC	Equity Securities	31	34
	CARMAX INC	Equity Securities	533	862
	CARNIVAL CORP	Equity Securities	908	337
	CARRIER GLOBAL	Equity Securities	119	392
	CASTLE BIOSCIENCES INC	Equity Securities	322	242
	CATALENT INC	Equity Securities	76	44
	CATERPILLAR INC	Equity Securities	507	1,455
	CBOE GLOBAL MARK	Equity Securities	114	188
	CBRE GROUP INC A	Equity Securities	53	137
	CDW CORP/DE	Equity Securities	34	154
	CELANESE CORP SERIES A	Equity Securities	34	77
	CENCORA INC	Equity Securities	71	177
	CENTENE CORP	Equity Securities	154	221
	CENTERPOINT ENERGY INC	Equity Securities	80	96
	CERIDIAN HCM HOLDING INC	Equity Securities	75	53
	CF INDUSTRIES HOLDINGS INC	Equity Securities	32	93
	CHAMPIONX CORP	Equity Securities	229	463
	CHARLES RIVER LA	Equity Securities	95	56
	CHART INDUSTRIES INC	Equity Securities	477	660
	CHARTER COMMUNICATIONS INC	Equity Securities	100	248
	CHENIERE ENERGY INC	Equity Securities	63	232
	CHESAPEAKE ENERGY CORP	Equity Securities	62	52
	CHEVRON CORP	Equity Securities	1,056	1,754
	CHEWY INC- CL A	Equity Securities	41	10
	CHIPOTLE MEXICAN GRILL INC	Equity Securities	72	289
	CHORD ENERGY CORP	Equity Securities	296	324
	CHUBB LTD	Equity Securities	270	497
	CHURCH + DWIGHT CO INC	Equity Securities	55	126
	CIGNA CORP	Equity Securities	224	487
	CINCINNATI FINANCIAL CORP	Equity Securities	49	88
	CINTAS CORP	Equity Securities	43	251
	CISCO SYSTEMS INC	Equity Securities	869	1,786
*	CITIGROUP INC	Equity Securities	897	740
	CITIZENS FINANCIAL GROUP	Equity Securities	66	75
	CLARIVATE PLC	Equity Securities	51	11
	CLEVELAND-CLIFFS	Equity Securities	69	46
	CLOROX COMPANY	Equity Securities	78	91

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CLOUDFLARE INC-A	Equity Securities	121	99
	CME GROUP INC	Equity Securities	458	627
	CMS ENERGY CORP	Equity Securities	61	87
	CNO FINANCIAL GROUP	Equity Securities	406	456
	COCA COLA CO/THE	Equity Securities	970	1,315
	COGNEX CORP	Equity Securities	68	42
	COGNIZANT TECH SOLUTIONS A	Equity Securities	149	200
	COINBASE GLOBAL-A	Equity Securities	125	71
	COLGATE PALMOLIVE CO	Equity Securities	272	320
	COLLEGIUM PHARMACEUTICAL INC	Equity Securities	225	226
	COMCAST CORP CLASS A	Equity Securities	620	1,070
	COMMERCIAL METAL	Equity Securities	373	455
	CONAGRA FOODS INC	Equity Securities	84	74
	CONCENTRIX CORP	Equity Securities	536	352
	CONFLUENT INC-A	Equity Securities	31	28
	CONOCOPHILLIPS	Equity Securities	394	833
	CONSOLIDATED EDISON INC	Equity Securities	142	170
	CONSTELLATION BRANDS INC A	Equity Securities	106	231
	CONSTELLATION ENERGY	Equity Securities	68	212
	COOPER COS INC/THE	Equity Securities	53	89
	COPART INC	Equity Securities	68	209
	CORNING INC	Equity Securities	190	293
	CORTEVA INC	Equity Securities	148	287
	COSTAR GROUP INC	Equity Securities	66	180
	COSTCO WHOLESALE CORP	Equity Securities	389	1,430
	COTERRA ENERGY INC	Equity Securities	230	307
	CREDO TECHNOLOGY	Equity Securities	128	188
	CROSS COUNTRY HEALTHCARE	Equity Securities	541	466
	CROWDSTRIKE HOLDINGS	Equity Securities	165	214
	CROWN HOLDINGS INC	Equity Securities	29	62
	CSX CORP	Equity Securities	118	368
	CUMMINS INC	Equity Securities	92	182
	CURTISS-WRIGHT	Equity Securities	87	196
	CVB FINANCIAL	Equity Securities	262	164
	CVS HEALTH CORP	Equity Securities	683	688
	DANAHER CORP	Equity Securities	360	994
	DARDEN RESTAURANTS INC	Equity Securities	41	101
	DARLING INGREDIENTS INC	Equity Securities	480	548
	DATADOG INC-A	Equity Securities	135	133
	DAVITA INC	Equity Securities	19	30
	DECKERS OUTDOOR CORP	Equity Securities	72	78
	DEERE + COMPANY	Equity Securities	169	609
	DELL TECHNOLOGIES INC	Equity Securities	54	142
	DELTA AIR LINES INC	Equity Securities	837	1,106
	DENALI THERAPEUTICS INC	Equity Securities	161	103
	DENTSPLY SIRONA INC	Equity Securities	66	42
	DESIGN THERAPEUTICS INC	Equity Securities	58	11
	DEVON ENERGY CORP	Equity Securities	65	169
	DEXCOM	Equity Securities	77	207
	DIAMONDBACK ENERGY INC	Equity Securities	102	148
	DICK'S SPORTING GOODS INC	Equity Securities	45	39
	DIGITALOCEAN HOLDINGS	Equity Securities	481	171
	DISCOVER FINANCIAL SERVICES	Equity Securities	62	129
	DOCUSIGN INC	Equity Securities	106	48
	DOLLAR GENERAL CORP	Equity Securities	92	136
	DOLLAR TREE INC	Equity Securities	307	380
	DOMINION ENERGY	Equity Securities	340	214
	DOMINO S PIZZA INC	Equity Securities	36	77

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DOORDASH INC-A	Equity Securities	178	116
	DOUBLEVERIFY HOLDINGS	Equity Securities	398	391
	DOVER CORP	Equity Securities	41	114
	DOW INC	Equity Securities	301	360
	DR HORTON INC	Equity Securities	49	190
	DRAFTKINGS INC	Equity Securities	71	70
	DROPBOX INC-A	Equity Securities	36	45
	DTE ENERGY COMPANY	Equity Securities	95	122
	DUKE ENERGY CORP	Equity Securities	338	393
	DUPONT DE NEMOURS INC	Equity Securities	506	586
	DYCOM INDUSTRIES	Equity Securities	530	819
	DYNATRACE INC	Equity Securities	52	62
	EASTMAN CHEMICAL CO	Equity Securities	44	56
	EATON CORP PLC	Equity Securities	132	481
	EBAY INC	Equity Securities	65	140
	ECOLAB INC	Equity Securities	150	246
	EDISON INTERNATIONAL	Equity Securities	143	144
	EDWARDS LIFESCIENCES CORP	Equity Securities	94	244
	ELANCO ANIMAL HEALTH INC	Equity Securities	880	800
	ELECTRONIC ARTS INC	Equity Securities	107	360
	ELEVANCE HEALTH INC	Equity Securities	161	594
	ELI LILLY & CO	Equity Securities	1,434	12,859
	EMERSON ELECTRIC CO	Equity Securities	183	324
	ENCORE CAPITAL G	Equity Securities	260	230
	ENERSYS	Equity Securities	448	606
	ENPHASE ENERGY	Equity Securities	115	92
	ENTEGRIS INC	Equity Securities	503	541
	ENTERGY CORP	Equity Securities	106	118
	EOG RESOURCES INC	Equity Securities	265	433
	EPAM SYSTEMS INC	Equity Securities	57	83
	EQT CORP	Equity Securities	90	76
	EQUIFAX INC	Equity Securities	65	127
	EQUITABLE HOLDINGS	Equity Securities	44	61
	ERICSSON (LM) TEL SP ADR	Equity Securities	345	162
	ERIE INDEMNITY-A	Equity Securities	29	42
	ESSENT GROUP LTD	Equity Securities	284	288
	ESSENTIAL UTILITIES	Equity Securities	62	48
	ESTEE LAUDER COMPANIES CL A	Equity Securities	112	190
	ETSY INC	Equity Securities	120	46
	EVEREST RE GROUP LTD	Equity Securities	33	83
	EVERGY INC	Equity Securities	72	66
	EVERSOURCE ENERGY	Equity Securities	112	121
	EXACT SCIENCES	Equity Securities	408	436
	EXELON CORP	Equity Securities	155	217
	EXLSERVICE HOLDINGS INC	Equity Securities	650	617
	EXPEDIA INC	Equity Securities	78	88
	EXPEDITORS INTL WASHINGTON INC	Equity Securities	48	109
	EXXON MOBIL CORPORATION	Equity Securities	1,933	2,737
	F5 INC	Equity Securities	41	55
	FACEBOOK INC A	Equity Securities	1,256	3,813
*	FACTSET RESEARCH	Equity Securities	59	94
	FAIR ISAAC CORP	Equity Securities	61	128
	FASTENAL CO	Equity Securities	69	178
	FEDEX CORP	Equity Securities	1,663	3,330
	FERGUSON PLC	Equity Securities	144	200
	FIBROGEN INC	Equity Securities	946	23
	FIDELITY NATIONAL INFORMATION SERVICES	Equity Securities	535	401
	FIFTH THIRD BANCORP	Equity Securities	69	98

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FIRST CITIZENS-A	Equity Securities	57	94
	FIRST HORIZON CORP	Equity Securities	75	33
	FIRST MERCHANTS	Equity Securities	311	217
	FIRST SOLAR INC	Equity Securities	99	93
	FIRSTENERGY CORP	Equity Securities	113	105
	FISERV INC	Equity Securities	180	404
	FLEETCOR TECHNOLOGIES INC	Equity Securities	52	106
	FLEX LTD	Equity Securities	857	2,181
	FLYWIRE CORP	Equity Securities	271	255
	FMC CORP	Equity Securities	28	48
	FNB CORP	Equity Securities	261	199
	FNF GROUP	Equity Securities	34	62
*	FORD MOTOR CO	Equity Securities	298	277
	FORTINET INC	Equity Securities	34	227
	FORTIVE CORP	Equity Securities	67	143
	FORTUNE BRANDS HOME + SECURITY	Equity Securities	33	46
	FOX CORP - A	Equity Securities	68	52
	FOX CORP - B	Equity Securities	33	24
*	FRANKLIN RESOURCES INC	Equity Securities	65	42
	FREEPORT MCMORAN INC	Equity Securities	315	429
	GARMIN LTD	Equity Securities	49	92
	GARTNER INC	Equity Securities	43	157
	GAZPROM-ADR	Equity Securities	5,919	603
	GE HEALTHCARE TECHNOLOGIES INC	Equity Securities	297	160
	GEN DIGITAL INC	Equity Securities	67	60
	GENERAC HOLDINGS	Equity Securities	78	39
	GENERAL DYNAMICS CORP	Equity Securities	194	355
	GENERAL ELECTRIC	Equity Securities	920	688
	GENERAL MILLS INC	Equity Securities	188	218
*	GENERAL MOTORS CO	Equity Securities	258	268
	GENUINE PARTS CO	Equity Securities	67	116
	GILEAD SCIENCES INC	Equity Securities	461	539
	GLOBAL PAYMENTS INC	Equity Securities	109	172
	GLOBE LIFE INC	Equity Securities	24	58
	GODADDY INC-A	Equity Securities	65	68
*	GOLDMAN SACHS GROUP INC	Equity Securities	346	614
	GRACO INC	Equity Securities	70	73
	GRAPHIC PACKAGING HOLDING CO	Equity Securities	592	740
	GSK PLC-ADR	Equity Securities	299	302
	HALLIBURTON CO	Equity Securities	213	207
	HANOVER INSURANCE GROUP	Equity Securities	563	496
*	HARTFORD FINANCIAL SVCS GRP	Equity Securities	65	132
	HASBRO INC	Equity Securities	56	50
	HCA HOLDINGS INC	Equity Securities	91	300
	HEICO CORP	Equity Securities	26	40
	HEICO CORP-A	Equity Securities	36	54
	HENRY SCHEIN INC	Equity Securities	38	58
	HERSHEY CO/THE	Equity Securities	82	169
	HESS CORP	Equity Securities	361	958
	HEWLETT PACKARD ENTERPRISE CO	Equity Securities	795	1,123
	HF SINCLAIR CORP	Equity Securities	56	51
	HILTON WORLDWIDE	Equity Securities	96	237
	HOLOGIC INC	Equity Securities	43	98
	HOME DEPOT INC	Equity Securities	564	1,757
	HONEYWELL INTERNATIONAL INC	Equity Securities	369	710
	HORIZON THERAPEUTICS	Equity Securities	87	143
	HORMEL FOODS CORP	Equity Securities	44	64
	HOWMET AEROSPACE	Equity Securities	43	98

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HP INC	Equity Securities	404	732
	HUBBELL INC	Equity Securities	76	94
	HUBSPOT INC	Equity Securities	108	132
	HUMANA INC	Equity Securities	98	348
	HUNT (JB) TRANSPRT SVCS INC	Equity Securities	32	89
	HUNTINGTON BANCSHARES INC	Equity Securities	80	85
	HUNTINGTON INGALLS INDUSTRIES	Equity Securities	40	46
	HURON CONSULTING GROUP INC	Equity Securities	316	396
	HYATT HOTELS-A	Equity Securities	29	29
	ICF INTERNATIONAL INC	Equity Securities	379	519
	IDEX CORP	Equity Securities	122	307
	IDEXX LABORATORIES INC	Equity Securities	60	208
	ILLINOIS TOOL WORKS	Equity Securities	160	406
	ILLUMINA INC	Equity Securities	212	182
	IMMUNOCORE HOLDINGS PLC	Equity Securities	147	166
	IMMUNOGEN INC	Equity Securities	75	94
	IMMUNOVANT INC	Equity Securities	96	97
	INCYTE CORP	Equity Securities	89	62
	INGERSOLL-RAND INC	Equity Securities	45	146
	INSMED INC	Equity Securities	208	225
	INSULET CORP	Equity Securities	75	63
	INTEL CORP	Equity Securities	4,487	4,305
	INTERCONTINENTAL EXCHANGE	Equity Securities	162	358
	INTERNATIONAL FLAVORS & FRAGRANCES INC	Equity Securities	144	98
	INTERNATIONAL PAPER CO	Equity Securities	73	71
	INTERPUBLIC GROUP OF COS INC	Equity Securities	39	64
	INTL BUSINESS MACHINES CORP	Equity Securities	763	728
	INTRA-CELLULAR THERAPIES INC	Equity Securities	143	120
	INTUIT INC	Equity Securities	320	1,537
	INTUITIVE SURGICAL INC	Equity Securities	181	594
*	INVESCO LTD	Equity Securities	50	28
	IOVANCE BIOTHERAPEUTICS	Equity Securities	210	88
	IQVIA HOLDINGS I	Equity Securities	113	244
	JABIL CIRCUIT INC	Equity Securities	327	1,072
	JACK HENRY	Equity Securities	44	62
	JACOBS SOLUTIONS INC	Equity Securities	484	1,355
	JAMF HOLDING CORP	Equity Securities	283	159
	JANUS HENDERSON	Equity Securities	584	434
	JAZZ PHARMACEUTICALS PLC	Equity Securities	56	46
	JM SMUCKER CO/THE	Equity Securities	72	75
	JOHNSON + JOHNSON	Equity Securities	1,425	2,154
	JOHNSON CONTROLS INTERNATIONAL	Equity Securities	179	209
*	JPMORGAN CHASE	Equity Securities	1,628	3,989
	JUNIPER NETWORKS INC	Equity Securities	47	51
	KELLOGG CO	Equity Securities	108	94
	KENVUE INC	Equity Securities	107	168
	KEURIG DR PEPPER	Equity Securities	163	166
	KEYCORP	Equity Securities	58	57
	KEYSIGHT TECHNOLOGIES IN	Equity Securities	107	316
	KIMBERLY CLARK CORP	Equity Securities	201	230
	KINDER MORGAN INC W/I	Equity Securities	300	191
	KKR & CO INC	Equity Securities	98	213
	KLA TENCOR CORP	Equity Securities	200	1,396
	KNIGHT-SWIFT TRANSPORTATION	Equity Securities	36	44
	KRAFT HEINZ CO/THE	Equity Securities	286	171
	KROGER CO	Equity Securities	105	175
	L3HARRIS TECHNOLOGIES	Equity Securities	92	190
	LABORATORY CORP OF AMER HLDGS	Equity Securities	53	105

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	LAM RESEARCH CORP	Equity Securities	75	492
	LAMB WESTON HOLDINGS INC	Equity Securities	70	74
	LAS VEGAS SANDS CORP	Equity Securities	95	89
	LATTICE SEMICONDUCTOR CORP	Equity Securities	64	68
	LEAR CORP	Equity Securities	37	129
	LEIDOS HOLDINGS INC	Equity Securities	41	68
	LENNAR CORP A	Equity Securities	64	164
	LENNOX INTL INC	Equity Securities	32	69
	LIBERTY BROADBAND CORP	Equity Securities	72	68
	LIBERTY GLOBAL PLC SERIES C	Equity Securities	32	22
	LIBERTY MEDIA CORP	Equity Securities	56	93
	LIFE TIME GROUP HOLDINGS INC	Equity Securities	1,020	866
	LIFESTANCE HEALTH GROUP	Equity Securities	446	257
	LINCOLN NATIONAL CORP	Equity Securities	435	319
	LINDBLAD EXPEDITIONS	Equity Securities	287	146
	LINDE PLC	Equity Securities	468	1,047
	LIVANOVA PLC	Equity Securities	402	405
	LIVE NATION ENTERTAINMENT	Equity Securities	81	131
	LIVENT CORP	Equity Securities	469	344
	LKQ CORP	Equity Securities	35	75
	LOCKHEED MARTIN CORP	Equity Securities	247	535
	LOEWS CORP	Equity Securities	47	75
	LOWE'S COS INC	Equity Securities	217	711
	LPL FINANCIAL HODINGS INC	Equity Securities	90	107
	LUCID GROUP INC	Equity Securities	135	21
	LUKOIL PJSC-ADR	Equity Securities	2,982	392
	LULULEMON ATHLETICA INC	Equity Securities	64	255
	LULU'S FASHION LOUNGE HOLDINGS INC	Equity Securities	328	53
	LYFT INC-A	Equity Securities	249	114
	LYONDELLBASELL INDUSTRIES CL A	Equity Securities	101	140
	M + T BANK CORP	Equity Securities	128	128
	MANHATTAN ASSOCIATES INC	Equity Securities	72	70
	MARATHON OIL	Equity Securities	116	99
	MARATHON PETROLEUM CORP	Equity Securities	88	369
	MARKEL CORP	Equity Securities	72	113
	MARKETAXESS	Equity Securities	61	46
	MARRIOTT INTERNATIONAL CL A	Equity Securities	96	296
	MARSH & MCLENNAN COS INC	Equity Securities	257	1,184
	MARTIN MARIETTA MATERIALS	Equity Securities	58	145
	MARVELL TECHNOLOGY	Equity Securities	141	287
	MASCO CORP	Equity Securities	33	69
	MASTERCARD INC CLASS A	Equity Securities	386	1,932
	MATCH GROUP INC	Equity Securities	93	63
	MATSON INC	Equity Securities	49	115
	MATTEL INC	Equity Securities	702	840
	MAXLINEAR	Equity Securities	83	89
	MCCORMICK + CO	Equity Securities	61	107
	MCDONALD'S CORP	Equity Securities	460	1,102
	MCKESSON CORP	Equity Securities	115	341
	MEDTRONIC PLC	Equity Securities	624	598
	MERCADOLIBRE INC	Equity Securities	69	325
	MERCK & CO INC	Equity Securities	716	1,493
*	METLIFE INC	Equity Securities	140	240
	METTLER TOLEDO INTERNATIONAL	Equity Securities	39	142
	MGM RESORTS INTERNATIONAL	Equity Securities	45	67
	MICROCHIP TECHNOLOGY INC	Equity Securities	99	245
	MICRON TECHNOLOGY INC	Equity Securities	462	1,654
	MICROSOFT CORP	Equity Securities	2,719	16,679

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MOBILEYE GLOBAL INC	Equity Securities	439	868
	MODERNA INC	Equity Securities	193	198
	MODINE MFG CO	Equity Securities	441	1,190
	MOELIS & CO-CL A	Equity Securities	166	190
	MOHAWK INDUSTRIES INC	Equity Securities	42	25
	MOLINA HEALTHCARE	Equity Securities	62	109
	MOLSON COORS BREWING CO B	Equity Securities	85	71
	MONDELEZ INTERNATIONAL INC A	Equity Securities	277	543
	MONGODB INC	Equity Securities	77	133
	MONOLITHIC POWER	Equity Securities	80	116
	MONSTER BEVERAGE CORP	Equity Securities	94	238
	MOODY'S CORP	Equity Securities	82	297
*	MORGAN STANLEY	Equity Securities	426	1,171
	MOSAIC CO/THE	Equity Securities	75	69
	MOTOROLA SOLUTIONS INC	Equity Securities	71	258
*	MSCI INC	Equity Securities	36	236
	MYR GROUP INC	Equity Securities	548	836
	NASDAQ INC	Equity Securities	31	95
	NATERA INC	Equity Securities	432	473
	NEKTAR THERAPEUTICS	Equity Securities	63	2
	NETAPP INC	Equity Securities	344	733
	NETFLIX INC	Equity Securities	330	1,002
	NEUROCRINE BIOSCIENCES INC	Equity Securities	120	128
	NEVRO CORP	Equity Securities	299	119
	NEWELL BRANDS INC	Equity Securities	247	165
	NEWMONT MINING CORP	Equity Securities	178	166
	NEWS CORP CLASS A	Equity Securities	25	44
	NEXTERA ENERGY INC	Equity Securities	366	665
	NIKE INC CL B	Equity Securities	309	676
	NISOURCE INC	Equity Securities	57	57
	NORDSON CORP	Equity Securities	55	65
	NORFOLK SOUTHERN CORP	Equity Securities	108	265
	NORTHERN OIL AND GAS INC	Equity Securities	276	346
	NORTHERN TRUST CORP	Equity Securities	734	615
	NORTHROP GRUMMAN CORP	Equity Securities	124	368
	NORWEGIAN CRUISE LINE HOLDINGS LTD	Equity Securities	214	81
	NOVARTIS AG SPONSORED ADR	Equity Securities	466	745
	NRG ENERGY	Equity Securities	53	52
	NUCOR CORP	Equity Securities	79	235
	NUTANIX INC - A	Equity Securities	119	293
	NVIDIA CORP	Equity Securities	452	6,573
	NVR INC	Equity Securities	44	107
	NXP SEMICONDUCTORS	Equity Securities	144	297
	O REILLY AUTOMOTIVE INC	Equity Securities	65	321
	OCCIDENTAL PETROLEUM CORP	Equity Securities	281	249
	OKTA INC	Equity Securities	289	363
	OLD DOMINION FREIGHT LINE	Equity Securities	49	223
	OLINK HOLDING AB	Equity Securities	101	81
	OMNICOM GROUP	Equity Securities	76	87
	ON SEMICONDUCTOR CORP	Equity Securities	62	228
	ONEOK INC	Equity Securities	163	203
	ORACLE CORP	Equity Securities	933	2,083
	OTIS WORLDWIDE	Equity Securities	161	256
	OVINTIV INC	Equity Securities	78	67
	OWENS CORNING	Equity Securities	49	75
	PACCAR INC	Equity Securities	107	251
	PACKAGING CORP OF AMERICA	Equity Securities	37	81
	PALANTIR TECHNOLOGIES	Equity Securities	249	165

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PALO ALTO NETWORKS INC	Equity Securities	110	466
	PARKER HANNIFIN CORP	Equity Securities	81	283
	PATTERSON-UTI ENERGY INC	Equity Securities	328	371
	PAYCHEX INC	Equity Securities	90	212
	PAYCOM SOFTWARE	Equity Securities	62	75
	PAYLOCITY HOLDING CORP	Equity Securities	55	47
	PAYPAL HOLDINGS INC	Equity Securities	328	522
	PENTAIR PLC	Equity Securities	30	61
	PEPSICO INC	Equity Securities	736	1,342
	PERFORMANCE FOOD GROUP CO	Equity Securities	458	618
	PERKINELMER INC	Equity Securities	145	285
	PETCO HEALTH AND WELLNESS	Equity Securities	590	132
	PFIZER INC	Equity Securities	913	1,067
	PG&E CORP	Equity Securities	117	166
	PHILIP MORRIS INTERNATIONAL	Equity Securities	766	821
	PHILLIPS 66	Equity Securities	179	327
	PIEDMONT LITHIUM	Equity Securities	133	127
	PINTEREST INC -A	Equity Securities	111	88
	PIONEER NATURAL RESOURCES CO	Equity Securities	790	1,331
	PMV PHARMACEUTICALS	Equity Securities	113	54
	PNC FINANCIAL SERVICES GROUP	Equity Securities	173	287
	POOL CORP	Equity Securities	78	80
	POPULAR INC	Equity Securities	339	290
	PORTILLO'S-CL A	Equity Securities	346	202
	PORTLAND GENERAL ELECTRIC CO	Equity Securities	620	502
	PPG INDUSTRIES INC	Equity Securities	107	173
	PPL CORP	Equity Securities	131	98
*	PRINCIPAL FINANCIAL GROUP	Equity Securities	56	103
	PRIVIA HEALTH GROUP	Equity Securities	766	720
	PROCTER + GAMBLE CO/THE	Equity Securities	1,099	1,979
	PROGRESS SOFTWARE	Equity Securities	423	389
	PROGRESSIVE CORP	Equity Securities	105	461
	PROGYNY INC	Equity Securities	337	303
	PROVIDENT FINANCIAL SERVICES INC	Equity Securities	206	151
*	PRUDENTIAL FINANCIAL INC	Equity Securities	140	201
	PTC INC	Equity Securities	55	89
	PUBLIC SERVICE ENTERPRISE GP	Equity Securities	125	168
	PULMONX CORP	Equity Securities	450	151
	PULTEGROUP INC	Equity Securities	21	100
	QORVO INC	Equity Securities	37	57
	QUALCOMM INC	Equity Securities	694	1,291
	QUANTA SERVICES	Equity Securities	97	152
	QUEST DIAGNOSTICS INC	Equity Securities	50	81
	RADNET INC	Equity Securities	256	237
	RAMBUS INC	Equity Securities	55	154
	RAYMOND JAMES FINANCIAL INC	Equity Securities	946	1,355
	RAYTHEON TECHNOLOGY	Equity Securities	441	606
	REGAL REXNORD CO	Equity Securities	409	457
	REGENERON PHARMACEUTICALS	Equity Securities	226	503
	REGIONS FINANCIAL CORP	Equity Securities	41	91
	RELIANCE STEEL	Equity Securities	74	79
	REPLIGEN CORP	Equity Securities	54	48
	REPUBLIC SERVICES INC	Equity Securities	54	178
	RESMED INC	Equity Securities	52	122
	REVANCE THERAPEUTICS INC	Equity Securities	178	84
	RIVIAN AUTOMOTIVE INC-A	Equity Securities	173	90
	ROBERT HALF INC	Equity Securities	22	46
	ROBINHOOD MARKETS INC -A	Equity Securities	27	24

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ROBLOX CORP - A	Equity Securities	77	70
	ROCKWELL AUTOMATION INC	Equity Securities	84	245
	ROKU INC	Equity Securities	115	48
	ROLLINS INC	Equity Securities	24	47
	ROPER TECHNOLOGIES INC	Equity Securities	98	290
	ROSNEFT OIL CO - GDR	Equity Securities	300	29
	ROSS STORES INC	Equity Securities	348	1,076
	ROYAL CARIBBEAN CRUISES LTD	Equity Securities	308	396
	ROYALTY PHARMA PLC	Equity Securities	95	64
	RPM INTERNATIONAL INC	Equity Securities	55	69
*	S&P GLOBAL INC	Equity Securities	197	696
	SALESFORCE INC	Equity Securities	613	1,134
#	SCE TRUST V	Equity Securities	10,500	9,198
	SCHLUMBERGER LTD	Equity Securities	607	472
	SCHWAB (CHARLES) CORP	Equity Securities	290	548
	SEAGATE TECHNOLOGY HOLDINGS	Equity Securities	46	76
	SEAGEN INC	Equity Securities	297	696
	SEALED AIR CORP	Equity Securities	31	27
	SEI INVESTMENTS COMPANY	Equity Securities	24	40
	SEMPRA ENERGY	Equity Securities	175	242
	SENSATA TECHNOLOGIES HOLDING	Equity Securities	36	34
	SERVICENOW INC	Equity Securities	187	653
	SHERWIN WILLIAMS CO/THE	Equity Securities	109	357
	SIRIUS XM HOLDINGS INC	Equity Securities	16	20
	SITIME CORP	Equity Securities	364	240
	SKYWORKS SOLUTIONS INC	Equity Securities	56	90
	SMITH (A.O.) CORP	Equity Securities	32	49
	SNAP INC - A	Equity Securities	126	56
	SNAP ON INC	Equity Securities	45	77
	SNOWFLAKE INC-A	Equity Securities	410	228
	SOLAREDGE TECHNOLOGIES	Equity Securities	87	41
	SONDER HOLDINGS	Equity Securities	55	11
	SONY GROUP CORP ADR	Equity Securities	497	1,883
	SOPHIA GENETICS	Equity Securities	101	27
	SOUTHERN CO/THE	Equity Securities	312	408
	SOUTHWEST AIRLINES CO	Equity Securities	675	1,012
	SOUTHWEST GAS HOLDINGS	Equity Securities	542	447
	SOUTHWESTERN ENERGY CO	Equity Securities	263	127
	SPLUNK INC	Equity Securities	1,949	2,663
	SPROUT SOCIAL INC-A	Equity Securities	512	414
*	SS&C TECHNOLOGIES	Equity Securities	53	68
	STANLEY BLACK + DECKER INC	Equity Securities	86	71
	STARBUCKS CORP	Equity Securities	290	601
*	STATE STREET CORP	Equity Securities	103	129
	STEEL DYNAMICS INC	Equity Securities	33	104
	STERIS PLC	Equity Securities	77	124
	STIFEL FINANCIAL	Equity Securities	602	565
	STONEX GROUP INC	Equity Securities	152	190
	STRANDLINE RESOURCES LTD	Equity Securities	-	-
	STRYKER CORP	Equity Securities	197	526
	SUMMIT MATERIALS-A	Equity Securities	576	610
	SUN COUNTRY HOLD	Equity Securities	224	137
	SUPER MICRO COMP	Equity Securities	342	321
	SYNCHRONY FINANCIAL	Equity Securities	58	78
	SYNNEX CORP	Equity Securities	537	599
	SYNOPSYS INC	Equity Securities	46	397
	SYSCO CORP	Equity Securities	219	269
	T MOBILE US INC	Equity Securities	215	434

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	T ROWE PRICE GROUP INC	Equity Securities	92	135
	TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	117	143
	TARGA RESOURCES	Equity Securities	88	105
	TARGET CORP	Equity Securities	184	290
	TAYLOR MORRISON HOME CORP	Equity Securities	356	524
	TE CONNECTIVITY LTD	Equity Securities	107	225
	TEEKAY TANK-CL A	Equity Securities	135	137
	TELEDYNE TECHNOLOGIES	Equity Securities	91	108
	TELEFLEX INC	Equity Securities	43	52
	TERADYNE INC	Equity Securities	67	135
	TESLA MOTORS INC	Equity Securities	1,240	4,944
	TEXAS INSTRUMENTS INC	Equity Securities	817	2,987
	TEXAS PACIFIC LA	Equity Securities	64	64
	TEXTRON INC	Equity Securities	172	301
	THERMO FISHER SCIENTIFIC INC	Equity Securities	621	2,335
	TITAN MACHINERY	Equity Securities	152	138
	TJX COMPANIES INC	Equity Securities	274	1,060
	TKO GROUP HOLDINGS	Equity Securities	620	757
	TOAST INC-A	Equity Securities	26	26
	TORO CO	Equity Securities	66	50
	TRACTOR SUPPLY COMPANY	Equity Securities	42	129
	TRADE DESK INC-A	Equity Securities	87	195
	TRADEWEB MARKETS-A	Equity Securities	141	209
	TRANE TECHNOLOGIES	Equity Securities	57	268
	TRANSDIGM GROUP INC	Equity Securities	86	264
	TRANSOCEAN LTD	Equity Securities	994	477
	TRANSUNION	Equity Securities	63	78
	TRAVELERS COS INC/THE	Equity Securities	124	222
	TRIMBLE NAVIGATION LTD	Equity Securities	247	556
	TRUIST FINANCIAL	Equity Securities	236	215
	TWILIO INC - A	Equity Securities	185	57
	TYLER TECHNOLOGIES	Equity Securities	71	91
	TYSON FOODS INC CL A	Equity Securities	86	83
	UBER TECHNOLOGIES	Equity Securities	483	602
	U-HAUL HOLDING CO	Equity Securities	22	26
	UIPATH INC -CL A	Equity Securities	37	35
	ULTA BEAUTY INC	Equity Securities	46	117
	UNION PACIFIC CORP	Equity Securities	269	704
	UNITED AIRLINES	Equity Securities	384	420
	UNITED COMMUNITY BANKS INC/GA	Equity Securities	323	305
	UNITED PARCEL SERVICE CL B	Equity Securities	575	989
	UNITED RENTALS INC	Equity Securities	34	180
	UNITED THERAPEUTICS	Equity Securities	74	68
	UNITEDHEALTH GROUP INC	Equity Securities	647	2,695
	UNITY SOFTWARE INC	Equity Securities	79	44
	UNIVERSAL DISPLAY CORP	Equity Securities	113	549
	UNIVERSAL HEALTH SERVICES B	Equity Securities	36	48
	US BANCORP	Equity Securities	316	290
	VAIL RESORTS	Equity Securities	49	51
	VALARIS LTD	Equity Securities	143	142
	VALERO ENERGY CORP	Equity Securities	378	1,036
	VEEVA SYSTEMS-A	Equity Securities	77	176
	VERISIGN INC	Equity Securities	46	113
	VERISK ANALYTICS INC	Equity Securities	64	196
	VERIZON COMMUNICATIONS INC	Equity Securities	1,165	780
	VERRA MOBILITY CORP	Equity Securities	196	193
	VERTEX PHARMACEUTICALS INC	Equity Securities	155	520
	VF CORP	Equity Securities	90	33

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	VIACOMCBS INC-B	Equity Securities	182	44
	VIATRIS INC	Equity Securities	94	68
	VICTORIA'S SECRE	Equity Securities	97	52
	VISA INC CLASS A SHARES	Equity Securities	647	2,921
	VISHAY INTERTECH	Equity Securities	695	697
	VISTRA ENERGY CO	Equity Securities	44	73
	VMWARE INC CLASS A	Equity Securities	106	265
	VULCAN MATERIALS CO	Equity Securities	67	152
	WABTEC CORP	Equity Securities	75	104
	WALGREENS BOOTS ALLIANCE INC	Equity Securities	274	92
	WALMART INC	Equity Securities	645	1,370
	WALT DISNEY CO/THE	Equity Securities	1,227	1,240
	WARNER BROS DISC	Equity Securities	403	142
	WASTE CONNECTIONS INC	Equity Securities	72	195
	WASTE MANAGEMENT INC	Equity Securities	130	358
	WATERS CORP	Equity Securities	40	94
	WATSCO INC	Equity Securities	62	72
	WEBSTER FINANCIAL CORP	Equity Securities	692	654
	WEC ENERGY GROUP INC	Equity Securities	104	152
	WELLS FARGO & COMPANY	Equity Securities	2,593	2,416 [1]
	WESCO INTERNATIONAL	Equity Securities	677	791
	WEST PHARMACEUTICAL	Equity Securities	63	157
	WESTERN DIGITAL CORP	Equity Securities	250	276
	WESTLAKE CORP	Equity Securities	29	27
	WESTROCK CO	Equity Securities	54	52
	WEX INC	Equity Securities	293	301
	WHIRLPOOL CORP	Equity Securities	868	808
	WILLIAMS COMPANIES	Equity Securities	193	232
*	WILLIS TOWERS WATSON PLC	Equity Securities	97	132
	WOLFSPEED INC	Equity Securities	266	210
	WORKDAY INC CLASS A	Equity Securities	142	242
	WORLD KINECT CORP	Equity Securities	279	233
	WR BERKLEY CORP	Equity Securities	23	76
	WW GRAINGER INC	Equity Securities	62	180
	WYNN RESORTS LTD	Equity Securities	73	58
	XCEL ENERGY INC	Equity Securities	133	185
	XOMETRY INC-A	Equity Securities	744	644
	XPENG INC-ADR	Equity Securities	323	290
	XYLEM INC	Equity Securities	76	125
	YUM BRANDS INC	Equity Securities	88	202
	ZEBRA TECH CORP	Equity Securities	60	70
	ZILLOW GROUP INC C	Equity Securities	44	42
	ZIMMER BIOMET HOLDINGS INC	Equity Securities	913	933
	ZOETIS INC	Equity Securities	126	463
	ZOOM VIDEO COM-A	Equity Securities	333	90
	ZOOMINFO TECHNOLOGIES INC	Equity Securities	89	24
	ZSCALER INC	Equity Securities	69	75
	ZURN ELKAY WATER SOLUTIONS CORP	Equity Securities	191	241
		Total equity securities	214,172	366,388
Debt securities				
	3650R COMMERCIAL MORTGAGE TRUST 2022-PF2 A5	Debt Securities	4,486	4,232
	7-ELEVEN INC	Debt Securities	26,599	18,648
	AADVANTAGE LOYAL	Debt Securities	2,890	2,933
	AASET 2022-1A A	Debt Securities	1,838	1,838
#	ABBOTT LABORATORIES	Debt Securities	27,611	23,685
#	ABBVIE INC	Debt Securities	106,642	88,197
	ABU DHABI GOVT	Debt Securities	3,508	2,701

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ACE CAPITAL TRUST II	Debt Securities	1,940	1,594
	ACTIVISION BLIZZARD INC	Debt Securities	4,777	4,370
#	ADANI ELECTRICITY	Debt Securities	1,600	1,177
	ADANI TRANSMISSION	Debt Securities	652	488
	ADOBE INC	Debt Securities	5,615	4,736
#	ADVANCE AUTO PARTS	Debt Securities	3,952	3,655
	ADVANCED MICRO DEVICES INC	Debt Securities	1,450	1,220
#	ADVENT HEALTH SYSTEM	Debt Securities	7,343	6,949
	ADVOCATE HEALTH CORP	Debt Securities	6,827	4,904
	AEP TEXAS	Debt Securities	17,343	13,714
	AEP TRANSMISSION	Debt Securities	10,205	8,064
#	AERCAP IRELAND CAPITAL	Debt Securities	58,696	50,812
	AES CORP/THE	Debt Securities	7,296	7,095
	AETNA INC	Debt Securities	26,164	22,529
	AFFRM 2023-A 1A	Debt Securities	2,072	2,080
	AFLAC INC	Debt Securities	4,284	3,260
	AGILENT TECH INC	Debt Securities	3,256	2,731
	AGREE LP	Debt Securities	11,474	10,274
	AHPT 2018-ATRM A	Debt Securities	7,722	7,842
	AHS HOSPITAL CORP	Debt Securities	3,158	2,342
	AIR CAN 2020-2A	Debt Securities	3,207	3,077
	AIR CANADA	Debt Securities	1,473	1,336
#	AIR LEASE CORP	Debt Securities	7,075	5,671
	AKER BP ASA	Debt Securities	27,018	24,961
	ALABAMA POWER CO	Debt Securities	44,837	33,966
#	ALBEMARLE CORP	Debt Securities	1,868	1,594
	ALBERTSONS COS	Debt Securities	1,643	1,648
	ALCON FINANCE CO	Debt Securities	9,457	8,549
#	ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	24,387	20,729
	ALFA DESARROLLO	Debt Securities	2,330	1,829
	ALIBABA GROUP	Debt Securities	6,199	5,016
	ALIMENTATION COUCHE-TARD	Debt Securities	14,972	13,648
	ALLEG 2019-1A AR	Debt Securities	10,000	9,943
	ALLEGHANY CORP	Debt Securities	1,079	821
	ALLEGION US HOLDING	Debt Securities	4,964	4,758
	ALLIANT ENERGY FINANCE	Debt Securities	2,054	1,692
	ALLIANZ SE	Debt Securities	3,000	2,910
	ALLINA HEALTH SYSTEM	Debt Securities	1,535	1,024
#	ALLSTATE CORP	Debt Securities	14,498	12,840
	ALLY FINANCIAL INC	Debt Securities	9,893	8,683
	ALPEK SA DE CV	Debt Securities	1,698	1,333
#	ALPHABET INC	Debt Securities	7,700	4,975
#	ALTRIA GROUP INC	Debt Securities	48,040	36,808
#	AMAZON.COM INC	Debt Securities	92,655	71,867
	AMC NETWORKS INC	Debt Securities	5,203	3,242
	AMCOR FIN USA	Debt Securities	1,477	1,439
	AMCOR FLEXIBLES	Debt Securities	730	714
	AMDOCS LTD	Debt Securities	1,609	1,299
	AMEREN CORP	Debt Securities	2,151	1,717
	AMEREN ILLINOIS	Debt Securities	5,508	4,336
#	AMERICA MOVIL SA	Debt Securities	13,823	12,271
	AMERICAN AIRLINE	Debt Securities	1,268	1,236
	AMERICAN AIRLINE 13 1 A PTT	Debt Securities	597	601
	AMERICAN AIRLINE 14 1 A PTT	Debt Securities	55	50
	AMERICAN ASSETS TRUST LP	Debt Securities	6,827	5,157
	AMERICAN ELECTRIC POWER	Debt Securities	13,353	12,394
	AMERICAN EXPRESS	Debt Securities	32,600	31,085
	AMERICAN FINANCIAL GROUP	Debt Securities	340	334

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AMERICAN HOMES 4	Debt Securities	8,390	6,651
	AMERICAN HONDA FINANCE	Debt Securities	6,132	5,842
#	AMERICAN INTERNATIONAL GROUP	Debt Securities	16,064	15,334
	AMERICAN INTL GROUP	Debt Securities	13,413	10,165
	AMERICAN MUNICIPAL POWER INC	Debt Securities	5,731	5,480
#	AMERICAN TOWER	Debt Securities	47,832	41,225
	AMERICAN TRANSMISSION SYSTEMS	Debt Securities	2,668	2,168
	AMERICAN UNIVERSITY	Debt Securities	755	552
#	AMERICAN WATER	Debt Securities	7,149	5,804
#	AMERIPRISE FINANCIAL INC	Debt Securities	1,806	1,709
	AMFAM HOLDINGS	Debt Securities	4,300	3,107
#	AMGEN INC	Debt Securities	157,556	137,692
	AMPHENOL CORP	Debt Securities	2,865	2,700
	AMSR 2020-SFR2 E1	Debt Securities	2,340	2,277
	AMSR 2020-SFR3 D	Debt Securities	2,058	2,027
	AMSR 2023-SFR1 A	Debt Securities	5,513	5,407
	ANALOG DEVICES	Debt Securities	23,579	16,852
	ANCHC 2020-15A AR	Debt Securities	24,225	24,768
#	ANGLO AMERICAN	Debt Securities	11,237	9,886
	ANGLOGOLD HOLDINGS	Debt Securities	797	644
	ANHEUSER BUSCH INBEV CO	Debt Securities	58,100	52,725
	ANHEUSER BUSCH INBEV FIN	Debt Securities	677	577
	ANHEUSER-BUSCH	Debt Securities	73,262	64,973
	ANTARES HOLDINGS	Debt Securities	3,960	3,430
	ANTERO MIDSTREAM	Debt Securities	1,108	1,099
#	ANTHEM INC	Debt Securities	40,806	36,411
	ANTR 2020-1A A1R	Debt Securities	3,000	2,955
	AOA 2021-1177 A	Debt Securities	4,294	4,091
	AON CORP/AON GLO	Debt Securities	22,481	19,130
	AON PLC	Debt Securities	963	760
	AOTA 2015-1211 A1A2	Debt Securities	2,037	2,059
	AP MOLLER	Debt Securities	1,516	1,481
	APACHE CORP	Debt Securities	3,666	3,582
	APID 2022-39A A1	Debt Securities	3,000	2,971
	APPALACHIAN PWR	Debt Securities	25,578	19,990
#	APPLE INC	Debt Securities	118,688	92,989
#	APTIV PLC	Debt Securities	13,608	10,354
	ARCELORMITTAL	Debt Securities	420	325
	ARCELORMITTAL SA	Debt Securities	8,352	8,308
	ARCH CAPITAL GROUP LTD	Debt Securities	5,533	4,466
	ARCHER DANIELS	Debt Securities	2,200	2,093
	ARCHER-DANIELS	Debt Securities	4,837	4,080
	ARCLO 2022-FL1 A	Debt Securities	2,935	2,972
	AREIT 2021-CRE5 A	Debt Securities	5,079	5,232
	AREIT 2023-CRE8 A	Debt Securities	1,303	1,304
	ARES 2015-2A BR2	Debt Securities	2,593	2,649
	ARES 2019-52A A1R	Debt Securities	1,358	1,390
	ARES CAPITAL CORP	Debt Securities	1,450	1,362
	ARES FINANCE CO II	Debt Securities	1,097	892
	ARES FINANCE CO III	Debt Securities	2,900	2,208
	ARGNT BONAR	Debt Securities	-	-
	ARIZONA PUBLIC SERVICE	Debt Securities	17,951	14,729
#	ARROW ELECTRONICS INC	Debt Securities	597	584
#	ARTHUR J GALLAGHER + CO	Debt Securities	19,507	16,118
	ASB BANK LIMITED	Debt Securities	1,125	872
#	ASCENSION HEALTH	Debt Securities	8,102	6,362
	ASHTAD CAPITAL	Debt Securities	9,774	9,273
	ASSURED GUARANTY	Debt Securities	4,466	3,308

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ASTRAZENECA FIN	Debt Securities	19,402	17,570
#	ASTRAZENECA PLC	Debt Securities	28,965	24,966
	AT&T INC	Debt Securities	198,253	148,409
#	ATHENE GLOBAL FUNDING	Debt Securities	15,611	13,359
	ATHENE HOLDING	Debt Securities	7,075	6,678
	ATMOS ENERGY CORP	Debt Securities	6,077	4,771
	ATSTC 2022-1A A	Debt Securities	29,383	29,573
	AUTOMATIC DATA PROCESSING	Debt Securities	486	455
	AUTONATION INC	Debt Securities	7,918	6,691
	AUTOZONE INC	Debt Securities	6,085	5,598
#	AVALONBAY COMMUNITIES	Debt Securities	12,467	10,759
	AVANGRID INC	Debt Securities	1,914	1,913
	AVERY DENNISON	Debt Securities	329	248
	AVIATION CAPITAL GROUP	Debt Securities	1,981	1,967
	AVIS BUDGET RENTAL CAR FUNDING 2022-4A A	Debt Securities	8,247	7,825
	AVIS BUDGET RENTAL CAR FUNDING 2023-8A A	Debt Securities	4,573	4,556
	AVISTA CORP	Debt Securities	351	273
	AVNET INC	Debt Securities	3,211	3,206
	AVOLON HOLDINGS	Debt Securities	2,262	1,910
	AVOLON TLB BORROWER	Debt Securities	2,124	2,143
	AXIS SPECIALTY FINANCE	Debt Securities	1,718	1,237
	BABSN 2018-1A A1	Debt Securities	2,894	2,977
	BACARDI / MARTINI	Debt Securities	7,789	7,368
	BACARDI LTD	Debt Securities	3,740	3,614
	BAE SYSTEMS PLC	Debt Securities	4,830	4,560
	BAKER HUGHES LLC	Debt Securities	5,981	5,180
	BALL CORP	Debt Securities	10,377	9,051
	BALLY 2022-19A A1	Debt Securities	3,000	2,968
#	BALTIMORE GAS + ELECTRIC	Debt Securities	7,915	6,424
	BAMLL 2015-200P A	Debt Securities	3,069	2,993
	BAMLL 2019-RLJ A	Debt Securities	2,232	2,282
	BAMLL 2021-JACX A	Debt Securities	4,794	4,729
	BANCO DE CREDITO	Debt Securities	449	373
	BANCO SANTANDER	Debt Securities	20,830	19,105
	BANK 2017-BNK6 A4	Debt Securities	14,950	14,208
	BANK 2017-BNK7 A4	Debt Securities	7,905	7,747
	BANK 2017-BNK9 A3	Debt Securities	8,267	8,234
	BANK 2018-BN14 AS	Debt Securities	1,965	1,794
	BANK 2019-BN19 A3	Debt Securities	3,710	3,370
	BANK 2021-BN35 AS	Debt Securities	3,162	2,840
	BANK 2022-BNK43 A5	Debt Securities	14,041	12,846
	BANK 2023-BNK45 AS	Debt Securities	1,817	1,657
	BANK 2023-BNK46 A21	Debt Securities	10,712	10,532
#	BANK NOVA SCOTIA	Debt Securities	15,995	14,717
#	BANK OF AMERICA CORP	Debt Securities	307,597	268,518
	BANK OF AMERICA NA	Debt Securities	8,202	7,098
	BANK OF IRELAND	Debt Securities	3,400	3,377
	BANK OF MONTREAL	Debt Securities	14,457	13,632
	BANK OF NY MELLON	Debt Securities	26,980	25,185
	BANKUNITED INC	Debt Securities	1,496	1,451
	BANNER HEALTH	Debt Securities	577	374
	BANQUE FEDERATIVE CREDIT MUTUEL SA	Debt Securities	11,240	10,931
	BAPTIST HEALTH	Debt Securities	4,100	2,705
*	BARCLAYS PLC	Debt Securities	93,125	86,235
	BARRICK GOLD CORP	Debt Securities	581	420
	BARRICK INTL BARBADOS	Debt Securities	6,765	5,677
#	BARRICK NA FINANCE LLC	Debt Securities	13,443	10,555
	BARRICK PD AUST FIN PTY LTD	Debt Securities	2,359	1,693

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
#	BAT CAPITAL CORP	Debt Securities	146,437	123,465
	BAXALTA INC	Debt Securities	1,300	1,270
#	BAXTER INTL	Debt Securities	23,134	17,454
	BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	5,857	5,143
	BAYCARE HEALTH	Debt Securities	2,420	1,775
	BAYER US FINANCE II LLC	Debt Securities	50,316	41,314
	BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	2,985	2,108
	BBCMS 2021-C10 A5	Debt Securities	5,119	4,916
	BBCMS 2022-C16 A5	Debt Securities	10,400	9,420
	BBCMS 2022-C16 ASB	Debt Securities	15,376	13,972
	BBCMS 2022-C17 A5	Debt Securities	3,666	3,201
	BBCMS 2023-C19 A5	Debt Securities	3,950	3,712
	BBCMS 2023-C20 AS	Debt Securities	1,869	1,745
	BCC 2019-2A AR	Debt Securities	34,108	34,738
	BDS 2022-FL12 A	Debt Securities	3,391	3,384
#	BECTON DICKINSON	Debt Securities	4,954	4,398
	BECTON DICKINSON AND CO	Debt Securities	9,939	8,773
	BELL 2021-1A A23	Debt Securities	5,138	4,825
#	BERKSHIRE HATHAWAY ENERGY	Debt Securities	35,185	28,207
#	BERKSHIRE HATHAWAY FINANCE	Debt Securities	43,679	33,797
#	BERKSHIRE HATHAWAY INC	Debt Securities	3,463	3,075
	BETH ISRAEL LAHEY HEALTH	Debt Securities	1,887	1,515
	BGC PARTNERS INC	Debt Securities	1,100	1,070
	BHP BILLITON FIN USA LTD	Debt Securities	3,279	2,858
	BHP FINANCE USA	Debt Securities	32,111	31,213
	BIOGEN INC	Debt Securities	3,805	3,574
	BLACK HILLS CORP	Debt Securities	9,946	9,328
	BLACK KNIGHT INFOSERV	Debt Securities	3,630	3,716
*	BLACKROCK INC	Debt Securities	3,594	3,403
	BLACKSTONE HOLDINGS FINANCE	Debt Securities	14,017	10,062
	BLACKSTONE SECURED LENDING	Debt Securities	910	802
	BLOCK FINANCIAL	Debt Securities	1,493	1,274
	BLUE OWL FINANCE LLC	Debt Securities	10,154	7,696
	BLUEM 2016-2A A1R2	Debt Securities	24,319	24,775
	BMARK 2019-B12 A5	Debt Securities	4,173	3,858
	BMARK 2020-B16 A4	Debt Securities	2,701	2,465
	BMARK 2020-B19 A5	Debt Securities	1,533	1,344
	BMARK 2021-B23 A5	Debt Securities	2,534	2,237
	BMARK 2021-B28 A5	Debt Securities	4,592	4,596
	BMARK 2022-B33 A5	Debt Securities	4,894	4,489
	BMARK 2023-B39 XA	Debt Securities	711	685
	BMO 2023-5C1 A3	Debt Securities	15,244	15,011
	BMW US CAP LLC	Debt Securities	4,823	4,692
	BNP PARIBAS	Debt Securities	44,528	40,725
	BOARDWALK PIPELINES	Debt Securities	1,147	1,057
* #	BOEING CO	Debt Securities	148,098	124,333
#	BOOKING HOLDINGS INC	Debt Securities	309	299
	BOOZ ALLEN & HAMILTON	Debt Securities	994	972
	BOSTON GAS CO	Debt Securities	451	440
	BOSTON GAS COMPANY	Debt Securities	755	644
#	BOSTON PROPERTIES LP	Debt Securities	16,998	16,206
#	BOSTON SCIENTIFIC CORP	Debt Securities	14,262	11,465
#	BP CAPITAL MARKETS AMERICA	Debt Securities	90,921	75,454
	BPCE	Debt Securities	10,976	9,788
	BPCRE 2022-FL2 A	Debt Securities	7,880	7,972
	BPR 2022-STAR A	Debt Securities	4,640	4,634
	BRANDYWINE OPERATING PARTNERSHIP	Debt Securities	447	375
#	BRASKEM NETHERLANDS FINANCE	Debt Securities	2,646	2,502

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BRAVO 2023-RPL1 A1	Debt Securities	742	742
#	BRIGHTHOUSE FINANCIAL INC	Debt Securities	15,151	12,592
	BRINKER INTL	Debt Securities	1,741	1,710
#	BRISTOL-MYERS	Debt Securities	74,434	53,212
	BRIT AERO FIN	Debt Securities	4,051	3,939
	BRIT AIR 2020-1	Debt Securities	530	476
	BRITISH TELECOM PLC	Debt Securities	1,114	1,061
	BRIXMOR OPERATING PARTNERSHIP	Debt Securities	31,388	29,910
#	BROADCOM INC	Debt Securities	103,090	82,698
	BROADRIDGE FINANCIAL SOLUTIONS	Debt Securities	1,318	1,115
	BROOKFIELD CAP	Debt Securities	6,100	5,920
	BROOKFIELD FIN	Debt Securities	8,460	6,303
	BROOKFIELD FINANCE UK	Debt Securities	3,972	3,048
#	BROOKFIELD PPTY	Debt Securities	3,200	2,935
	BROOKLYN UNION	Debt Securities	13,397	10,203
	BROWN & BROWN	Debt Securities	13,868	13,016
	BROWN-FORMAN	Debt Securities	781	761
	BSP 2015-8A A1AR	Debt Securities	5,070	5,166
	BSP 2019-18A A1R	Debt Securities	15,000	14,870
#	BUILDERS FIRSTSOURCE INC	Debt Securities	1,489	1,398
#	BURLINGTON NORTH	Debt Securities	84,788	66,971
	BX 2019-ATL A	Debt Securities	1,647	1,662
	BX 2021-ARIA A	Debt Securities	1,550	1,590
	BX 2022-PSB A	Debt Securities	2,430	2,446
#	CADILLAC FAIRVIEW	Debt Securities	20,366	16,569
#	CAIXABANK	Debt Securities	5,300	5,206
	CALI ENDOWMENT	Debt Securities	85	49
	CALIFORNIA INSTITUTE OF	Debt Securities	8,513	6,572
	CALIFORNIA ST	Debt Securities	20,972	19,386
	CALPINE CORP	Debt Securities	3,888	4,036
	CAMDEN PROP TRUST	Debt Securities	2,979	2,831
	CAMERON INTL CORP	Debt Securities	755	562
	CAMERON LNG	Debt Securities	6,898	5,593
	CAMPBELL SOUP CO	Debt Securities	3,463	2,370
	CANADIAN IMPERIAL BK	Debt Securities	9,240	9,193
	CANADIAN NATL RE	Debt Securities	30,034	27,997
#	CANADIAN NATL RR	Debt Securities	14,324	11,632
#	CANADIAN PACIFIC	Debt Securities	30,767	24,992
	CANTOR FITZGERALD LP	Debt Securities	21,547	21,058
#	CAPITAL ONE FINL	Debt Securities	43,059	39,470
	CARDINAL HEALTH INC	Debt Securities	3,695	3,432
	CARGILL INC	Debt Securities	22,929	19,745
	CARLYLE HOLDINGS II FIN	Debt Securities	6,572	5,473
	CARNIVAL CORP	Debt Securities	3,552	3,073
	CARRIER GLOBAL	Debt Securities	23,721	20,277
	CARVL 2021-1A A1A	Debt Securities	9,738	9,916
	CAS 2022-R08 1M1	Debt Securities	6,292	6,403
	CAS 2022-R08 1M2	Debt Securities	1,135	1,171
	CATERPILLAR FINL	Debt Securities	3,054	3,032
#	CATERPILLAR INC	Debt Securities	5,790	4,562
	CBAM 2019-11RA B	Debt Securities	3,586	3,676
	CBAM 2020-12A AR	Debt Securities	10,000	9,896
	CBOE GLOBAL MKTS	Debt Securities	251	246
	CBRE SERVICES IN	Debt Securities	2,719	2,613
	CBS CORP	Debt Securities	1,129	1,084
	CCITY 2022-4A A1	Debt Securities	14,944	15,035
	CD 2016-CD2 A3	Debt Securities	9,191	8,795
	CD 2017-CD6 A3	Debt Securities	3,588	3,578

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CDW LLC/CDW FIN	Debt Securities	27,520	23,923
	CELANESE US HOLDINGS	Debt Securities	27,513	26,767
	CENCORA INC	Debt Securities	11,315	9,445
#	CENOVUS ENERGY	Debt Securities	7,161	6,232
#	CENTENE CORP	Debt Securities	41,775	38,551
	CENTERPOINT ENERGY	Debt Securities	4,508	4,010
#	CENTERPOINT ENERGY HOUSTON ELECTRIC	Debt Securities	10,586	8,611
	CENTERPOINT ENERGY RESOURCES	Debt Securities	4,356	3,970
	CERB 2022-1A A1	Debt Securities	3,000	2,954
	CF INDUSTRIES INC	Debt Securities	5,565	4,446
	CFCRE 2016-C6 A2	Debt Securities	11,303	10,905
*	CGCMT 2014-GC25 A3	Debt Securities	19,593	19,465
*	CGCMT 2017-P7 A3	Debt Securities	8,662	8,144
	CGMS 2015-5A A1RR	Debt Securities	2,204	2,242
	CHAOT 2022-AA B	Debt Securities	1,579	1,516
	CHAOT 2022-AA C	Debt Securities	1,400	1,332
#	CHARLES SCHWAB	Debt Securities	13,852	13,098
#	CHARTER COMMUNICATIONS OPERATING	Debt Securities	123,280	93,167
	CHENIERE CORPUS CHRISTI HOLDINGS	Debt Securities	2,117	1,687
	CHENIERE ENERGY PARTNERS	Debt Securities	12,475	12,060
#	CHEVRON CORP	Debt Securities	11,808	9,339
	CHEVRON USA INC	Debt Securities	7,320	4,857
	CHICAGO IL TRANSIT AUTHORITY SALES	Debt Securities	9,856	8,913
	CHILDREN'S HEALTH TX	Debt Securities	114	63
	CHILDREN'S HOSPITAL OF PHILADELPHIA	Debt Securities	441	256
	CHILE ELECTR LUX	Debt Securities	2,650	2,636
	CHMML 2021-1A A1	Debt Securities	2,883	2,951
	CHOICE HOTELS	Debt Securities	337	310
#	CHUBB CORP	Debt Securities	11,933	9,764
	CHUBB INA HOLDINGS INC	Debt Securities	5,595	3,702
#	CHURCH & DWIGHT	Debt Securities	2,152	1,983
#	CI FINANCIAL CO	Debt Securities	19,324	14,838
	CIFC 2014-2RA A1	Debt Securities	5,791	5,845
	CIFC 2018-2A A1	Debt Securities	9,777	9,964
#	CIGNA CORP	Debt Securities	39,693	34,127
	CISCO SYSTEMS INC	Debt Securities	7,212	5,663
	CITADEL LP	Debt Securities	3,529	3,236
#	CITIBANK NA	Debt Securities	7,985	7,994
*	CITIGROUP CAPITAL III	Debt Securities	2,272	2,076
*	CITIGROUP COMMERCIAL MORTGAGE	Debt Securities	22,226	20,694
* #	CITIGROUP INC	Debt Securities	199,882	178,935
#	CITIZENS FIN GRP	Debt Securities	7,810	6,543
	CITY OF HOPE/THE	Debt Securities	314	218
	CLECO CORP	Debt Securities	5,460	4,298
	CLECO SECURITIZATION	Debt Securities	4,999	4,393
	CLEVELAND CLINIC FOUND	Debt Securities	2,875	2,331
	CLEVELAND ELECTRIC ILLUMINATING	Debt Securities	5,528	5,016
	CME GROUP INC	Debt Securities	1,779	1,486
#	CMS ENERGY	Debt Securities	13,391	11,856
	CNA FINANCIAL	Debt Securities	3,684	3,527
	CNH INDUSTRIAL	Debt Securities	1,490	1,475
	CNO GLOBAL FUND	Debt Securities	3,600	3,013
	COCA COLA FEMSA SAB CV	Debt Securities	615	505
#	COCA-COLA CO/THE	Debt Securities	17,106	13,097
	CODELCO INC	Debt Securities	2,302	1,867
	COLGATE-PALM CO	Debt Securities	406	357
	COLOMBIA REP OF	Debt Securities	6,135	5,803
	COLONIAL PIPELINE CO	Debt Securities	1,000	799

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	COLORADO INTERSTATE GAS CO	Debt Securities	11,472	10,909
	COLT 2022-2 A1	Debt Securities	5,760	5,360
	COLUMBIA PIPELINE GROUP	Debt Securities	1,187	888
	COLUMBIA PIPELINES OPERATING CO	Debt Securities	14,483	14,179
#	COMCAST CORP	Debt Securities	186,594	143,703
	COMM 2014-CR14 A4	Debt Securities	17,460	17,444
	COMM 2014-CR20 A3	Debt Securities	15,797	15,802
	COMM 2014-UBS3 A4	Debt Securities	4,174	4,171
	COMM 2014-UBS6 A5	Debt Securities	5,086	4,962
	COMM 2015-3BP A	Debt Securities	1,605	1,627
	COMM 2016-787S A	Debt Securities	1,654	1,612
	COMM MORTGAGE TRUST	Debt Securities	32,808	30,876
#	COMMONSPIRIT HEALTH	Debt Securities	6,796	6,204
#	COMMONWEALTH EDISON CO	Debt Securities	53,263	39,911
	COMMUNITY HEALTH NETWORK	Debt Securities	260	156
	COMMONWEALTH BANK AUSTRALIA	Debt Securities	3,420	2,606
	CON EDISON CO	Debt Securities	6,412	5,064
	CONAGRA BRANDS	Debt Securities	33,805	30,485
	CONCENTRIX CORP	Debt Securities	7,580	7,116
	CONN LIGHT & PWR	Debt Securities	2,094	1,606
#	CONOCOPHILLIPS	Debt Securities	45,152	37,815
	CONOCOPHILLIPS HLDG CO	Debt Securities	1,395	1,274
	CONSOLIDATED EDISON CO	Debt Securities	55,960	43,426
	CONSOLIDATED EDISON CO	Debt Securities	3,250	2,517
#	CONSTELLATION BRANDS INC	Debt Securities	25,569	22,010
	CONSTELLATION ENERGY GENERATION	Debt Securities	16,234	16,162
	CONSTELLATION INSURANCE INC	Debt Securities	4,540	4,059
	CONSUMERS ENERGY	Debt Securities	19,361	13,748
	CONTINENTAL RESOURCES	Debt Securities	8,177	6,529
	CONTL AIRLINES 2012 1 A	Debt Securities	1,028	1,015
	CONTL AIRLINES 2012 2 A	Debt Securities	5,434	5,029
#	COOPERATIVE RABOBANK	Debt Securities	2,502	2,044
	COREBRIDGE FINANCIAL	Debt Securities	21,869	17,923
	COREBRIDGE GLOBAL FUNDING	Debt Securities	5,286	5,030
	CORESTATES CAPITAL	Debt Securities	3,127	3,127
	CORNING INC	Debt Securities	4,836	4,452
	CORPORATE OFFICE	Debt Securities	6,775	4,969
	COSTAR GROUP INC	Debt Securities	600	482
#	COSTCO COMPANIES	Debt Securities	776	671
	COTTAGE HEALTH	Debt Securities	227	149
	COX COMMUNICATIONS INC	Debt Securities	23,662	19,790
	CQS 2022-2A A1R	Debt Securities	12,330	12,330
	CREDIT AGRICOLE SA	Debt Securities	12,525	12,525
*	CREDIT SUISSE NEW YORK	Debt Securities	12,274	12,590
	CRH AMERICA FIN	Debt Securities	392	307
	CRH AMERICA INC	Debt Securities	4,657	3,959
	CROWN CASTLE INC	Debt Securities	15,292	14,466
	CROWN CASTLE INT	Debt Securities	36,101	29,801
	CROWN CASTLE TOWERS LLC	Debt Securities	896	853
	CSAIL 2015-C1 A3	Debt Securities	14,983	14,980
	CSAIL 2015-C2 A4	Debt Securities	4,508	4,387
	CSAIL 2019-C17 A3	Debt Securities	11,693	11,281
	CSAIL COMMERCIAL MORTGAGE TRUST	Debt Securities	7,575	6,966
#	CSL FINANCE PLC	Debt Securities	13,852	11,857
#	CSX CORP	Debt Securities	41,451	31,961
	CT ST-SER A	Debt Securities	5,610	5,421
	CUBESMART LP	Debt Securities	1,632	1,372
	CUMMINS INC	Debt Securities	929	849

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CURATORS OF THE UNIVERSITY OF MISSOURI	Debt Securities	1,415	1,173
#	CVS HEALTH CORP	Debt Securities	104,363	91,830
	CVS PASS THROUGH TRUST	Debt Securities	12,770	11,132
	CWL 2006-S5 A1	Debt Securities	-	-
	DAI ICHI LIFE INSURANCE	Debt Securities	7,400	7,269
#	DAIMLER TRUCK	Debt Securities	19,450	17,209
	DALLAS-FORT WORTH-A	Debt Securities	1,345	1,061
	DANAHER CORP	Debt Securities	2,225	1,738
	DANSKE BANK A/S	Debt Securities	2,535	2,536
	DARDEN RESTAURANTS INC	Debt Securities	175	174
	DAYTON POWER & LIGHT	Debt Securities	396	310
	DBGS 2018-5BP A	Debt Securities	3,472	3,385
*	DBJPM 2016-C1 A4	Debt Securities	4,765	4,556
*	DBJPM 2017-C6 A3	Debt Securities	4,880	4,520
	DBWF 2018-GLKS A	Debt Securities	11,519	11,843
	DC INCOME TAX REVENUE	Debt Securities	4,911	3,669
	DCP MIDSTREAM OPERATING	Debt Securities	17,043	16,221
#	DEERE & CO	Debt Securities	7,360	6,638
#	DELL INT / EMC	Debt Securities	18,512	14,560
#	DELTA AIR LINES	Debt Securities	15,044	13,978
	DELTA/SKYMILES	Debt Securities	23,532	21,743
	DENTSPLY SIRONA	Debt Securities	8,659	6,750
*	DEUTSCHE BANK COMMERCIAL MORTGAGE	Debt Securities	8,899	8,231
*	DEUTSCHE BANK NY	Debt Securities	49,728	45,862
	DEUTSCHE TELEKOM INT FIN	Debt Securities	1,460	1,193
	DEVELOPMENT BANK JAPAN	Debt Securities	948	948
	DEVON ENERGY	Debt Securities	19,745	16,785
	DEVON FINANCING CORP LLC	Debt Securities	2,121	1,719
	DH EUROPE	Debt Securities	5,744	5,040
	DIAGEO CAPITAL PLC	Debt Securities	5,040	4,385
#	DIAMONDBACK ENERGY INC	Debt Securities	19,515	17,660
	DICK'S SPORTING GOODS INC	Debt Securities	12,217	9,032
#	DIGITAL REALTY TRUST LP	Debt Securities	2,996	2,807
#	DIGNITY HEALTH	Debt Securities	1,532	1,251
	DISCOVER BANK	Debt Securities	6,287	4,864
#	DISCOVER FINANCIAL SERVICES	Debt Securities	4,576	4,436
	DISCOVERY COMMUNICATIONS	Debt Securities	37,647	26,943
	DIVERSIFIED HEALTHCARE	Debt Securities	262	241
	DLLAD 2023-1A A3	Debt Securities	3,669	3,587
	DNB BANK ASA	Debt Securities	1,685	1,486
	DNKN 2019-1A A23	Debt Securities	2,518	2,518
	DNKN 2019-1A A2II	Debt Securities	3,686	3,594
	DNKN 2021-1A A2II	Debt Securities	2,788	2,815
	DOCTORS CO INT	Debt Securities	4,500	3,419
#	DOLLAR GENERAL	Debt Securities	9,826	9,128
	DOLLAR TREE	Debt Securities	1,764	1,489
	DOLP 2021-NYC A	Debt Securities	4,271	3,991
#	DOMINION ENERGY	Debt Securities	29,235	24,803
	DOMINION ENERGY SOUTH	Debt Securities	12,337	10,245
	DOW CHEMICAL CO/THE	Debt Securities	15,073	13,235
	DPABS 2019-1A A2	Debt Securities	4,097	3,921
	DRSLF 2018-60A A	Debt Securities	10,491	10,673
	DT MIDSTREAM	Debt Securities	5,000	4,264
	DTE ELECTRIC CO	Debt Securities	26,797	22,243
	DTE ENERGY CO	Debt Securities	1,387	1,289
#	DUKE ENERGY CAROLINAS	Debt Securities	74,701	58,114
	DUKE ENERGY CORP	Debt Securities	26,987	20,155
	DUKE ENERGY FLORIDA	Debt Securities	816	683

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
#	DUKE ENERGY FLORIDA LLC	Debt Securities	13,005	10,774
	DUKE ENERGY INDIANA LLC	Debt Securities	23,240	19,092
	DUKE ENERGY OHIO INC	Debt Securities	6,425	5,675
	DUKE ENERGY PROGRESS	Debt Securities	70	68
	DUKE ENERGY PROGRESS INC	Debt Securities	31,199	22,994
	DUKE UNIVERSITY	Debt Securities	5,528	3,575
	DUKE UNIVERSITY HEALTH	Debt Securities	2,166	1,354
	DUPONT DE NEMOURS INC	Debt Securities	8,017	7,546
	DUQUESNE LIGHT	Debt Securities	6,476	5,108
#	E.I. DUPONT DE NEMOURS	Debt Securities	727	591
	E.ON INTL FIN BV	Debt Securities	769	605
	EAGLE MATERIALS	Debt Securities	797	627
	EART 2023-4A C	Debt Securities	5,849	5,848
	EAST OHIO GAS CO	Debt Securities	14,730	9,781
	EASTERN GAS TRANSMISSION	Debt Securities	3,607	2,500
	EASTMAN CHEMICAL	Debt Securities	4,798	4,639
	EATON 2020-1A AR	Debt Securities	2,967	2,971
	EATON CORP	Debt Securities	9,735	8,774
#	ECOLAB INC	Debt Securities	4,947	4,246
	ECOPETROL SA	Debt Securities	1,300	1,281
	EDISON INTL	Debt Securities	12,057	11,966
	EDVES 2022-A A	Debt Securities	1,574	1,568
	EIDP	Debt Securities	5,463	5,325
	EIG PEARL HOLDINGS	Debt Securities	4,920	3,569
	EL PASO NATURAL GAS	Debt Securities	9,572	8,260
	EL PASO PIPELINE	Debt Securities	245	209
#	ELANCO ANIMAL	Debt Securities	2,906	2,863
#	ELEC DE FRANCE	Debt Securities	13,040	13,087
	ELECTRICITE DE FRANCE SA	Debt Securities	6,105	4,809
	ELECTRONIC ARTS	Debt Securities	3,617	2,784
	ELEVANCE HEALTH	Debt Securities	16,264	15,008
	ELEVATION 2018-9A A1	Debt Securities	20,679	20,897
#	ELI LILLY & CO	Debt Securities	20,077	18,122
	ELM10 2021-3A A	Debt Securities	43,743	44,672
	EMERA US FINANCE	Debt Securities	5,405	4,541
	EMERSON ELECTRIC	Debt Securities	6,683	5,111
	ENABLE MIDSTREAM	Debt Securities	9,260	8,775
	ENBRIDGE ENERGY PARTNERS	Debt Securities	2,481	2,104
#	ENBRIDGE INC	Debt Securities	27,045	23,798
	ENCANA CORP	Debt Securities	625	565
	ENEL FIN INTL NV	Debt Securities	14,733	12,994
	ENEL FINANCE AMERICA	Debt Securities	8,229	8,591
	ENERGY TRANSFER LP	Debt Securities	33,234	30,497
#	ENERGY TRANSFER OPERATING CO	Debt Securities	75,378	63,522
	ENLINK MIDSTREAM PARTNERS	Debt Securities	2,558	2,167
	ENSTAR GROUP LTD	Debt Securities	4,012	3,591
	ENTERGY ARKANSAS	Debt Securities	3,970	2,472
	ENTERGY CORP	Debt Securities	13,449	10,479
	ENTERGY LA LLC	Debt Securities	15,850	10,210
	ENTERGY LOUISIANA LLC COLLATERAL	Debt Securities	12,941	10,933
	ENTERGY MISSISSIPPI INC MORTGAGE	Debt Securities	3,831	3,077
#	ENTERGY TEXAS	Debt Securities	12,916	10,420
	ENTERGY TEXAS RESTORATION	Debt Securities	2,435	2,100
#	ENTERPRISE PRODUCTS OPERATING	Debt Securities	59,147	51,553
	EOG RESOURCES INC	Debt Securities	5,695	4,695
#	EPR PROPERTIES	Debt Securities	6,137	5,450
	EQM MIDSTREAM PT	Debt Securities	271	267
#	EQT CORP	Debt Securities	6,560	5,979

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	EQT MIDSTREAM PT	Debt Securities	1,389	1,295
	EQUIFAX INC	Debt Securities	8,071	7,747
	EQUINIX INC	Debt Securities	28,977	22,965
	EQUINOR ASA	Debt Securities	12,100	10,273
	EQUITABLE FINANCIAL LIFE	Debt Securities	3,865	3,243
	EQUITABLE HOLDINGS	Debt Securities	4,744	4,143
	ERAC USA FINANCE	Debt Securities	2,441	1,999
	ERAC USA FINANCE LLC	Debt Securities	17,875	15,308
	ERP OPERATING LP	Debt Securities	6,970	6,022
	ESSENTIAL PROPERTIES	Debt Securities	371	368
#	ESSENTIAL UTILITIES	Debt Securities	11,002	8,630
	ESSEX PORTFOLIO	Debt Securities	16,091	14,400
#	ESTEE LAUDER CO	Debt Securities	6,739	6,242
	EVEREST REINSURANCE HOLDINGS	Debt Securities	4,156	3,005
	EVERGY INC	Debt Securities	6,682	5,920
	EVERGY KANSAS	Debt Securities	711	668
	EVERGY KANSAS CENTRAL 1ST	Debt Securities	6,630	4,894
	EVERGY METRO	Debt Securities	5,458	5,125
	EVERGY METRO MORTGAGE 1ST	Debt Securities	709	573
#	EVERSOURCE ENERGY	Debt Securities	9,652	8,159
#	EXELON CO	Debt Securities	5,117	4,558
	EXELON CORP	Debt Securities	21,611	16,711
#	EXELON GENERATION CO LLC	Debt Securities	10,400	8,165
	EXPEDIA GRP INC	Debt Securities	3,872	3,461
	EXTRA SPACE STORAGE	Debt Securities	27,986	25,796
#	EXXON MOBIL CORP	Debt Securities	80,099	59,268
	F&G GLOBAL FUND	Debt Securities	1,141	1,132
*	FACTSET RESEARCH	Debt Securities	565	469
	FAIRFAX FINANCIAL HOLDING	Debt Securities	6,999	6,710
	FAIRFAX FINL HLD	Debt Securities	7,574	6,589
	FARMERS EXCHANGE CAP II	Debt Securities	1,757	1,437
	FARMERS EXCHANGE CAP III	Debt Securities	2,320	1,887
	FARMERS INSURANCE EXCHANGE	Debt Securities	4,003	2,941
	FEDERAL FARM CREDIT	Debt Securities	6,148	6,148
	FEDERAL HOME LOAN BANK	Debt Securities	63,000	63,000
	FEDERAL REALTY INVESTMENT	Debt Securities	5,987	4,459
	FEDEX 2020-1 AA	Debt Securities	1,351	1,350
	FEDEX CORP	Debt Securities	26,354	20,498
	FEMSA	Debt Securities	1	1
	FERGUSON FIN PLC	Debt Securities	697	593
	FFCB DISCOUNT NT	Debt Securities	19,140	19,140
	FHLB DISCOUNT NT	Debt Securities	238,436	238,436
	FHMS K147 X1	Debt Securities	6,670	5,804
	FHMS K-154 X1	Debt Securities	880	845
	FHR 3955 BZ	Debt Securities	4,730	4,106
	FHR 4199 BZ	Debt Securities	2,492	2,207
	FHR 4430 NZ	Debt Securities	7,460	6,593
	FHR 4447 Z	Debt Securities	3,886	3,465
	FHR 4533 CI	Debt Securities	545	514
	FHR 4906 SB	Debt Securities	727	572
	FHR 5049 CI	Debt Securities	1,020	1,020
	FHR 5170 DP	Debt Securities	1,233	1,097
	FHR 5201 PA	Debt Securities	4,002	3,778
	FHR 5227 EP	Debt Securities	3,744	3,248
	FHS 365 C28	Debt Securities	545	566
	FHS 375 C1	Debt Securities	567	611
	FHS 389 C35	Debt Securities	1,228	1,202
#	FIDELITY NATIONAL FINANCIAL	Debt Securities	3,873	3,080

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
#	FIDELITY NATIONAL INFORMATION SERVICES	Debt Securities	8,329	7,581
#	FIFTH THIRD BANC	Debt Securities	15,804	14,621
	FIFTH THIRD BANCORP	Debt Securities	4,071	3,048
	FIRST HORIZON	Debt Securities	4,418	4,250
#	FIRSTENERGY CORP	Debt Securities	8,583	6,479
	FIRSTENERGY TRAN	Debt Securities	10,345	9,173
	FISERV INC	Debt Securities	18,319	17,717
	FKH 2021-SFR3 A	Debt Securities	4,537	4,371
	FLEX LTD	Debt Securities	3,542	3,385
#	FLORIDA POWER & LIGHT CO	Debt Securities	72,188	57,107
	FMBT 2019-FBLU A	Debt Securities	2,880	2,868
	FMC CORP	Debt Securities	5,317	5,130
	FMR LLC	Debt Securities	3,581	3,125
	FN BD7154	Debt Securities	2,393	2,223
	FN BP3414	Debt Securities	1,870	1,796
	FN BQ1150	Debt Securities	660	658
	FN BQ6570	Debt Securities	4,826	4,378
	FN BQ6617	Debt Securities	3,833	3,494
	FN BR2638	Debt Securities	929	816
	FN BT2247	Debt Securities	10,714	9,536
	FN BT2752	Debt Securities	613	587
	FN BT4424	Debt Securities	313	291
	FN BT6666	Debt Securities	1,324	1,255
	FN BT7341	Debt Securities	2,624	2,513
	FN BT9140	Debt Securities	2,960	2,966
	FN BT9774	Debt Securities	2,486	2,405
	FN BU1416	Debt Securities	3,377	3,086
	FN BU5932	Debt Securities	1,823	1,745
	FN BU6968	Debt Securities	348	324
	FN BU7224	Debt Securities	696	647
	FN BU7573	Debt Securities	2,185	1,987
	FN BU8730	Debt Securities	10,397	9,180
	FN BU8959	Debt Securities	31	29
	FN BU9924	Debt Securities	7,050	6,709
	FN BV0919	Debt Securities	1,775	1,579
	FN BV2543	Debt Securities	11,332	10,582
	FN BV4194	Debt Securities	3,095	2,744
	FN BV4196	Debt Securities	2,617	2,386
	FN BV5355	Debt Securities	44	41
	FN BV5577	Debt Securities	3,517	3,524
	FN BV5578	Debt Securities	901	800
	FN BV7238	Debt Securities	2,449	2,171
	FN BV8509	Debt Securities	13,222	12,172
	FN BV9419	Debt Securities	1,274	1,143
	FN BV9645	Debt Securities	438	388
	FN BW0126	Debt Securities	966	909
	FN BW0337	Debt Securities	692	615
	FN BW1374	Debt Securities	5,654	5,508
	FN BW2249	Debt Securities	5,877	5,538
	FN BW2333	Debt Securities	1,791	1,605
	FN BW3549	Debt Securities	1,581	1,417
	FN BW3841	Debt Securities	9,371	8,679
	FN BW6044	Debt Securities	456	406
	FN BX5929	Debt Securities	658	622
	FN CA4794	Debt Securities	371	354
	FN CA6179	Debt Securities	8,352	7,606
	FN CA6334	Debt Securities	12,392	10,841
	FN CA6347	Debt Securities	406	370

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FN CA6614	Debt Securities	1,462	1,344
	FN CA6740	Debt Securities	3,305	3,038
	FN CA7381	Debt Securities	2,519	2,315
	FN CA7572	Debt Securities	1,576	1,440
	FN CA7734	Debt Securities	5,580	4,903
	FN CA8234	Debt Securities	3,832	3,382
	FN CA8528	Debt Securities	15,350	13,010
	FN CA8651	Debt Securities	1,346	1,197
	FN CA9299	Debt Securities	1,243	1,092
	FN CB0190	Debt Securities	6,501	5,757
	FN CB0191	Debt Securities	2,186	1,929
	FN CB0414	Debt Securities	3,180	3,143
	FN CB0498	Debt Securities	9,810	8,278
	FN CB0512	Debt Securities	2,913	2,527
	FN CB0609	Debt Securities	11,897	10,517
	FN CB0737	Debt Securities	634	603
	FN CB1131	Debt Securities	3,003	2,783
	FN CB1146	Debt Securities	5,065	4,625
	FN CB1295	Debt Securities	7,567	7,009
	FN CB1771	Debt Securities	413	385
	FN CB2058	Debt Securities	2,970	2,750
	FN CB2437	Debt Securities	2,309	2,166
	FN CB2929	Debt Securities	3,700	3,472
	FN CB3031	Debt Securities	14,822	13,672
	FN CB3349	Debt Securities	19,960	18,404
	FN CB3408	Debt Securities	772	751
	FN CB3426	Debt Securities	9,592	9,095
	FN CB3504	Debt Securities	27,515	26,908
	FN CB3652	Debt Securities	1,951	1,818
	FN CB4111	Debt Securities	8,021	7,253
	FN CB4358	Debt Securities	10,299	9,233
	FN CB4800	Debt Securities	8,031	7,769
	FN CB4917	Debt Securities	3,679	3,515
	FN CB5113	Debt Securities	3,488	3,370
	FN CB5300	Debt Securities	11,058	10,597
	FN CB5405	Debt Securities	6,159	6,033
	FN CB6989	Debt Securities	9,816	9,661
	FN CB7098	Debt Securities	961	944
	FN FM2233	Debt Securities	1,262	1,149
	FN FM3469	Debt Securities	1,371	1,318
	FN FM4129	Debt Securities	3,430	3,078
	FN FM4733	Debt Securities	7,991	7,497
	FN FM4793	Debt Securities	2,277	1,947
	FN FM5166	Debt Securities	3,459	3,179
	FN FM5423	Debt Securities	2,026	2,022
	FN FM5770	Debt Securities	3,059	2,870
	FN FM6401	Debt Securities	3,382	3,173
	FN FM6887	Debt Securities	11,216	9,883
	FN FM7460	Debt Securities	4,140	3,720
	FN FM7815	Debt Securities	1,871	1,791
	FN FM8350	Debt Securities	636	577
	FN FM8373	Debt Securities	3,499	3,350
	FN FM8981	Debt Securities	803	763
	FN FM9048	Debt Securities	6,682	6,221
	FN FM9330	Debt Securities	794	755
	FN FM9856	Debt Securities	443	412
	FN FM9973	Debt Securities	2,754	2,681
	FN FP0010	Debt Securities	2,018	1,940

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FN FP0042	Debt Securities	5,608	5,238
	FN FP0043	Debt Securities	5,566	5,199
	FN FS0030	Debt Securities	1,151	1,048
	FN FS0344	Debt Securities	5,326	4,954
	FN FS0898	Debt Securities	6,275	5,531
	FN FS1044	Debt Securities	5,323	4,994
	FN FS1107	Debt Securities	2,745	2,740
	FN FS1172	Debt Securities	3,092	3,006
	FN FS1189	Debt Securities	926	830
	FN FS1372	Debt Securities	890	803
	FN FS1409	Debt Securities	9,715	8,481
	FN FS1598	Debt Securities	6,517	6,323
	FN FS1744	Debt Securities	5,545	4,812
	FN FS1745	Debt Securities	1,773	1,647
	FN FS1851	Debt Securities	2,351	2,329
	FN FS2033	Debt Securities	5,082	4,933
	FN FS2076	Debt Securities	3,281	2,954
	FN FS2182	Debt Securities	4,411	3,845
	FN FS2341	Debt Securities	2,631	2,531
	FN FS2380	Debt Securities	2,265	2,052
	FN FS2449	Debt Securities	4,852	4,262
	FN FS2451	Debt Securities	1,195	1,084
	FN FS2598	Debt Securities	3,279	2,964
	FN FS2656	Debt Securities	4,282	4,184
	FN FS2715	Debt Securities	5,276	4,930
	FN FS3026	Debt Securities	775	773
	FN FS3027	Debt Securities	6,535	6,389
	FN FS3092	Debt Securities	2,722	2,692
	FN FS3451	Debt Securities	2,655	2,457
	FN FS3621	Debt Securities	4,364	4,039
	FN FS4114	Debt Securities	6,009	5,627
	FN FS4639	Debt Securities	2,683	2,599
	FN MA4120	Debt Securities	3,615	3,334
	FN MA4181	Debt Securities	57,494	49,325
	FN MA4208	Debt Securities	25,658	22,592
	FN MA4256	Debt Securities	3,214	3,170
	FN MA4281	Debt Securities	11,984	10,389
	FN MA4282	Debt Securities	11,128	9,656
	FN MA4306	Debt Securities	14,260	12,348
	FN MA4307	Debt Securities	1,295	1,259
	FN MA4325	Debt Securities	8,531	7,521
	FN MA4326	Debt Securities	9,263	8,568
	FN MA4355	Debt Securities	5,838	5,065
	FN MA4356	Debt Securities	4,194	4,043
	FN MA4380	Debt Securities	2,115	1,936
	FN MA4387	Debt Securities	606	538
	FN MA4436	Debt Securities	279	253
	FN MA4437	Debt Securities	-	-
	FN MA4467	Debt Securities	8,581	7,404
	FN MA4598	Debt Securities	2,560	2,261
	FN MA4599	Debt Securities	18,089	16,085
	FN MA4623	Debt Securities	3,423	3,022
	FN MA4624	Debt Securities	9,609	8,513
	FN MA4652	Debt Securities	3,402	3,004
	FN MA4698	Debt Securities	4,447	3,953
	FN MA4709	Debt Securities	45	43
	FN MA4761	Debt Securities	7,393	7,024
	FN MA4805	Debt Securities	56,434	54,020

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FN MA4868	Debt Securities	906	855
	FN MA4993	Debt Securities	5,727	5,301
	FN MA5027	Debt Securities	5,708	5,284
	FN MA5054	Debt Securities	5,719	5,294
	FN MA5105	Debt Securities	24,259	23,757
	FN MA5107	Debt Securities	42,246	41,547
	FN MA5136	Debt Securities	21,551	21,105
	FN MA5163	Debt Securities	22,510	22,023
	FN MA5165	Debt Securities	21,608	21,256
	FNCI 2 10/23	Debt Securities	10,476	10,326
	FNCI 2.5 10/23	Debt Securities	7,196	7,092
	FNCI 3 10/23	Debt Securities	12,723	12,514
	FNCI 3.5 10/23	Debt Securities	4,389	4,324
	FNCI 4 10/23	Debt Securities	1,318	1,302
	FNCI 4.5 10/23	Debt Securities	3,395	3,354
	FNCL 2 10/23	Debt Securities	71,516	69,106
	FNCL 2 11/23	Debt Securities	212,072	210,971
	FNCL 2.5 10/23	Debt Securities	(71,822)	(69,481)
	FNCL 2.5 11/23	Debt Securities	167,639	162,646
	FNCL 2.5 6/24	Debt Securities	(123)	-
	FNCL 3 10/23	Debt Securities	(38,564)	(37,426)
	FNCL 3 11/23	Debt Securities	63,968	62,129
	FNCL 3.5 10/23	Debt Securities	(59,338)	(57,875)
	FNCL 3.5 11/23	Debt Securities	70,784	68,811
	FNCL 4 10/23	Debt Securities	96,576	93,891
	FNCL 4 11/23	Debt Securities	146,564	144,322
	FNCL 4.5 10/23	Debt Securities	(65,867)	(64,441)
	FNCL 4.5 11/23	Debt Securities	(58,458)	(57,097)
	FNCL 5 10/23	Debt Securities	(36,984)	(36,178)
	FNCL 5.5 10/23	Debt Securities	57,190	56,342
	FNCL 6 10/23	Debt Securities	5,455	5,427
	FNMA AS0302	Debt Securities	674	590
	FNMA AS4478	Debt Securities	2,874	2,405
	FNMA AU1629	Debt Securities	2,060	1,789
	FNR 2011-142 PE	Debt Securities	3,730	3,308
	FNR 2014-59 ZA	Debt Securities	8,245	7,490
	FNR 2016-3 IN	Debt Securities	778	676
	FNR 2016-3 MI	Debt Securities	906	835
	FNR 2020-35 AI	Debt Securities	1,113	1,118
	FNR 2020-64 AI	Debt Securities	948	922
	FNR 2020-74 HI	Debt Securities	1,076	1,052
	FNR 2020-85 PI	Debt Securities	1,122	1,121
	FNR 2021-1 IM	Debt Securities	578	572
	FNR 2021-3 TI	Debt Securities	1,150	1,106
	FNR 2021-95 GI	Debt Securities	1,237	1,187
	FNR 2022-22 QH	Debt Securities	3,951	3,749
	FNR 2022-42 EZ	Debt Securities	23,445	21,957
	FNS 426 C38	Debt Securities	1,160	1,051
	FNS 429 C3	Debt Securities	904	927
*	FORD FOUNDATION	Debt Securities	1,657	872
*	FORD MOTOR CO	Debt Securities	1,123	1,094
* #	FORD MOTOR CREDIT CO LLC	Debt Securities	37,358	34,553
#	FORTINET INC	Debt Securities	6,785	6,794
#	FORTUNE BRANDS INNOVATIONS	Debt Securities	2,843	2,737
	FOX CORP	Debt Securities	9,748	8,041
	FR QA8518	Debt Securities	894	870
	FR QB3678	Debt Securities	8,300	7,114
	FR QB9275	Debt Securities	3,438	3,187

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FR QC0423	Debt Securities	1,759	1,630
	FR QC1565	Debt Securities	702	632
	FR QC1683	Debt Securities	1,131	1,019
	FR QC7455	Debt Securities	777	723
	FR QC8863	Debt Securities	1,181	1,098
	FR QC9561	Debt Securities	1,288	1,251
	FR QD0948	Debt Securities	5,732	5,059
	FR QD1925	Debt Securities	7,608	7,640
	FR QD2778	Debt Securities	146	136
	FR QD3265	Debt Securities	415	386
	FR QD4167	Debt Securities	4,806	4,218
	FR QD5009	Debt Securities	5,492	4,868
	FR QD5229	Debt Securities	353	328
	FR QD5484	Debt Securities	3,992	3,539
	FR QD6384	Debt Securities	5,376	4,670
	FR QD7090	Debt Securities	888	826
	FR QD7422	Debt Securities	1,487	1,333
	FR QD7586	Debt Securities	6,546	6,171
	FR QD8700	Debt Securities	1,718	1,613
	FR QD8817	Debt Securities	815	725
	FR QE0785	Debt Securities	10,413	9,379
	FR QE1181	Debt Securities	487	433
	FR QE1435	Debt Securities	267	246
	FR QE1752	Debt Securities	885	786
	FR QE1793	Debt Securities	414	368
	FR QE1988	Debt Securities	464	427
	FR QE2230	Debt Securities	1,423	1,310
	FR QE2315	Debt Securities	1,113	989
	FR QE2333	Debt Securities	912	810
	FR QE3449	Debt Securities	674	600
	FR QE4044	Debt Securities	17,138	15,133
	FR QE4224	Debt Securities	421	375
	FR QE6633	Debt Securities	1,796	1,685
	FR QE7748	Debt Securities	924	871
	FR QF1452	Debt Securities	3,714	3,566
	FR QG4720	Debt Securities	982	966
	FR QN6383	Debt Securities	3,565	3,425
	FR QN6604	Debt Securities	1,450	1,388
	FR RA1493	Debt Securities	887	865
	FR RA3328	Debt Securities	3,064	2,619
	FR RA3383	Debt Securities	1,358	1,232
	FR RA3727	Debt Securities	1,189	1,051
	FR RA3988	Debt Securities	4,140	3,768
	FR RA4349	Debt Securities	2,710	2,661
	FR RA5052	Debt Securities	5,684	4,930
	FR RA5540	Debt Securities	16,968	14,684
	FR RA5560	Debt Securities	2,739	2,410
	FR RA5663	Debt Securities	718	637
	FR RA5680	Debt Securities	26,170	24,513
	FR RA6767	Debt Securities	1,961	1,833
	FR RA7193	Debt Securities	6,958	6,058
	FR RA7804	Debt Securities	1,264	1,229
	FR RA8105	Debt Securities	775	762
	FR RA8307	Debt Securities	3,548	3,460
	FR RA8751	Debt Securities	1,663	1,623
	FR RB5091	Debt Securities	4,457	4,034
	FR SB0760	Debt Securities	5,384	5,290
	FR SD0665	Debt Securities	670	637

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FR SD0699	Debt Securities	833	754
	FR SD0716	Debt Securities	819	709
	FR SD0741	Debt Securities	5,882	5,263
	FR SD1088	Debt Securities	3,405	2,951
	FR SD1160	Debt Securities	4,401	3,951
	FR SD1267	Debt Securities	11,903	11,004
	FR SD1268	Debt Securities	8,943	8,236
	FR SD1324	Debt Securities	3,911	3,494
	FR SD1351	Debt Securities	3,654	3,615
	FR SD1457	Debt Securities	1,807	1,785
	FR SD1461	Debt Securities	2,334	2,128
	FR SD1615	Debt Securities	2,226	2,174
	FR SD1684	Debt Securities	1,833	1,799
	FR SD1708	Debt Securities	3,687	3,605
	FR SD2102	Debt Securities	929	858
	FR SD2305	Debt Securities	5,680	5,434
	FR SD3016	Debt Securities	10,874	10,361
	FR SD3587	Debt Securities	1,908	1,874
	FR SD7535	Debt Securities	1,253	1,162
	FR SD7541	Debt Securities	8,321	7,328
	FR SD8063	Debt Securities	1,152	1,069
	FR SD8074	Debt Securities	2,412	2,125
	FR SD8083	Debt Securities	2,370	2,082
	FR SD8089	Debt Securities	2,210	2,038
	FR SD8098	Debt Securities	3,468	2,970
	FR SD8106	Debt Securities	11,422	9,995
	FR SD8135	Debt Securities	17,300	15,135
	FR SD8148	Debt Securities	2,451	2,381
	FR SD8192	Debt Securities	987	918
	FR SD8198	Debt Securities	824	766
	FR SD8209	Debt Securities	34	32
	FR SD8214	Debt Securities	75,175	70,140
	FR SD8220	Debt Securities	34,467	30,644
	FR SD8225	Debt Securities	2,974	2,681
	FR SD8226	Debt Securities	16,889	16,359
	FR SD8242	Debt Securities	3,549	3,155
	FR SD8246	Debt Securities	7,427	7,067
	FR SD8288	Debt Securities	35,543	33,535
	FR SD8299	Debt Securities	27,953	26,394
	FR SD8313	Debt Securities	5,180	4,795
	FR SD8321	Debt Securities	5,730	5,304
	FR SD8331	Debt Securities	10,590	10,423
	FR SD8338	Debt Securities	5,695	5,272
	FR SD8347	Debt Securities	2,000	1,958
	FR SD8353	Debt Securities	5,708	5,284
	FR SD8365	Debt Securities	7,874	7,711
	FR SI2059	Debt Securities	3,905	3,621
	FR SI2060	Debt Securities	5,778	5,397
	FR WN0098	Debt Securities	3,984	3,788
	FR WN0140	Debt Securities	5,141	4,875
	FR ZT2268	Debt Securities	1,660	1,506
#	FRED HUTCHINSON	Debt Securities	231	202
	FREDDIE MAC STACR 2021-DNA6 M1	Debt Securities	9,294	9,466
	FREDDIE MAC STACR 2022-DNA3 M1B	Debt Securities	3,010	3,067
	FREDDIE MAC STACR 2022-DNA3 M2	Debt Securities	4,950	5,224
	FREDDIE MAC STACR 2022-DNA6 M1A	Debt Securities	2,234	2,252
	FREDDIE MAC STACR 2022-DNA6 M1B	Debt Securities	3,779	3,837
	FREDDIE MAC STACR 2022-HQA2 M1A	Debt Securities	5,169	5,272

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FREDDIE MAC STACR 2022-HQA2 M1B	Debt Securities	4,500	4,621
	FREDDIE MAC STACR 2022-HQA3 M1A	Debt Securities	5,457	5,529
	FREDDIE MAC STACR 2023-HQA1 M1B	Debt Securities	960	981
	FREDDIE MAC STACR 2023-HQA2 M1B	Debt Securities	6,230	6,389
	FREEPORT INDONESIA	Debt Securities	4,916	4,512
	FREEPORT-MCMORAN	Debt Securities	17,119	15,039
	FRESENIUS MEDICAL CARE	Debt Securities	1,296	945
#	FS KKR CAPITAL	Debt Securities	7,897	6,672
	FSRIA 2022-FL6 A	Debt Securities	2,378	2,398
	G2 786483	Debt Securities	4,827	4,573
	G2 MA5762	Debt Securities	2,535	2,262
	G2 MA6282	Debt Securities	4,205	4,103
	G2 MA6541	Debt Securities	6,227	5,912
	G2 MA6766	Debt Securities	15	14
	G2 MA6930	Debt Securities	5,277	4,692
	G2 MA6996	Debt Securities	14,236	13,481
	G2 MA7255	Debt Securities	3,324	3,222
	G2 MA7313	Debt Securities	11,664	10,851
	G2 MA7368	Debt Securities	6,671	5,949
	G2 MA7419	Debt Securities	887	791
	G2 MA7473	Debt Securities	31	29
	G2 MA7535	Debt Securities	21	20
	G2 MA7589	Debt Securities	3,144	2,991
	G2 MA7650	Debt Securities	4,277	3,813
	G2 MA7828	Debt Securities	20	19
	G2 MA8046	Debt Securities	2,055	2,051
	G2 MA8148	Debt Securities	15,733	14,613
	G2 MA8268	Debt Securities	473	442
	G2 MA8344	Debt Securities	35	33
	G2SF 2 10/23	Debt Securities	10,895	10,582
	G2SF 2.5 10/23	Debt Securities	43,882	42,698
	G2SF 3 10/23	Debt Securities	(18,020)	(17,567)
	G2SF 3 12/23	Debt Securities	(597)	-
	G2SF 3.5 10/23	Debt Securities	46,241	45,099
	G2SF 4 10/23	Debt Securities	57,426	56,063
	G2SF 4.5 10/23	Debt Securities	17,548	17,189
	G2SF 5 10/23	Debt Securities	52,065	51,138
	G2SF 5.5 10/23	Debt Securities	35,623	35,117
	GA GLOBAL FNDING	Debt Securities	4,778	4,012
	GALAXY PIPELINE	Debt Securities	6,752	5,808
	GATX CORP	Debt Securities	4,650	4,563
	GE CAP FUNDING	Debt Securities	949	883
#	GE HEALTHCARE	Debt Securities	25,163	24,538
#	GENERAL DYNAMICS	Debt Securities	17,424	14,412
	GENERAL ELECTRIC CO	Debt Securities	9,877	9,585
	GENERAL MILLS INC	Debt Securities	4,016	3,419
* #	GENERAL MOTORS CO	Debt Securities	24,098	19,353
*	GENERAL MOTORS FINANCIAL CO	Debt Securities	10,171	9,487
	GENTING NEW YORK	Debt Securities	5,566	5,482
	GENUINE PARTS CO	Debt Securities	715	646
	GEORGE WASHINGTON UNIVERSITY	Debt Securities	10,650	8,359
	GEORGIA PACIFIC LLC	Debt Securities	5,747	4,541
#	GEORGIA POWER	Debt Securities	38,350	34,151
	GEORGIA-PACIFIC	Debt Securities	3,724	3,715
	GILEAD SCIENCES	Debt Securities	26,866	24,447
	GLAXOSMITHKLINE	Debt Securities	9,339	8,073
	GLENCORE FDG LLC	Debt Securities	12,923	12,826
	GLM 2021-11A A	Debt Securities	3,000	2,975

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GLOBAL ATLANTIC FINANCE CO	Debt Securities	4,792	3,970
#	GLOBAL PAY INC	Debt Securities	22,658	19,908
	GLP CAPITAL LP / FIN II	Debt Securities	29,500	27,094
	GN BONDCO LLC	Debt Securities	931	951
	GNR 2021-215 KA	Debt Securities	5,739	5,580
	GNR 2022-159 DZ	Debt Securities	2,915	2,610
	GNR 2022-175 AZ	Debt Securities	2,875	2,562
	GNR 2022-180 DZ	Debt Securities	18,377	16,797
	GNR 2022-76 GA	Debt Securities	8,502	7,964
	GNRT 4A A1R	Debt Securities	11,423	11,577
	GOLDEN ST TOBACCO -B	Debt Securities	9,302	8,264
	GOLDEN ST TOBACCO-A1	Debt Securities	4,908	3,945
*	GOLDMAN SACHS CAPITAL I	Debt Securities	8,918	7,710
* #	GOLDMAN SACHS GP	Debt Securities	217,223	184,619
	GOODMAN US FINANCE FIVE	Debt Securities	2,296	2,016
	GOODMAN US FINANCE THREE	Debt Securities	6,675	6,010
	GPMF 2006-AR5 A1A	Debt Securities	-	-
	GRAPHIC PACKAGE	Debt Securities	963	978
	GREAT LAKES WATER AUTHORITY	Debt Securities	510	382
	GREAT-WEST LIFE CO	Debt Securities	6,588	5,294
	GREENSAIF PIPELINES	Debt Securities	6,534	6,375
	GROSV 2022-1A A	Debt Securities	29,314	31,721
#	GRUPO TELEVISA	Debt Securities	3,366	3,073
#	GSK CONSUMER	Debt Securities	8,557	7,334
	GSMBS 2021-PJ7 A2	Debt Securities	-	-
	GSMS 2005-ROCK A	Debt Securities	2,012	1,962
	GSMS 2014-GC26 A4	Debt Securities	14,108	14,004
	GSMS 2015-GC34 A3	Debt Securities	8,679	8,415
	GSMS 2019-SMP A	Debt Securities	3,395	3,436
	GSMS 2022-GTWY A	Debt Securities	8,955	8,972
	GSTAT 2022-1A A1A	Debt Securities	27,258	27,395
	GUARDIAN LIFE GLOBAL FUNDING	Debt Securities	6,819	6,593
	GUARDIAN LIFE INSURANCE	Debt Securities	4,921	4,483
	GULFSTREAM NATURAL GAS	Debt Securities	6,448	6,217
	HACKENSACK MERIDIAN HEALTH	Debt Securities	600	404
	HALLIBURTON CO	Debt Securities	6,867	6,335
#	HANESBRANDS INC	Debt Securities	1,348	1,332
	HANOVER INSURANCE GROUP	Debt Securities	4,988	4,826
#	HARLEY-DAVIDSON	Debt Securities	4,468	4,428
*	HARTFORD FINL	Debt Securities	2,431	1,958
	HASBRO INC	Debt Securities	638	509
	HAYFIN EMERALD 2A B1R	Debt Securities	5,027	4,962
	HCA INC	Debt Securities	78,236	67,557
	HEALTH CARE SERVICES	Debt Securities	9,661	8,185
	HEALTHPEAK OP	Debt Securities	1,723	1,602
	HEICO CORP	Debt Securities	1,113	1,088
	HELMERICH & PAYNE	Debt Securities	3,543	2,802
#	HERSHEY COMPANY	Debt Securities	5,105	3,640
	HERTZ 2021-2A A	Debt Securities	3,073	3,095
	HERTZ 2023-4A A	Debt Securities	5,164	5,146
#	HESS CORP	Debt Securities	25,137	22,176
	HILL CITY FUNDIN	Debt Securities	2,254	1,545
	HLM 11A-17 AR	Debt Securities	22,283	22,489
	HLM 6A-2015 A1R	Debt Securities	3,638	3,683
	HOAG MEMORIAL	Debt Securities	166	122
	HOLCIM CAPITAL CORP	Debt Securities	638	546
	HOLCIM FINANCE	Debt Securities	1,874	1,714
#	HOME DEPOT INC	Debt Securities	99,015	76,766

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
#	HONEYWELL INTL	Debt Securities	8,410	8,161
	HORMEL FOODS CRP	Debt Securities	2,001	1,861
	HOST HOTELS	Debt Securities	14,276	13,368
	HOWARD HUGHES CO	Debt Securities	4,733	4,405
	HP ENTERPRISE	Debt Securities	7,863	7,873
	HPA 2021-1 A	Debt Securities	11,426	10,723
	HPA 2021-2 A	Debt Securities	4,108	3,973
	HSBC BANK USA NA	Debt Securities	8,377	6,841
	HSBC CAP FUNDING	Debt Securities	7,391	5,724
#	HSBC HLDGS PLC	Debt Securities	49,629	41,105
#	HSBC HOLDINGS	Debt Securities	114,618	103,393
	HSBC USA INC	Debt Securities	1,006	762
	HUDSON PACIFIC	Debt Securities	165	167
	HUMANA INC	Debt Securities	26,112	22,981
	HUNTINGTON BANCSHARES INC	Debt Securities	6,370	6,236
	HUNTINGTON NATIONAL BANK	Debt Securities	1,512	1,495
#	HYATT HOTELS	Debt Securities	1,161	1,141
	HYUNDAI CAPITAL AMERICA	Debt Securities	9,956	9,584
	IBM CORP	Debt Securities	38,234	30,783
	ICG 2014-3A A1RR	Debt Securities	5,842	5,893
	ICG 2017-1A BRR	Debt Securities	1,431	1,459
	ICG 2020-1A AR	Debt Securities	13,566	13,817
	ICG 2021-4A A1	Debt Securities	7,724	7,898
	IDAHO POWER CO	Debt Securities	2,848	2,758
#	IDEX CORP	Debt Securities	907	799
	IHC HEALTH SERVICES	Debt Securities	1,991	1,217
	ILLINOIS ST	Debt Securities	4,535	4,000
	ILLINOIS ST TOLL HIGHWAY AUTHORITY	Debt Securities	1,234	1,030
	ILLUMINA INC	Debt Securities	2,372	2,334
	IMPERIAL BRANDS	Debt Securities	17,673	16,579
	IMPERIAL FUND 2022-NQM5 A1	Debt Securities	3,346	3,282
	IMPERIAL TOBACCO FINANCE	Debt Securities	5,801	5,372
	INDIANA FINANCE AUTHORITY	Debt Securities	3,300	2,271
	INDIANA MICHIGAN POWER	Debt Securities	11,083	8,555
	INDIANA UNIVERSITY HEALTH	Debt Securities	4,605	3,444
	INDO ASA/MINERAL	Debt Securities	6,953	6,808
	INDONESIA (REPUBLIC)	Debt Securities	8,403	8,294
	INDUSTRIAL BANK OF KOREA	Debt Securities	2,311	2,310
	INFRASTRUCTURA	Debt Securities	1,773	1,216
#	ING GROEP NV	Debt Securities	11,302	10,452
	INGERSOLL RAND	Debt Securities	4,530	4,412
	INGERSOLL-RAND GLOBAL HOLDING	Debt Securities	4,153	3,513
	INOVA HEALTH SYSTEM	Debt Securities	80	62
	INT BK RECONSTRUCTION & DEVELOPMENT	Debt Securities	2,936	2,932
#	INTEL CORP	Debt Securities	88,331	75,219
	INTER AMERICAN DEVELOPMENT BANK	Debt Securities	1,488	1,479
#	INTERCONTINENTAL EXCHANGE	Debt Securities	48,345	42,314
#	INTERNATIONAL FL	Debt Securities	15,826	12,507
	INTERNATIONAL GAME TECHNOLOGY	Debt Securities	2,056	2,035
	INTERNATIONAL TRANSMISSION	Debt Securities	1,877	1,476
	INTERPUBLIC GRP	Debt Securities	3,465	2,345
	INTERSTATE POWER + LIGHT	Debt Securities	15,495	14,512
	INTESA SANPAOLO	Debt Securities	11,255	9,822
	INTUIT INC	Debt Securities	10,627	10,337
	INVITATION HOMES	Debt Securities	5,644	4,795
	IPALCO ENTERPRISES INC	Debt Securities	4,175	3,974
	IRON MOUNTAIN INFORMATION MGT	Debt Securities	2,338	1,922
	ISRAEL ELECTRIC CORP LTD	Debt Securities	6,140	6,115

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ITALY GOV'T INTERNATIONAL BOND	Debt Securities	683	653
	ITC HOLDINGS CORP	Debt Securities	3,360	2,927
	JAB HOLDINGS	Debt Securities	2,310	2,164
	JABIL INC	Debt Securities	1,303	1,271
#	JACKSON FINANCIAL INC	Debt Securities	11,296	11,126
	JACOBS ENGINEERING GROUP	Debt Securities	1,486	1,458
	JBS USA LUX	Debt Securities	7,793	7,565
	JBS USA/FOOD/FIN	Debt Securities	42,548	37,845
	JDE PEET'S NV	Debt Securities	3,070	2,665
	JEFFERIES GROUP	Debt Securities	21,657	16,888
	JELD-WEN INC	Debt Securities	421	417
	JERSEY CENTRAL POWER & LIGHT	Debt Securities	9,798	8,529
	JM SMUCKER CO	Debt Securities	2,175	1,645
	JMIKE 2021-1A A2I	Debt Securities	1,399	1,224
	JOHN DEERE CAP	Debt Securities	23,883	23,196
	JOHN SEVIER COMB CYCLE	Debt Securities	2,077	1,953
	JOHNS HOPKINS HEALTH SYSTEM	Debt Securities	617	439
	JOHNS HOPKINS UNIVERSITY	Debt Securities	4,950	3,368
#	JOHNSON & JOHNSON	Debt Securities	19,166	14,689
	JOHNSON (S.C.) + SON INC	Debt Securities	4,031	3,157
	JOHNSON CONTROLS	Debt Securities	5,589	5,000
*	JPMBB 2014-C23 A5	Debt Securities	24,159	23,719
*	JPMBB 2014-C26 A3	Debt Securities	12,080	12,123
*	JPMBB 2015-C30 A4	Debt Securities	26,403	25,517
*	JPMCC 2014-C20 A4A2	Debt Securities	1,393	1,383
*	JPMCC 2015-JP1 A4	Debt Securities	2,326	2,243
*	JPMCC 2016-JP4 A3	Debt Securities	18,685	17,083
*	JPMCC 2018-WPT AFL	Debt Securities	1,458	1,411
*	JPMCC 2019-COR4 A4	Debt Securities	8,080	7,218
*	JPMDB 2016-C4 A2	Debt Securities	6,769	6,474
*	JPMDB 2017-C7 A4	Debt Securities	8,487	7,941
*	JPMMT 2021-13 A3	Debt Securities	5,778	4,970
* #	JPMORGAN CHASE	Debt Securities	250,195	221,382
	JT INTL FINANCIAL SERVICES	Debt Securities	6,425	6,896
	JUNIPER NETWORKS	Debt Securities	1,187	996
	KAISER FOUNDATION HOSPITALS	Debt Securities	31,730	23,929
	KB HOME	Debt Securities	1,964	1,681
	KELLOGG CO	Debt Securities	2,975	2,833
	KENTUCKY UTILITIES CO	Debt Securities	12,683	10,044
	KENVUE INC	Debt Securities	33,646	31,352
#	KEURIG DR PEPPER	Debt Securities	11,503	9,886
	KEURIG DR PEPPER INC	Debt Securities	847	800
#	KEY BANK NA	Debt Securities	2,710	2,595
	KEYCORP	Debt Securities	5,351	4,176
	KEYSPAN GAS EAST	Debt Securities	305	303
	KILROY REALTY LP	Debt Securities	4,756	3,830
	KIMBERLY-CLARK	Debt Securities	4,192	3,543
#	KIMCO REALTY	Debt Securities	1,482	1,238
	KINDER MORGAN	Debt Securities	30,458	25,845
	KINDER MORGAN ENERGY	Debt Securities	17,366	14,110
	KINROSS GOLD CORP	Debt Securities	6,905	6,578
	KKR 11 AR	Debt Securities	5,319	5,377
	KKR 2013-1A A1R	Debt Securities	5,328	5,401
#	KKR GROUP FINANCE CO II	Debt Securities	1,655	1,543
	KKR GROUP FINANCE CO III	Debt Securities	4,660	3,822
	KKR GROUP FINANCE CO VII	Debt Securities	882	570
	KKR STATIC 2022-2A A1	Debt Securities	9,280	9,312
	KLA CORP	Debt Securities	15,590	13,983

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	KLA CORP	Debt Securities	1,533	1,354
	KONINKLIJKE PHILIPS NV	Debt Securities	4,645	3,577
	KRAFT HEINZ FOOD	Debt Securities	45,648	40,497
#	KROGER CO	Debt Securities	3,245	2,481
	KYNDRYL HOLDINGS	Debt Securities	7,798	5,562
	L3HARRIS TECHNOLOGIES	Debt Securities	8,602	8,148
	LABORATORY CORP	Debt Securities	1,878	1,863
	LAFARGE SA	Debt Securities	9,938	9,100
	LAM RESEARCH	Debt Securities	169	149
	LAS VEGAS SANDS	Debt Securities	9,173	8,303
#	LAZARD GROUP LLC	Debt Securities	281	256
	LBJ INFRASTRUCTURE	Debt Securities	5,261	3,906
	LCDA 2023-ELL A2	Debt Securities	5,114	4,944
	LCM 37A A1	Debt Securities	2,996	2,979
	LEAR CORP	Debt Securities	272	244
	LEGG MASON INC	Debt Securities	1,735	1,555
	LEIDOS INC	Debt Securities	4,819	4,198
	LENNOX INTL INC	Debt Securities	1,198	1,178
	LENOVO GROUP LTD	Debt Securities	2,937	2,896
	LIBERTY MUTUAL	Debt Securities	19,192	13,284
	LIBERTY UTILITIES	Debt Securities	788	769
	LINCOLN NATIONAL CORP	Debt Securities	2,773	2,122
	LKQ CORP	Debt Securities	1,318	1,290
	LLOYDS BANK PLC	Debt Securities	4,437	3,446
	LLOYDS BANKING GROUP PLC	Debt Securities	14,962	13,336
#	LOCKHEED MARTIN CORP	Debt Securities	56,119	50,466
	LONG BEACH MORTGAGE LOAN TRUST	Debt Securities	524	501
	LOS ANGELES CA DEPT OF WATER & POWER	Debt Securities	5,311	4,183
	LOS ANGELES CA UNIFIED SCHOOL DISTRICT	Debt Securities	7,375	6,657
#	LOUISVILLE GAS + ELECTRIC	Debt Securities	11,461	10,499
#	LOWE'S COS INC	Debt Securities	48,266	40,177
	LSEGA FIN PLC	Debt Securities	7,689	6,197
#	LYB INT FIN III	Debt Securities	16,545	12,179
	M&T BANK CORP	Debt Securities	3,870	3,357
#	MACY'S RETAIL	Debt Securities	3,253	2,904
	MADISON PARK 2016-21A AARR	Debt Securities	43,993	44,663
	MADISON PARK 2019-34A AR	Debt Securities	16,100	16,298
	MAGELLAN MIDSTREAM	Debt Securities	4,134	2,835
	MARATHON OIL CORP	Debt Securities	5,481	4,937
#	MARATHON PETROLEUM CORP	Debt Securities	12,035	10,435
	MARKEL GROUP INC	Debt Securities	1,509	1,232
#	MARRIOTT INTL	Debt Securities	32,140	28,562
#	MARS INC	Debt Securities	30,189	28,398
#	MARSH & MCLENNAN COS INC	Debt Securities	47,346	42,772
#	MARTIN MARIETTA MATERIALS	Debt Securities	81	78
	MARVELL TECH INC	Debt Securities	8,470	7,448
	MARYLAND HEALTH & HIGHER EDUCATION	Debt Securities	3,661	2,513
	MARYLAND ST TRANSPORTATION AUTHORITY	Debt Securities	1,338	1,100
#	MASCO CORP	Debt Securities	1,673	1,389
	MASS GENERAL BRIGHAM	Debt Securities	5,537	3,606
#	MASS INSTITUTE OF TECH	Debt Securities	21,458	16,592
	MASS MUTUAL LIFE INS CO	Debt Securities	10,066	7,401
	MASSACHUSETTS STATE	Debt Securities	7,047	6,768
	MASSMUTUAL GLOBAL FUNDING	Debt Securities	5,476	4,161
	MASTERCARD INC	Debt Securities	18,100	14,354
	MAYO CLINIC	Debt Securities	6,883	4,632
#	MCDONALD'S CORP	Debt Securities	38,156	31,740
	MCF CLO 2019-1A A1R	Debt Securities	2,527	2,507

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MCKESSON CORP	Debt Securities	3,532	3,397
	MDC HOLDINGS INC	Debt Securities	5,858	3,517
	MEDSTAR HEALTH	Debt Securities	124	84
	MEDTRONIC INC	Debt Securities	1,803	1,621
	MEIJI YASUDA LIFE INSURANCE	Debt Securities	1,700	1,632
#	MELCO RESORTS	Debt Securities	12,183	11,160
	MEMORIAL SLOAN KETTERING	Debt Securities	2,592	1,907
#	MERCEDES-BENZ FINANCE	Debt Securities	2,949	2,924
#	MERCK & CO INC	Debt Securities	74,805	62,957
	MERCK SHARP	Debt Securities	6,933	5,090
	MET LIFE GLOBAL FUNDING	Debt Securities	22,994	20,665
#	META PLATFORMS	Debt Securities	52,388	47,887
	METHODIST HOSPITAL	Debt Securities	10,379	6,034
*	METLIFE CAPITAL TRUST IV	Debt Securities	2,303	2,072
* #	METLIFE INC	Debt Securities	32,135	27,964
	METROPOLITAN EDISON	Debt Securities	12,109	11,587
	MEXICO CITY AIRPORT	Debt Securities	9,335	9,729
	MF1 2022-FL10 A	Debt Securities	12,202	12,332
	MF1 2022-FL8 A	Debt Securities	4,525	4,590
	MF1 2022-FL9 A	Debt Securities	1,841	1,874
	MFRA 2022-RPL1 A1	Debt Securities	19,901	18,936
#	MGM CHINA HOLDINGS	Debt Securities	3,335	3,082
	MICRON TECHNOLOGY INC	Debt Securities	2,862	2,691
#	MICROSOFT CORP	Debt Securities	61,455	41,410
	MID ATLANTIC INTERSTATE	Debt Securities	17,269	15,736
	MID-AMERICA APARTMENTS LP	Debt Securities	2,612	2,470
	MIDAMERICAN ENERGY	Debt Securities	56,656	46,489
	MIDMICHIGAN HEALTH	Debt Securities	96	61
	MILEAGE PLUS HLD	Debt Securities	3,945	3,592
	MINERAL MEXICO SA	Debt Securities	4,059	2,851
	MISSISSIPPI POWER CO	Debt Securities	13,103	10,045
	MISSOURI ST HEALTH & EDUCATIONAL FACILITY	Debt Securities	1,210	916
#	MITSUBISHI UFJ FINANCIAL	Debt Securities	34,449	30,986
	MIZUHO FINANCIAL	Debt Securities	45,131	40,813
	MOLSON COORS BREWING CO	Debt Securities	7,837	6,493
	MONDELEZ INT INC	Debt Securities	2,378	2,078
#	MONONGAHELA POWER CO	Debt Securities	5,132	4,417
	MOODY'S CORP	Debt Securities	4,905	3,642
* #	MORGAN STANLEY	Debt Securities	247,382	217,828
	MOTIVA ENTERPRISES LLC	Debt Securities	1,328	1,061
#	MOTOROLA SOLUTIONS	Debt Securities	21,493	19,625
	MOUNT NITTANY MD	Debt Securities	2,921	2,413
	MOUNTAIN VIEW 2015-9A A2R	Debt Securities	7,620	7,900
	MPLX LP	Debt Securities	59,969	49,843
	MSBAM 2016-C31 AS	Debt Securities	2,119	1,965
	MT SINAI HOSPITAL	Debt Securities	590	409
	MULTICARE HEALTH	Debt Securities	2,944	1,644
	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	Debt Securities	12,790	11,470
	MUTUAL OF OMAHA INS CO	Debt Securities	2,236	2,175
	MYLAN INC	Debt Securities	9,933	7,446
	NARRAGANSETT ELECTRIC	Debt Securities	4,657	3,505
	NASDAQ INC	Debt Securities	32,314	29,932
	NATIONAL AUSTRALIA BANK	Debt Securities	4,521	4,371
	NATIONAL GRID	Debt Securities	1,437	1,283
	NATIONAL GRID PLC	Debt Securities	8,677	8,433
	NATIONAL HEALTH	Debt Securities	822	804
	NATIONAL RETAIL	Debt Securities	1,798	1,033
	NATIONAL RURAL UTILITIES	Debt Securities	23,033	18,958

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NATIONAL SECS CLEARING	Debt Securities	7,150	7,010
#	NATIONWIDE BUILDING SOCIETY	Debt Securities	7,957	7,429
	NATIONWIDE MUTUAL INSURANCE	Debt Securities	15,565	13,783
#	NATWEST GROUP PLC	Debt Securities	34,085	31,976
	NAVSL 2020-2A A1A	Debt Securities	1,847	1,777
	NAVSL 2023-A A	Debt Securities	2,247	2,204
	NBCUNIVERSAL MEDIA LLC	Debt Securities	3,423	2,833
	NBN CO LTD	Debt Securities	3,750	3,769
	NCC 2022-1A A2	Debt Securities	6,237	6,309
	NCC 2022-1A B	Debt Securities	5,643	5,707
	NESTLE HOLDINGS	Debt Securities	21,302	20,359
#	NETFLIX INC	Debt Securities	22,628	18,668
*	NEUBERGER BERMAN 2021-45A A	Debt Securities	2,999	2,972
*	NEUBERGER BERMAN GRP/FIN	Debt Securities	596	444
	NEVADA POWER CO	Debt Securities	17,615	14,975
	NEW ECONOMY ASSETS PHASE 1 2021-1 A1	Debt Securities	7,506	7,450
	NEW ENGLAND POWER	Debt Securities	2,731	1,957
	NEW JERSEY ST TURNPIKE AUTHORITY	Debt Securities	15,435	12,945
	NEW YORK CITY NY MUNI WATER	Debt Securities	1,206	933
	NEW YORK CITY NY TRANSITIONAL	Debt Securities	11,749	11,539
	NEW YORK LIFE GLOBAL FUNDING	Debt Securities	28,714	25,711
	NEW YORK LIFE INSURANCE	Debt Securities	11,499	8,763
	NEW YORK ST URBAN DEV CORP REV	Debt Securities	4,822	4,512
	NEW YORK STATE THRUWAY AUTHORITY	Debt Securities	1,915	1,542
	NEWCREST FINANCE PTY LTD	Debt Securities	4,355	3,809
	NEWELL BRANDS INC	Debt Securities	1,094	1,084
	NEWMONT GOLDCORP	Debt Securities	14,215	12,585
#	NEXTERA ENERGY	Debt Securities	51,453	45,792
	NGPL PIPECO LLC	Debt Securities	2,395	1,981
	NIAGARA MOHAWK POWER	Debt Securities	14,838	11,450
#	NIKE INC	Debt Securities	5,964	4,718
	NISOURCE INC	Debt Securities	16,513	14,947
	NISSAN AUTO LEASE TRUST 2023-A A2B	Debt Securities	2,340	2,341
	NISSAN MOTOR ACCEPTANCE	Debt Securities	7,500	7,499
#	NISSAN MOTOR CO	Debt Securities	11,974	10,820
	NJ TURNPIKE AUTHORITY	Debt Securities	2,890	2,682
	NNN REIT	Debt Securities	3,155	3,041
	NOKIA OYJ	Debt Securities	3,414	2,852
#	NOMURA HOLDINGS	Debt Securities	46,524	43,760
	NORDSON CORP	Debt Securities	3,575	3,508
	NORDSTROM INC	Debt Securities	5,837	5,004
#	NORFOLK SOUTHERN	Debt Securities	40,476	32,776
	NORTH TEXAS TOLLWAY AUTHORITY	Debt Securities	480	376
	NORTHEAST UNIVERSITY	Debt Securities	107	66
	NORTHERN STAR RESOURCE CO	Debt Securities	7,508	7,084
	NORTHERN STATES POWER MINN	Debt Securities	25,241	18,956
#	NORTHROP GRUMMAN CORP	Debt Securities	37,215	31,666
	NORTHWELL HEALTHCARE INC	Debt Securities	4,128	2,888
	NORTHWEST PIPELINE LLC	Debt Securities	5,978	5,664
	NORTHWESTERN MUTUAL	Debt Securities	10,099	6,750
	NORTHWESTERN MUTUAL GLOBAL	Debt Securities	725	719
	NORTHWESTERN UNIVERSITY	Debt Securities	339	207
	NOVANT HEALTH INC	Debt Securities	3,550	2,731
	NOVARTIS CAPITAL CORP	Debt Securities	23,384	19,102
	NRG ENERGY INC	Debt Securities	10,871	10,082
	NSLT 2019-5 A	Debt Securities	1,290	1,327
	NSTAR ELECTRIC	Debt Securities	1,485	1,251
	NUCOR CORP	Debt Securities	5,611	4,658

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
#	NUTRIEN LTD	Debt Securities	17,041	15,413
	NUVEEN LLC	Debt Securities	4,095	3,817
	NVENT FINANCE	Debt Securities	1,715	1,601
	NVIDIA CORP	Debt Securities	5,292	3,929
	NVR INC	Debt Securities	790	608
	NXP BV/NXP FUNDING	Debt Securities	6,513	6,375
	NXP BV/NXP FUNDING USA	Debt Securities	20,525	17,556
	NY & PRESBYTERIAN HOSPITAL	Debt Securities	5,863	4,408
	NY COMMUNITY BANCORP	Debt Securities	97	97
	NY STATE ELECTRIC & GAS	Debt Securities	4,513	3,897
	NYU HOSPITALS CENTER	Debt Securities	2,870	2,231
	OAKTREE CLO 2022-2A A1	Debt Securities	54,794	54,995
	OCCIDENTAL PETROLEUM CORP	Debt Securities	43,183	40,791
	OCI NV	Debt Securities	1,892	1,808
	OCP 2014-5A A1R	Debt Securities	3,065	3,104
	OCTAGON INVESTMENT PARTNERS 31 2017-1A AR	Debt Securities	9,830	9,788
	OCTAGON INVESTMENT PARTNERS 48 2020-3A BR	Debt Securities	3,823	3,902
	ODART 2022-1A A1	Debt Securities	12,699	12,420
	ODFA 2022-OGE A3	Debt Securities	790	724
	ODFA 2022-ONG A3	Debt Securities	1,503	1,321
	OFSBS 2022-11A A1R	Debt Securities	35,000	35,193
	OGLETHORPE POWER	Debt Securities	18,493	14,672
	OHIO EDISON CO	Debt Securities	5,971	5,249
	OHIO HEALTH CORP	Debt Securities	346	228
	OHIO POWER CO	Debt Securities	10,110	8,339
	OHIO ST UNIVERSITY	Debt Securities	3,066	2,280
	OKLAHOMA GAS & ELECTRIC	Debt Securities	6,671	5,871
	OLD REPUBLIC INTL	Debt Securities	569	347
	OMEGA HEALTHCARE INVESTORS	Debt Securities	12,098	11,641
	OMFIT 2021-1A A1	Debt Securities	2,286	2,258
	OMFIT 2021-1A A2	Debt Securities	2,286	2,348
	OMFIT 2022-2A A	Debt Securities	53,707	52,588
#	ONCOR ELECTRIC DELIVERY	Debt Securities	32,782	25,360
	ONE GAS INC	Debt Securities	934	849
	ONEMAIN FINANCE CORP	Debt Securities	4,444	4,081
	ONEOK INC	Debt Securities	44,415	42,174
	ONEOK PARTNERS LP	Debt Securities	12,784	10,985
	OPORTUN ISSUANCE TRUST 2022-2 A	Debt Securities	2,079	2,076
#	ORACLE CORP	Debt Securities	179,058	141,684
	ORBIA ADVANCE CORP	Debt Securities	2,335	1,853
	OREGON ST DEPT OF TRANSPORTATION	Debt Securities	222	227
#	O'REILLY AUTOMOTIVE	Debt Securities	8,931	7,839
	ORLANDO HEALTH	Debt Securities	795	600
	OTIS WORLDWIDE	Debt Securities	12,615	11,759
	OVINTIV INC	Debt Securities	9,864	9,256
	OWENS CORNING	Debt Securities	14,755	13,407
	OWL ROCK 2020-5A A1R	Debt Securities	3,000	2,953
	OZLM 2018-20A A1	Debt Securities	3,778	3,868
#	PACIFIC GAS & ELECTRIC CO	Debt Securities	157,029	121,347
	PACIFIC LIFE INSURANCE	Debt Securities	17,093	14,841
#	PACIFIC LIFE CORP	Debt Securities	3,510	3,106
#	PACIFICORP	Debt Securities	67,923	53,355
	PALMER SQUARE 2015-2A A1R2	Debt Securities	3,912	3,925
	PALMER SQUARE EUROPEAN 2022-2A A2	Debt Securities	7,483	7,971
	PALMER SQUARE EUROPEAN 2022-2A B	Debt Securities	8,589	9,017
#	PARAMOUNT GLOBAL	Debt Securities	39,832	32,414
	PARK AVENUE TRUST 2017-245P A	Debt Securities	4,426	4,480
	PARK AVNEUE MORTGAGE TRUST 2017-280P A	Debt Securities	4,507	4,464

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PARKER-HANNIFIN	Debt Securities	6,652	5,855
	PARKLAND CORP	Debt Securities	1,833	1,575
	PATTERSON-UTILITY ENERGY	Debt Securities	2,870	2,866
#	PAYPAL HOLDINGS INC	Debt Securities	3,279	2,897
	PEACEHEALTH OBLIGATED	Debt Securities	215	128
#	PECO ENERGY CO	Debt Securities	10,831	8,498
	PENN ELECTRIC CO	Debt Securities	1,112	1,094
	PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	2,215	1,802
	PENNSYLVANIE ELECTRIC CO	Debt Securities	11,699	10,668
	PENSKE TRUCK LEASING/PTL	Debt Securities	27,187	26,138
#	PEPSICO INC	Debt Securities	17,353	13,397
	PERNOD RICARD INTERNATIONAL FINANCE	Debt Securities	6,772	5,143
	PERRIGO FINANCE UNLIMITED	Debt Securities	3,356	2,845
	PERU GOVERNMENT BOND	Debt Securities	5,066	3,942
	PERUSAHAAN LISTRIK	Debt Securities	4,128	2,711
	PETROBRAS GLOBAL FINANCE BV	Debt Securities	5,427	5,275
	PETROLEOS DEL PERU	Debt Securities	2,955	1,547
#	PETROLEOS MEXICANOS CO	Debt Securities	34,666	28,821
#	PFIZER INC	Debt Securities	25,000	19,684
#	PFIZER INVESTMENT	Debt Securities	103,979	97,371
	PFP 2022-9 A	Debt Securities	4,378	4,399
	PG&E RECOVERY FUND	Debt Securities	7,931	5,809
	PG&E WILDFIRE RECOVERY	Debt Securities	18,321	16,361
	PHARMACIA CORP	Debt Securities	1,804	1,454
#	PHILIP MORRIS INTERNATIONAL INC	Debt Securities	108,098	97,802
#	PHILLIPS 66	Debt Securities	12,310	10,620
	PHILLIPS EDISON GROCERY	Debt Securities	4,328	3,217
	PHYSICIANS REALTY	Debt Securities	3,133	2,980
	PIEDMONT HEALTH	Debt Securities	7,292	5,091
	PIEDMONT NATURAL GAS	Debt Securities	15,459	13,954
	PILGRIM'S PRIDE	Debt Securities	7,271	7,473
	PIONEER NATURAL	Debt Securities	2,008	1,588
	PLAINS ALL AMERICAN PIPELINE	Debt Securities	9,280	8,375
#	PNC FINANCIAL	Debt Securities	22,200	20,685
	POLAR TANKERS INC	Debt Securities	9,923	8,976
	POTOMAC ELECTRIC POWER	Debt Securities	5,935	4,643
	PPL ELECTRIC UTILITIES	Debt Securities	3,360	2,962
#	PRAXAIR INC	Debt Securities	4,779	3,928
	PRES + FELLOWS OF HARVARD	Debt Securities	9,379	6,835
* #	PRINCIPAL FINANCIAL	Debt Securities	9,014	7,704
	PRINCIPAL LIFE GLOBAL FUNDING II	Debt Securities	8,976	8,346
	PROCTER & GAMBLE	Debt Securities	14,779	11,785
	PROGRESS ENERGY INC	Debt Securities	15,054	12,071
	PROGRESS RESIDENTIAL TRUST 2022-SFR6 B	Debt Securities	6,150	5,823
#	PROGRESSIVE CORP	Debt Securities	31,843	26,128
#	PROLOGIS LP	Debt Securities	35,626	32,951
	PROSUS NV	Debt Securities	23,131	17,662
	PROTECTIVE LIFE	Debt Securities	390	331
*	PRUDENTIAL FINANCIAL INC	Debt Securities	23,412	19,607
#	PUBLIC SERVICE	Debt Securities	32,579	28,930
#	PUBLIC SERVICE COLORADO	Debt Securities	34,103	28,249
	PUBLIC SERVICE ELECTRIC + GAS	Debt Securities	23,097	16,552
	PUBLIC SERVICE NEW HAMPSHIRE	Debt Securities	9,093	8,382
	PUBLIC SERVICE NEW HAMPSHIRE 2018-1 A3	Debt Securities	2,372	2,153
	PUBLIC SERVICE OKLAHOMA	Debt Securities	788	727
#	PUBLIC STORAGE	Debt Securities	17,612	16,003
	PUERTO RICO SALES TAX FING-A1	Debt Securities	2,430	2,252
	PUGET ENERGY	Debt Securities	8,514	7,405

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PUGET SOUND ENERGY INC	Debt Securities	17,387	11,822
	PULTE HOMES INC	Debt Securities	257	251
	QATAR NATIONAL BANK	Debt Securities	3,476	3,491
#	QUALCOMM INC	Debt Securities	23,645	20,721
#	QUANTA SERVICES	Debt Securities	5,306	4,114
#	QUEST DIAGNOSTICS INC	Debt Securities	244	193
	RADY CHILD/SD CA	Debt Securities	96	61
	RAYMOND JAMES	Debt Securities	7,225	5,920
	RAYTHEON TECH	Debt Securities	38,171	27,491
	RCMT 2022-FL10 A	Debt Securities	8,028	8,071
#	REALTY INCOME	Debt Securities	12,788	11,682
	REGAL REXNORD	Debt Securities	18,686	18,150
	REGATTA FUNDINGS REG11 2018-1A A	Debt Securities	2,330	2,376
	REGATTA FUNDINGS REG23 2021-4A A1	Debt Securities	39,412	40,224
	REGENCY CENTERS	Debt Securities	6,820	6,038
	REGENERON PHARMACEUTICALS	Debt Securities	9,544	7,963
	REGIONS FINANCIAL CORP	Debt Securities	1,580	1,532
	REINSURANCE GROUP	Debt Securities	2,693	2,409
	RENAISSANCE HOLDINGS	Debt Securities	4,268	4,052
	RENESAS ELECTRONICS CORP	Debt Securities	5,735	5,059
	REPUBLIC OF COLOMBIA	Debt Securities	3,329	2,911
	REPUBLIC OF PANAMA	Debt Securities	3,714	2,860
	REPUBLIC OF PERU	Debt Securities	976	846
#	REPUBLIC SVCS	Debt Securities	9,555	8,884
	RESOLUTION FUNDING CORP STRIP PRINCIPAL	Debt Securities	15,088	12,769
	REXFORD INDUSTRIAL REALTY CO	Debt Securities	6,647	6,394
	REYNOLDS AMERICAN INC	Debt Securities	22,873	17,713
	RICE UNIVERSITY	Debt Securities	1,060	802
	RIO OIL FINANCE TRUST	Debt Securities	11,698	11,887
	RIO TINTO ALCAN	Debt Securities	484	466
	RIO TINTO FIN USA LTD	Debt Securities	11,937	9,116
	RIO TINTO FIN USA PLC	Debt Securities	6,343	5,845
	RITCHIE BROS HOLDINGS	Debt Securities	250	249
	RIVERSIDE CO	Debt Securities	5,830	5,111
	ROCHE HLDGS INC	Debt Securities	38,819	28,678
	ROCKFELLER FOUNDATION	Debt Securities	331	190
	ROCKFORD TOWER 2022-2A A1	Debt Securities	49,750	49,945
	ROCKFORD TOWER 2022-2A A1R	Debt Securities	50,000	50,060
	ROCKFORD TOWER 2022-3A A	Debt Securities	999	1,003
	ROCKIES EXPRESS PIPELINE	Debt Securities	8,560	6,930
	ROCKWELL AUTOMATION INC	Debt Securities	232	134
	ROGERS COMMUNICATION INC	Debt Securities	15,868	13,072
	ROLLS-ROYCE PLC	Debt Securities	151	116
	ROMANIA	Debt Securities	5,637	4,258
#	ROPER TECHNOLOGIES INC	Debt Securities	18,742	15,045
#	ROYAL BANK OF CANADA	Debt Securities	2,991	2,475
	ROYALTY PHARMA	Debt Securities	23,359	17,525
#	RPM INTL INC	Debt Securities	1,411	1,309
#	RTX CORP	Debt Securities	29,947	26,268
	RUTGERS NJ ST UNIVERSITY	Debt Securities	690	513
	RWJ BARNABAS	Debt Securities	1,810	1,237
	RXO INC	Debt Securities	1,201	1,187
	RYDER SYSTEM INC	Debt Securities	736	731
* #	S&P GLOBAL INC	Debt Securities	14,344	12,346
	SABAL TRAIL TRANSMISSION LLC	Debt Securities	10,853	9,519
	SABINE PASS LIQUEFACTION	Debt Securities	17,196	16,402
	SABRA HEALTH CARE	Debt Securities	9,425	7,335
	SALES TAX SECURITIZATION	Debt Securities	10,077	8,318

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SALESFORCE.COM	Debt Securities	30,089	21,521
	SALLY HLD/SAL CA	Debt Securities	1,278	1,335
	SALT RIVER AZ PROJECT AGRIC IMPT	Debt Securities	1,516	1,266
	SAN ANTONIO TX ELEC GAS REVE	Debt Securities	5,022	4,080
#	SAN DIEGO G & E	Debt Securities	36,867	28,707
	SAN JOSE REDEV-A-T	Debt Securities	1,817	1,580
	SANDS CHINA LTD	Debt Securities	886	861
	SANTANDER HOLD	Debt Securities	4,030	3,928
	SANTANDER UK GROUP HOLDINGS	Debt Securities	4,120	4,168
	SANTOS FINANCE	Debt Securities	10,070	8,232
	SASOL FINANCING USA LLC	Debt Securities	5,182	5,009
	SAUDI INT BOND	Debt Securities	10,659	7,882
	SBA TOWER TRUST	Debt Securities	3,100	2,636
	SBL HOLDINGS INC	Debt Securities	1,161	1,149
	SCE REC FUND	Debt Securities	1,951	1,861
	SCENTRE GROUP TRUST 2	Debt Securities	4,655	3,998
	SCHERING-PLOUGH	Debt Securities	760	685
	SCHLUMBERGER HOLDINGS CORP	Debt Securities	5,325	4,496
#	SCHLUMBERGER INV	Debt Securities	7,588	7,163
	SDART 2022-5 B	Debt Securities	4,099	4,017
	SDART 2022-5 C	Debt Securities	3,699	3,594
	SDART 2022-6 C	Debt Securities	2,649	2,581
	SDART 2023-3 C	Debt Securities	1,285	1,264
	SEATTLE CHILDRENS HOSPITAL	Debt Securities	340	199
	SEMPRA ENERGY	Debt Securities	26,093	23,052
	SERVICENOW INC	Debt Securities	9,610	7,470
	SETANTA AIRCRAFT	Debt Securities	4,788	4,796
#	SHELL INTERNATIONAL FIN	Debt Securities	83,298	60,430
#	SHERWIN-WILLIAMS	Debt Securities	20,951	17,220
	SHIRE ACQ INV IRELAND DA	Debt Securities	1,828	1,709
	SIEMENS FINANCIERINGSMAATSCH	Debt Securities	15,149	11,667
	SIERRA PACIFIC POWER	Debt Securities	179	173
#	SIMON PROPERTY GROUP LP	Debt Securities	27,357	23,128
	SITE CENTERS CORP	Debt Securities	16,356	15,627
	SKY GROUP FINANCE	Debt Securities	1,371	998
	SKYMILES IP LTD	Debt Securities	1,517	1,498
	SKYWORKS SOLUTIONS INC	Debt Securities	161	156
	SLVRK 2021-2A A	Debt Securities	9,532	9,896
	SMB 2020-B A1A	Debt Securities	8,243	7,930
	SMB 2022-C A1A	Debt Securities	3,902	3,666
	SMBC AVIATION CAPITAL FINANCE	Debt Securities	2,000	1,683
	SMITH & NEPHEW	Debt Securities	2,584	1,989
	SNAP-ON INC	Debt Securities	1,877	1,243
	SOCIETE GENERALE	Debt Securities	19,464	18,458
	SOFI 2018-C A2FX	Debt Securities	3,340	3,264
	SOFI 2018-D A2FX	Debt Securities	2,021	1,959
	SOFI 2020-A A2FX	Debt Securities	1,482	1,422
	SOMPO INTERNATIONAL HOLDINGS LTD	Debt Securities	2,609	2,569
	SOUNDPOINT 2013-1A A1R	Debt Securities	11,073	11,208
	SOUNDPOINT 2017-3A A1R	Debt Securities	17,147	17,271
	SOUTH32 TREASURY	Debt Securities	4,289	3,846
#	SOUTHERN CAL EDISON	Debt Securities	124,595	103,543
	SOUTHERN CALIF GAS CO	Debt Securities	33,006	28,843
	SOUTHERN CO	Debt Securities	22,143	19,556
	SOUTHERN CO GAS CAPITAL	Debt Securities	13,623	11,694
	SOUTHERN COPPER CORP	Debt Securities	1,895	1,586
	SOUTHWEST AIRLINES CO	Debt Securities	2,798	2,782
#	SOUTHWEST GAS	Debt Securities	3,134	2,909

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SOUTHWESTERN ELECTRIC POWER	Debt Securities	21,920	16,324
	SOUTHWESTERN PUBLIC SERVICES	Debt Securities	12,563	9,269
	SPECTRUM HEALTH	Debt Securities	138	95
#	SPIRE MISSOURI	Debt Securities	1,321	840
#	SPIRIT AEROSYSTEMS	Debt Securities	5,097	4,356
	SPIRIT REALTY LP	Debt Securities	9,065	7,761
	SPRINT CAP CORP	Debt Securities	10,876	10,421
	SPRINT LLC	Debt Securities	2,602	2,572
	SPRINT SPECTRUM	Debt Securities	7,798	7,346
	ST JOSEPH HLTH	Debt Securities	3,356	2,869
#	STANDARD CHARTERED PLC	Debt Securities	11,792	11,593
	STANDARD INDUSTRIES INC	Debt Securities	4,364	4,272
	STANFORD HEALTH	Debt Securities	375	260
	STANFORD UNIVERSITY	Debt Securities	6,075	3,598
#	STARBUCKS CORP	Debt Securities	2,088	1,884
	STATE OF QATAR	Debt Securities	8,500	7,400
* #	STATE STREET CORP	Debt Securities	13,638	12,706
	STEEL DYNAMICS	Debt Securities	16,807	16,200
#	STELLANTIS FIN	Debt Securities	8,701	7,565
	STERIS PLC	Debt Securities	304	292
	STIFEL FINANCIAL	Debt Securities	1,191	1,016
	STORE CAPITAL	Debt Securities	5,493	3,747
	STRYKER CORP	Debt Securities	7,000	6,211
	SUBURBAN PROPANE	Debt Securities	743	716
#	SUMITOMO MITSUI	Debt Securities	44,867	43,238
	SUMITOMO TR&BK	Debt Securities	2,287	2,280
	SUMMA HEALTH	Debt Securities	1,965	1,257
	SUN COMMUNITIES	Debt Securities	24,661	21,787
	SUNCOR ENERGY	Debt Securities	21,924	18,692
	SUTTER HEALTH	Debt Securities	13,013	11,624
	SUZANO AUSTRIA	Debt Securities	4,611	4,168
	SVB FINANCIAL GROUP	Debt Securities	500	318
	SYNCHRONY BANK	Debt Securities	6,100	5,665
#	SYNCHRONY FINANCIAL	Debt Securities	7,984	5,829
	SYSCO CORP	Debt Securities	11,823	9,101
	TAKEDA PHARMACEUTICAL	Debt Securities	18,411	15,305
	TAKE-TWO INTERACTIVE SOFTWARE	Debt Securities	10,131	9,776
	TALLMAN PARK 2021-1A B	Debt Securities	1,898	1,948
	TAMPA ELECTRIC	Debt Securities	4,249	3,353
	TANGER PROPERTIES LP	Debt Securities	515	505
	TAPESTRY INC	Debt Securities	887	790
	TARGA RESOURCES	Debt Securities	24,219	21,027
	TARGA RESOURCES PARTNERS	Debt Securities	15,670	14,352
#	TARGET CORP	Debt Securities	20,342	17,296
	TD SYNEX CORP	Debt Securities	9,360	7,277
	TEACHERS INSURANCE & ANNUITY	Debt Securities	15,854	12,551
	TECK RESOURCES	Debt Securities	13,566	11,151
	TELECOM ITALIA CAPITAL	Debt Securities	4,602	3,821
	TELECOM ITALIA SPA	Debt Securities	3,317	3,242
	TELEDYNE TECHNOLOGIES	Debt Securities	4,481	3,636
	TELEFONICA EMISIONES SAU	Debt Securities	7,259	5,658
	TENCENT HOLDINGS	Debt Securities	3,131	2,723
	TENET HEALTHCARE	Debt Securities	5,276	5,040
	TENN VALLEY AUTHORITY	Debt Securities	55,332	42,620
	TENNESSEE GAS PIPELINE	Debt Securities	7,216	6,531
	TESCO PROPERTY FIN 3	Debt Securities	2,981	2,663
	TESCO PROPERTY FIN 4	Debt Securities	2,887	2,673
	TESCO PROPERTY FIN 5	Debt Securities	5,830	5,332

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TESCO PROPERTY FIN 6	Debt Securities	2,224	1,964
	TEVA PHARMACEUTICALS FINANCE	Debt Securities	3,286	2,656
#	TEVA PHARMACEUTICALS NE	Debt Securities	21,412	17,925
	TEXAS CAPITAL BANCSHARES	Debt Securities	833	830
	TEXAS EASTERN TRANSMISSION	Debt Securities	1,127	874
	TEXAS ELECTRIC MARKET	Debt Securities	7,175	6,519
	TEXAS HEALTH RESOURCES	Debt Securities	3,654	2,914
#	TEXAS INSTRUMENTS INC	Debt Securities	15,131	13,521
	TEXAS NATURAL GAS SECURITIZATION FINANCE 2023-1 A1	Debt Securities	6,053	5,921
	TEXAS NATURAL GAS SECURITIZATION FINANCE 2023-1 A2	Debt Securities	15,669	14,775
	TEXAS ST PRIV ACTIVITY BOND	Debt Securities	3,930	2,938
	THE NATURE CONSERVANCY	Debt Securities	2,145	1,623
#	THERMO FISHER	Debt Securities	29,497	27,629
	THOMAS J UNIVERSITY	Debt Securities	4,361	2,944
	TIKEHAU 2022-2A AJ	Debt Securities	8,978	9,022
	TIKEHAU 2022-2A B	Debt Securities	6,965	7,051
	TIME WARNER CABLE INC	Debt Securities	57,015	44,577
	TIME WARNER ENTERPRISES	Debt Securities	7,033	5,665
#	T-MOBILE USA INC	Debt Securities	167,433	139,958
	TORONTO-DOMINION BANK	Debt Securities	2,397	2,204
	TOTALENERGIES CAPITAL INTERNATIONAL	Debt Securities	25,101	17,215
	TOWN 2022-STAY A	Debt Securities	8,756	8,805
	TOYOTA AUTO LOAN 2023-1A A	Debt Securities	5,369	5,246
	TOYOTA MOTOR CORP	Debt Securities	1,903	1,898
#	TOYOTA MOTOR CREDIT CORP	Debt Securities	16,938	15,995
	TPMT 2022-1 A1	Debt Securities	8,246	7,752
	TPMT 2022-4 A1	Debt Securities	4,548	4,315
	TRACTOR SUPPLY	Debt Securities	5,395	5,169
	TRALEE 2021-7A A1	Debt Securities	19,620	19,803
#	TRANE TECHNOLOGIES FINANCING	Debt Securities	8,306	6,942
#	TRANSCANADA PIPELINES	Debt Securities	16,032	13,085
	TRANSCANADA TRUST CO	Debt Securities	14,552	13,788
#	TRANSCONTINENTAL GAS PIPELINE CORP	Debt Securities	10,100	8,062
#	TRAVELERS COS INC	Debt Securities	21,860	17,619
#	TREASURY BILL	Debt Securities	351,974	353,142
	TRI POINTE GROUP	Debt Securities	973	995
	TRIMBLE INC	Debt Securities	2,272	2,236
	TRINITY HEALTH	Debt Securities	1,243	815
	TRITON CONTAINER	Debt Securities	5,009	4,763
	TRUIST BANK	Debt Securities	5,481	4,642
#	TRUIST FINANCIAL	Debt Securities	37,414	34,833
	TRUSTEES PRINCETON UNIVERSITY	Debt Securities	778	477
	TSMC ARIZONA	Debt Securities	1,778	1,717
#	TSMC GLOBAL LTD	Debt Securities	3,383	3,203
	TSTAT 2022-1A A1	Debt Securities	34,461	34,603
	TSTAT 2022-2A A1	Debt Securities	14,220	14,271
	TSY INFL IX N/B	Debt Securities	56,822	52,483
	TTX CO	Debt Securities	2,159	2,157
	TUCSON ELECTRIC POWER	Debt Securities	6,391	4,980
	TYCO ELECTRONICS GROUP S	Debt Securities	3,292	2,504
	U.S. TREASURY BILL	Debt Securities	1,032,788	1,032,788
	U.S. TREASURY FRN	Debt Securities	122,500	122,500
	U.S. TREASURY N/B	Debt Securities	36,900	36,900
#	U.S. TREASURY STRIP PRINCIPAL	Debt Securities	70,391	50,218
	U.S. TREASURY STRIPS	Debt Securities	63,834	51,802
* #	UBS GROUP	Debt Securities	97,632	93,205
*	UBS GROUP AG	Debt Securities	16,375	14,938
*	UBSCM 2017-C7 A3	Debt Securities	6,478	6,181

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
*	UBSCM 2018-C10 A3	Debt Securities	7,575	6,861
	UDR INC	Debt Securities	6,403	5,460
	ULTRAPAR INTERNATIONAL SA	Debt Securities	1,349	1,312
	UMASS MEMORIAL HEALTH	Debt Securities	3,190	2,779
	UNICREDIT SPA	Debt Securities	15,639	15,507
#	UNILEVER CAPITAL	Debt Securities	1,346	1,344
#	UNION ELECTRIC	Debt Securities	23,773	18,139
#	UNION PAC CORP	Debt Securities	101,268	77,910
	UNITED AIRLINES	Debt Securities	17,018	15,863
	UNITED MEXICAN	Debt Securities	2,315	2,220
#	UNITED PARCEL SERVICE	Debt Securities	9,832	6,938
#	UNITEDHEALTH GROUP INC	Debt Securities	148,685	124,706
	UNIVERISTY OF CALIFORNIA CA	Debt Securities	3,137	2,815
	UNIVERSAL HEALTH SERVICES	Debt Securities	3,922	3,072
	UNIVERSITY OF CA REGENTS-Q	Debt Securities	7,495	6,529
	UNIVERSITY OF CALIFORNIA CA	Debt Securities	2,669	2,833
	UNIVERSITY OF CALIFORNIA CA MEDICAL CENTER	Debt Securities	4,275	2,643
	UNIVERSITY OF CALIFORNIA CA REVENUES	Debt Securities	7,750	6,395
	UNIVERSITY OF CHICAGO	Debt Securities	4,018	2,534
	UNIVERSITY OF MIAMI	Debt Securities	2,425	1,840
	UNIVERSITY OF MICHIGAN-A	Debt Securities	19,400	14,816
#	UNIVERSITY OF NOTRE DAME	Debt Securities	506	335
	UNIVERSITY OF PENNSYLVANIA	Debt Securities	6,325	5,076
#	UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	7,374	5,295
	UNIVERSITY OF TEXAS	Debt Securities	8,380	8,374
	UNIVERSITY OF VIRGINIA	Debt Securities	5,750	4,182
	UNTD AIR 15-1 AA	Debt Securities	566	533
	UNTD AIR 18-1 AA	Debt Securities	3,012	2,689
	UNTD AIR 19-1 AA	Debt Securities	2,278	2,054
	UNUM GROUP	Debt Securities	16,904	12,275
	UPS OF AMERICA INC	Debt Securities	949	749
	US AIRWAYS 2011 1A PTT	Debt Securities	826	825
	US AIRWAYS 2012 1A PTT	Debt Securities	2,171	2,082
	US AIRWAYS 2012 2A PTT	Debt Securities	1,183	1,133
#	US BANCORP	Debt Securities	55,949	50,911
#	US TREASURY N/B	Debt Securities	6,244,413	5,411,811
	UTAH ACQUISITION SUB COMPANY	Debt Securities	5,429	3,751
#	VALE OVERSEAS LIMITED	Debt Securities	10,706	9,175
	VALERO ENERGY CORP	Debt Securities	2,882	2,457
	VALLEY NATIONAL BANCORP	Debt Securities	803	801
	VAR ENERGI ASA	Debt Securities	11,036	11,249
	VENTAS REALTY LP	Debt Securities	26,113	23,914
	VENTURE 2017-28AA A1R	Debt Securities	9,620	9,868
	VENTURE GLOBAL C	Debt Securities	6,767	5,998
	VERALTO CORP	Debt Securities	16,060	15,893
	VERISIGN INC	Debt Securities	643	513
	VERISK ANALYTICS	Debt Securities	2,838	2,266
#	VERIZON COMM INC	Debt Securities	170,423	139,163
	VERUS 2021-7 A2	Debt Securities	3,168	2,969
#	VIATRIS INC	Debt Securities	6,580	5,282
	VICI PROPERTIES	Debt Securities	56,624	51,791
	VIRGIN MEDIA SEC	Debt Securities	2,200	1,759
#	VIRGINIA ELECTRIC & POWER	Debt Securities	68,432	57,974
	VISA INC	Debt Securities	20,386	14,379
	VISTRA OPERATIONS	Debt Securities	8,705	7,985
	VITERRA FINANCE	Debt Securities	6,072	5,609
	VMC 2022-FL5 A	Debt Securities	7,720	7,820
	VMED O2 UK FIN	Debt Securities	2,747	2,207

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	VMWARE INC	Debt Securities	17,667	16,565
#	VODAFONE GROUP	Debt Securities	21,028	19,582
	VOLKSWAGEN GRP	Debt Securities	7,290	7,048
	VONTIER CORP	Debt Securities	10,762	9,128
	VORNADO REALTY LP	Debt Securities	2,038	1,733
	VOYA 2014-2A A1RR	Debt Securities	-	-
	VOYA 2016-1A A1R	Debt Securities	9,495	9,635
	VOYA 2019-3A BR	Debt Securities	14,456	14,774
	VULCAN MATERIALS	Debt Securities	2,819	2,314
	WABTEC CORP	Debt Securities	16,035	14,530
	WACHOVIA CORP	Debt Securities	1,444	1,287
	WAKEMED	Debt Securities	183	113
#	WALMART INC	Debt Securities	57,467	51,494
#	WALT DISNEY CO	Debt Securities	64,860	50,983
#	WARNERMEDIA HLDG	Debt Securities	77,616	63,637
	WASHINGTON GAS	Debt Securities	249	166
	WASHINGTON UNIVERSITY	Debt Securities	1,355	1,011
	WASTE CONNECTION	Debt Securities	7,479	5,932
	WASTE MANAGEMENT	Debt Securities	11,840	11,171
	WEA FINANCE LLC	Debt Securities	1,558	989
	WEC ENERGY GROUP	Debt Securities	2,694	2,526
	WEIR GROUP PLC	Debt Securities	4,590	4,135
	WELLFLEET CLO LTD 2016 2A	Debt Securities	1,048	1,054
	WELLFLEET CLO LTD 2017 2A	Debt Securities	4,460	4,498
	WELLFLEET CLO LTD 2019 XA	Debt Securities	7,688	7,932
	WELLFLEET CLO LTD 2021 3A	Debt Securities	4,829	4,937
#	WELLS FARGO BANK NA	Debt Securities	14,721	12,226
#	WELLS FARGO CO	Debt Securities	270,754	232,828
	WELLTOWER INC	Debt Securities	27,847	23,577
	WERISON MASTER TRUST 2023-6 A	Debt Securities	7,244	7,192
	WEST FRASER TIMBER CO	Debt Securities	1,595	1,561
	WESTERN DIGITAL	Debt Securities	903	904
	WESTERN GAS PARTNERS	Debt Securities	6,978	6,282
	WESTERN MIDSTRM	Debt Securities	9,012	7,374
	WESTLAKE CHEM	Debt Securities	7,056	6,469
#	WESTPAC BANKING	Debt Securities	7,967	6,762
	WEYERHAEUSER CO	Debt Securities	20,018	18,941
	WFCM 2015-C27 A4	Debt Securities	20,650	20,398
	WFCM 2015-NXS1 A5	Debt Securities	13,317	13,019
	WFCM 2018-1745 A	Debt Securities	1,433	1,265
	WFCM 2018-C45 A3	Debt Securities	5,367	5,015
	WFCM 2019-C49 A5	Debt Securities	1,970	1,967
	WFCM 2022-C62 A4	Debt Securities	4,377	4,332
	WILLIAM CARTER	Debt Securities	1,438	1,443
#	WILLIAMS COMPANIES	Debt Securities	46,345	41,857 [1]
	WILLIS NORTH AMERICA	Debt Securities	27,871	22,822
	WINDR 2019-1A AR	Debt Securities	17,559	17,760
	WISCONSIN ELECTRIC POWER	Debt Securities	220	207
	WISCONSIN POWER + LIGHT	Debt Securities	8,298	6,699
	WISCONSIN PUBLIC SERVICE	Debt Securities	2,958	2,111
	WLLMN 2021-1A B	Debt Securities	1,903	1,956
	WOODS 2019-20A A1R	Debt Securities	5,000	4,989
	WOODSIDE FINANCE LTD	Debt Securities	7,194	6,665
	WORKDAY INC	Debt Securities	299	257
	WR GRACE & CO-CO	Debt Securities	-	-
	WW GRAINGER INC	Debt Securities	4,244	3,460
	WYETH LLC	Debt Securities	17,644	14,885
	WYNDHAM INC	Debt Securities	3,256	2,704

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	XCEL ENERGY INC	Debt Securities	28,691	23,804
	XPO INC	Debt Securities	1,742	1,720
	YALE UNIVERSITY	Debt Securities	306	178
	YALE-NEW HAVEN HEALTH SERVICES	Debt Securities	350	188
	YAMANA GOLD INC	Debt Securities	2,831	2,645
	YARA INTL SA	Debt Securities	7,640	7,339
	ZIMMER BIOMET HOLDINGS	Debt Securities	2,204	1,787
	ZIONS BANCORP	Debt Securities	1,914	1,901
	ZOETIS INC	Debt Securities	6,744	6,042
		Total debt securities	29,893,036	26,328,546
Investment funds				
	ALL WEATHER PORT CL B SERIE CX	Investment Funds	174,680	210,114
	ARROWSTREET EMERGING MARKETS TRUST FUND CLASS F	Investment Funds	29,648	25,662
	ARROWSTREET GLOBAL EQUITY ACWI CIT CLASS D	Investment Funds	182,301	181,028 [1]
	BAILLIE GIFFORD EMERGING MARKETS CIT CLASS O	Investment Funds	28,744	19,480
	BLACKROCK EMERGING MARKETS ALPHA TILTS ENHANCE FUND	Investment Funds	26,240	19,475
	BLACKROCK EMERGING MARKETS SMALL CAP EQUITY INDEX FUND	Investment Funds	3,476	3,193
	BRIDGEWATER PURE ALPHA FUND II SER CC	Investment Funds	80,909	119,736
*	GLSP SPV II LTD	Investment Funds	-	181
*	GOLDMAN SACHS INVEST PARTNERS	Investment Funds	536	274
*	GOLDMAN SACHS INVEST PARTNERS OFFSHORE	Investment Funds	65	10
	IVZ BALANCED RISK ALLOCATION MUTUAL FUND	Investment Funds	135,000	120,715
	MAN FUNDS XI SPC B USD MAN AHL TARGETRISK	Investment Funds	135,115	131,501
	MARKET ADVANTAGE II, LTD CLASS E	Investment Funds	155,712	160,760
	PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO	Investment Funds	111,661	107,404
		Total investment funds	1,064,087	1,099,533
Private equity and debt investments				
	ACCEL GROWTH FUND IV LP	Private equity and debt investments	9,647	13,324
	ACCEL LEADERS FUND	Private equity and debt investments	1,848	6,554
	ACCEL XIII LP	Private equity and debt investments	5,797	11,971
	AH PARALLEL FUND V, LP	Private equity and debt investments	3,966	12,436
	ANDREESSEN HOROWITZ FUND V, LP	Private equity and debt investments	5,227	14,181
	BATTERY VENTURES XI SIDE FUND	Private equity and debt investments	2,091	9,855
	BATTERY VENTURES XI, LP	Private equity and debt investments	4,659	16,359
	CHARLES RIVER VENTURES XVII LP	Private equity and debt investments	10,335	25,812
	EOS FITNESS	Private equity and debt investments	8,500	67,363
	FOUNDATION CAPITAL VIII	Private equity and debt investments	8,639	22,711
	GSR VENTURES V, LP	Private equity and debt investments	8,330	15,343
	HEALTHSUN HEALTHPLANS INC	Private equity and debt investments	-	-
	INSIGHT VENTURE X 44 LP	Private equity and debt investments	23,022	50,978
	IVANTI LP	Private equity and debt investments	11	-
	KEYIMPACT SALES + SYSTEMS	Private equity and debt investments	11,000	11,004
	LIGHTYEAR FUND IV, LP	Private equity and debt investments	15,310	20,486
	MAYFIELD XV, LP	Private equity and debt investments	8,290	16,580
	PARTHENON INVESTORS V, LP	Private equity and debt investments	19,077	40,655
	PEAK 10 44 LP	Private equity and debt investments	10,024	10,910
	REDPOINT VENTURES VI, LP	Private equity and debt investments	7,655	19,171
	SABA SOFTWARE INC	Private equity and debt investments	8,737	-
	SELLIGENT	Private equity and debt investments	5,919	-
	SOCIAL CAPITAL PRTRNSHP 3 LP	Private equity and debt investments	7,180	13,626
	SPARK CAPITAL V LP	Private equity and debt investments	5,507	11,446
	SPECTRUM	Private equity and debt investments	-	1,327
	SUMMIT PARTNERS GROWTH EQUITY LP	Private equity and debt investments	15,279	27,052
	VECTOR CAPITAL V, L.P. LP	Private equity and debt investments	18,210	24,024
	VENROCK ASSOCIATES VIII 44 LP	Private equity and debt investments	8,759	16,215
	WME IMG 44 LP	Private equity and debt investments	11,203	9,774

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
		Total private equity and debt investments	244,222	489,157
Real estate and other alternative investments				
	AGREE REALTY	Real estate and other alternative investments	1,020	878
	ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	119	94
	AMERICAN HOMES-A	Real estate and other alternative investments	167	178
	AMERICAN TOWER CORP	Real estate and other alternative investments	300	441
	ANNALY CAPITAL MANAGEMENT REIT	Real estate and other alternative investments	113	52
	AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	127	136
	BOSTON PROPERTIES INC	Real estate and other alternative investments	98	50
	CAMDEN PROPERTY TRUST	Real estate and other alternative investments	44	54
	CROWN CASTLE INTL CORP	Real estate and other alternative investments	237	235
	DIGITAL REALTY TRUST INC	Real estate and other alternative investments	185	207
	EQUINIX INC	Real estate and other alternative investments	202	389
	EQUITY LIFESTYLE	Real estate and other alternative investments	60	64
	EQUITY RESIDENTIAL	Real estate and other alternative investments	130	119
	ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	75	78
	EXTRA SPACE STORAGE INC	Real estate and other alternative investments	131	147
	GAMING AND LEISURE PROPERTIES REIT	Real estate and other alternative investments	70	66
	GREENOAK ASIA FEEDER II LP	Real estate and other alternative investments	14,453	9,857
	GREENOAK SPAIN REAL ESTATE FUND	Real estate and other alternative investments	5,339	-
	H2 SPECIAL OPPORTUNITIES III	Real estate and other alternative investments	38,755	26,884 [1]
	HEALTHCARE REALTY TRUST INC REIT	Real estate and other alternative investments	63	33
	HEALTHPEAK PROPERTIES	Real estate and other alternative investments	108	56
	HOST HOTELS + RESORTS INC	Real estate and other alternative investments	69	65
	INVITATION HOMES INC	Real estate and other alternative investments	92	109
	IRON MOUNTAIN INC	Real estate and other alternative investments	57	98
	KIMCO REALTY CORP REIT	Real estate and other alternative investments	82	61
	KMF X	Real estate and other alternative investments	6,460	104,980
	MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	62	84
	PEBBLEBROOK HOTEL	Real estate and other alternative investments	1,224	832
	PROLOGIS INC	Real estate and other alternative investments	280	597
	PUBLIC STORAGE	Real estate and other alternative investments	178	236
	REALTY INCOME CORP	Real estate and other alternative investments	243	189
	REGENCY CENTERS CORP	Real estate and other alternative investments	55	52
	REXFORD INDUSTRIAL REALTY REIT	Real estate and other alternative investments	1,060	893
	SBA COMM CORP	Real estate and other alternative investments	58	122
	SIMON PROPERTY GROUP INC	Real estate and other alternative investments	305	201
	SUN COMMUNITIES INC	Real estate and other alternative investments	105	93
	UDR INC	Real estate and other alternative investments	71	71
	VENTAS INC	Real estate and other alternative investments	141	95
	VICI PROPERTIES	Real estate and other alternative investments	154	168
	WELLTOWER INC	Real estate and other alternative investments	204	233
	WEYERHAEUSER CO	Real estate and other alternative investments	114	129
	WP CAREY INC	Real estate and other alternative investments	82	64
	Total real estate and other alternative investments		72,892	149,390
Derivatives				
	30Y UMBS TBA 5.5 NOV23	Derivatives	-	(39)
	30Y UMBS TBA 6.0 NOV23	Derivatives	-	8
	B8ABS18M8 TRS USD R F .00000 P V 00MFEDL FEDL01 +25 BPS	Derivatives	-	(3,247)
	B8ABSWXT7 TRS USD R F .00000 P V 00MFEDL FEDL01 +25 BPS	Derivatives	-	(3,020)
	B8ABTGZD4 TRS USD R F .00000 P V 00MFEDL FEDL01 +27 BPS	Derivatives	-	(3,956)
	B8ABUSVQ1 IRS USD R V 12MSOFR 1 CCP P F 4.80509 2 CCP	Derivatives	117	378
	B8ABXUED1 TRS USD R F .00000 P F .20000 UMBS 0.2 FIXED	Derivatives	-	-
	B8ABXUEG4 TRS USD R F .00000 P F .20000 UMBS 0.2 FIXED	Derivatives	-	-
	B8ABXUEK5 TRS USD R F .00000 P F .20000 UMBS 0.2 FIXED	Derivatives	-	-
	B8ABXUEN9 TRS USD R F .00000 P F .20000 UMBS 0.2 FIXED	Derivatives	-	-

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	B8ABXUER0 TRS USD R F .00000 P F .20000 UMBS 0.2 FIX	Derivatives	-	-
	B8ABXUES8 TRS USD R F .00000 P F .20000 UMBS 0.2 FIX	Derivatives	-	-
	B9691XA3 CDS USD R V 03MEVENT CCPCDX P F 1.00000 CCPCDX	Derivatives	(564)	(514)
	BCG7R51N9 IRS USD R V 00MSOFR P F 3.24950 CCPOIS	Derivatives	-	3,060
	BWU01D922 IRS USD R V 12MSOFR P F 1.00000 CCPOIS	Derivatives	25,381	20,383
	BWU01E1X3 IRS JPY R V 06MTONA P F .30000 CCPOIS	Derivatives	(43)	226
	BWU01JLD4 IRS USD R V 12MSOFR CCPOIS P F 3.00000 CCPOIS	Derivatives	706	1,923
	BWU01M2U0 IRS EUR R V 06MEURIB CCPVANILLA P F 3.25000 CCP	Derivatives	(94)	89
	BWU01R9M0 IRS JPY R V 12MTONAR CCPOIS P F 1.00000 CCPOIS	Derivatives	410	1,312
	BWU01XDO8 IRS EUR R V 06MEURIB CCP P F 3.00000 CCP		140	669
	BWU01XEP4 IRS GBP R V 12MSONIA CCPOISP F 5.00000 CCPOIS		(248)	(207)
	BWU01XEQ2 IRS GBP R V 12MSONIA CCPOIS P F 4.50000 CCPOIS		(329)	(170)
	E-MINI RUSS 1000 DEC23		-	(40)
	E-MINI RUSS 2000 DEC23		-	(634)
	EURO STOXX 50 DEC23		-	(271)
	Forward Foreign Currency Contracts - AUD/USD		-	136
	Forward Foreign Currency Contracts - BRL/USD		-	(9)
	Forward Foreign Currency Contracts - COP/USD		-	(121)
	Forward Foreign Currency Contracts - EUR/USD		-	54
	Forward Foreign Currency Contracts - IDR/USD		-	(15)
	Forward Foreign Currency Contracts - JPY/USD		-	(990)
	Forward Foreign Currency Contracts - MXN/USD		-	(29)
	Forward Foreign Currency Contracts - NOK/USD		-	(132)
	Forward Foreign Currency Contracts - THB/USD		-	(131)
	Forward Foreign Currency Contracts - USD/AUD		-	-
	Forward Foreign Currency Contracts - USD/COP		-	(31)
	Forward Foreign Currency Contracts - USD/EUR		-	1,476
	Forward Foreign Currency Contracts - USD/GBP		-	589
	Forward Foreign Currency Contracts - USD/MXN		-	-
	Forward Foreign Currency Contracts - USD/PEN		-	141
	FTSE 100 IDX FUT DEC23		-	86
	MIRION TECHNOLOGIES INC WARRANTS		89	41
	MSCI EMGMKT DEC23		-	(687)
	S+P/TSX 60 IX FUT DEC23		-	(151)
	S+P500 EMINI FUT DEC23	Derivatives	-	(4,615)
	S8ABUSVM0 IRS USD R F 5.38429 2 CCP P V 12MSOFR 1 CCP	Derivatives	(55)	(159)
	S9691XA3 CDS USD R F 1.00000 2 CCPCDX P V 03MEVENT 1 CCPCD	Derivatives	8,750	8,012
	S969ANHG4 CDS USD R F 5.00000 2 CCPCDX P V 03MEVENT 1 CCPCC	Derivatives	1,477	1,585
	SCG7R51B5 IRS USD R F 3.52600 FIX CCPOIS P V 00MSOFR FLO CCP	Derivatives	-	(2,935)
	SPI 200 FUTURES DEC23	Derivatives	-	(249)
	SWAPTION 3.1 CALL EUR 20231009	Derivatives	(7)	-
	SWAPTION 3.4 PUT EUR 20231009	Derivatives	(7)	(7)
	SWAPTION 3.58 CALL USD 2023100	Derivatives	(20)	-
	SWAPTION 3.75 CALL USD 2023101	Derivatives	(11)	-
	SWAPTION 3.82 CALL USD 2023101	Derivatives	(10)	(2)
	SWAPTION 4.0 CALL USD 20231030	Derivatives	(6)	-
	SWAPTION 4.03 PUT USD 20231002	Derivatives	(20)	(112)
	SWAPTION 4.15 PUT USD 20231010	Derivatives	(11)	(34)
	SWAPTION 4.22 PUT USD 20231018	Derivatives	(10)	(29)
	SWAPTION 4.45 PUT USD 20231030	Derivatives	(6)	-
	SWPC0EOD3 CDS USD P V 03MEVENT 2 CCP R F 5.000 1 CCP	Derivatives	216	16
	SWPC0HJ26 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(260)	16
	SWPC0HWO3 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	39	19
	SWPC0I2E6 CDS USD R F 1.000 FIX SOVEREIGN P V 03MEVENT FLO	Derivatives	(19)	3
	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	Derivatives	(185)	81
	SWPC0INT0 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	107	42
	SWPC0JC45 CDS EUR R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(412)	12

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SWPC0JTH8 CDS USD R F 5.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	402	207
	SWPC0JY5 CDS USD R F 1.000 FIX CCP P V 03MEVENT FLO CCP	Derivatives	8	11
	SWPC0JZ06 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(50)	55
	SWPC0K8B1 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(5)	30
	SWPC0KBE1 CDS USD R F 1.000 1 CCP P V 03MEVENT 2 CCP	Derivatives	46	65
	SWPC0KEH1 CDS USD R F 5.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	73	35
	SWPC0KJK9 CDS USD R F 1.00000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(4)	20
	SWPC0KK76 CDS USD R F 1.00000 1 CCP P V 03MEVENT 2 CCP	Derivatives	51	38
	SWPC0KKL5 CDS USD R F 1.00000 1 CCP P V 03MEVENT 2 CCP	Derivatives	6	8
	SWPC0KSK9 CDS USD R F 1.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	9	11
	SWPC0L803 CDS USD R F 1.00000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(13)	7
	SWPC0LB90 CDS USD R F 1.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	2	6
	SWPC0LPD6 CDS USD R F 1.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	345	548
	SWPC0LQW3 CDS USD R F 5.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	14	51
	SWPC0LX54 CDS USD R F 1.00000 1 CCP P V 03MEVENT 2 CCP	Derivatives	(26)	(11)
	SWPC0M330 CDS USD R F 1.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	3,863	3,557 [1]
	SWPC0M439 CDS USD R F 5.00000 1 CCPCDX P V 03MEVENT 2 CCPC	Derivatives	51	38
	SWPCNC931 CDS USD R F 5.00000 FIX CDX P V 03MEVENT FLO CDX	Derivatives	749	658
	SWU01JLE2 IRS USD R F 3.00000 CCPOIS P V 12MSOFR CCPOIS	Derivatives	(288)	(1,346)
	SWU01PDU1 IRS AUD R F 4.50000 CCPVANILLA P V 06MBBSW CCP	Derivatives	(363)	(363)
	SWU01UNY1 IRS USD R F 4.50000 CCPOIS P V 12MSOFR CCPOIS	Derivatives	(795)	(705)
	SWU01X053 IRS USD R F 3.80000 CCPOIS P V 12MSOFR CCPOIS	Derivatives	-	(41)
	SWU01X8H9 IRS USD R F 3.90000 CCPOIS P V 12MSOFR CCPOIS	Derivatives	-	(89)
	SWU01XH04 IRS USD R F 3.95000 CCPOIS P V 12MSOFR CCPOIS	Derivatives	-	(85)
	SWU01XTV5 IRS USD R F 4.16500 CCPOIS P V 12MSOFR CCPOIS	Derivatives	-	(28)
	TOPIX INDX FUTR DEC23	Derivatives	-	(453)
	US 10YR NOTE (CBT) DEC23	Derivatives	-	(43,014)
	US 10YR ULTRA FUT DEC23	Derivatives	-	(79,698)
	US 2YR NOTE (CBT) DEC23	Derivatives	-	1,138
	US 5YR NOTE (CBT) DEC23	Derivatives	-	(12,333)
	US LONG BOND(CBT) DEC23	Derivatives	-	(37,727)
	US ULTRA BOND CBT DEC23	Derivatives	-	(16,943) [1]
	Total derivatives		39,192	(168,530)
	Total directly held investments		\$ 31,589,727	\$ 28,331,285

Cash equivalents and other short-term investments

@	BANK MONTREAL MONTREAL BRH	Cash equivalents and other short-term investments	\$ 15,000	\$ 15,000
@	BANK OF AMERICA N/A	Cash equivalents and other short-term investments	30,000	30,000
@	BEDFORD ROW FDG CORP	Cash equivalents and other short-term investments	20,001	20,001
@	COLLATERALIZED CP FLEX	Cash equivalents and other short-term investments	24,000	24,000
@	JP MORGAN SEC LLC TPR D	Cash equivalents and other short-term investments	5,000	5,000
@	NATIONAL BK OF CANAD	Cash equivalents and other short-term investments	14,000	14,000
@	NATL AUSTRALIA BK LT	Cash equivalents and other short-term investments	25,000	25,000
@	NAVIGATOR GOVERNMENT	Cash equivalents and other short-term investments	408,275	408,275 [1]
@	RIDGEFIELD FUNDING CO	Cash equivalents and other short-term investments	36,202	36,202
@	SUMITOMO MITSUI BKG CORP	Cash equivalents and other short-term investments	30,000	30,000
@	SVENSKA HANDLSBNKN A	Cash equivalents and other short-term investments	15,000	15,000
@	SWEDBANK AB IAM COML PAPER	Cash equivalents and other short-term investments	15,000	15,000
@	TORONTO DOMINION BANK	Cash equivalents and other short-term investments	10,000	10,000
@	WESTPAC BANKING CORP.	Cash equivalents and other short-term investments	38,000	38,000
@	CANADIAN IMPERIAL BK	Cash equivalents and other short-term investments	36,000	36,000
@	CITIBANK NA N Y BRH INSTL	Cash equivalents and other short-term investments	20,500	20,500
@	MUFG BK LTD	Cash equivalents and other short-term investments	39,000	39,000
@	MACQUARIE BANK LIMITED	Cash equivalents and other short-term investments	25,000	25,000
@	MIZUHO BK LTD NEW YORK BRH INS	Cash equivalents and other short-term investments	24,000	24,000
@	NORDEA BK AB PUBL	Cash equivalents and other short-term investments	40,000	40,000

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
@	OVERSEA CHINESE BANKING	Cash equivalents and other short-term investments	34,000	34,000
@	MERRILL LYNCH TRI PARTY D	Cash equivalents and other short-term investments	2,000	2,000
@	BANK OF NOVA SCOTIA/THE	Cash equivalents and other short-term investments	12,000	12,000
@	BRITANNIA FDG CO	Cash equivalents and other short-term investments	15,810	15,810
@	ING US FUNDING LLC	Cash equivalents and other short-term investments	9,645	9,645
@	FEDERAL HOME LOAN BANK	Cash equivalents and other short-term investments	18,000	18,000
@	TOYOTA MOTOR CREDIT CORP	Cash equivalents and other short-term investments	39,014	39,014
@	BPCE IAM COML PAPER	Cash equivalents and other short-term investments	16,000	16,000
@	TORONTO DOMINION BK	Cash equivalents and other short-term investments	15,000	15,000
@	CITIGROUP TRI PARTY D	Cash equivalents and other short-term investments	1,000	1,000
@	BPCE	Cash equivalents and other short-term investments	4,779	4,779
@	VERSAILLES CDS LLC	Cash equivalents and other short-term investments	15,995	15,995
@	MIZUHO BANK LTD/NY	Cash equivalents and other short-term investments	16,000	16,000
		Total Securities Lending Collateral	\$ 1,069,221	\$ 1,069,221
@	Securities lending collateral (re-investment)			
#	Denotes all or portion of security on loan at September 30, 2023			
*	Denotes parties-in-interest			
	[1] includes rounding			

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 2022 This Form is Open to Public Inspection
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For calendar plan year 2022 or fiscal plan year beginning 10/01/2022 and ending 09/30/2023

▶ **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>2022</u>	
2 Assets:	
a Market value	2a 40,620,254,809
b Actuarial value	2b 44,682,280,290
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	313,809 36,418,984,004 36,418,984,004
b For terminated vested participants	14,243 578,703,598 578,703,598
c For active participants	18,766 2,473,773,791 2,942,648,564
d Total	346,818 39,471,461,393 39,940,336,166
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 5.28%
6 Target normal cost	
a Present value of current plan year accruals	6a 90,807,064
b Expected plan-related expenses	6b 44,023,794
c Total (line 6a + line 6b)	6c 134,830,858

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 	06/01/2024
	Signature of actuary	Date
Kathryn M Hoffman	Type or print name of actuary	2305658
Willis Towers Watson US LLC	Firm name	Most recent enrollment number
800 North Glebe Road		667-300-8438
Arlington VA 22203	Address of the firm	Telephone number (including area code)

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

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

Schedule SB (Form 5500) 2022
v. 220413

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)	7,284,786,354	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)	7,284,786,354	0
10	Interest on line 9 using prior year's actual return of <u>-17.12</u> %	-1,247,155,424	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>5.45</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	6,037,630,930	0

Part III		Funding Percentages	
14	Funding target attainment percentage	14	96.75 %
15	Adjusted funding target attainment percentage	15	111.87 %
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	125.11 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:			
a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0	
b Contributions made to avoid restrictions adjusted to valuation date	19b	0	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0	
20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year? ☐ 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: 5.18 %	3rd segment: 5.92 %	☐ 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 Demographic and benefit information	
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? 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	134,830,858	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	134,830,858	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	134,830,858	0	134,830,858
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 the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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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, 2022
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, 2022

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, 2022

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

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Schedule SB, Line 24 Change in Actuarial Assumptions

The assumed plan related expenses added to the target normal cost were changed from \$45,154,000 for 2021 to \$44,023,794 for 2022.

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

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Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

Applicable month	June 2022
Interest rate basis	Segment Rates from 4 th Month Preceding Valuation Date

Interest rates

	Reflecting Stabilization	Not Reflecting Stabilization
First segment rate	4.75%	1.02%
Second segment rate	5.18%	2.80%
Third segment rate	5.92%	3.38%
Effective interest rate	5.28%	2.80%

Annual rates of increase

Compensation:	N/A
Hourly-Rate Plan Saturn IRP Interest	3.10%
Credit and Annuity Conversion Rate:	
Plan-related expenses	The assumed plan-related expenses are \$45,154,000 for the prior valuation and \$44,023,794 for the current valuation.

As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

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Demographic Assumptions

Inclusion date The valuation date coincident with or next following the date on which the employee becomes a participant.

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-2020 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-2020 is used for healthy and disabled mortality for females, both pre and post retirement.

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

	Percentage not surviving during the year	
Age	Males	Females
20	0.0524%	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%

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Termination

Rates varying by age

Representative Termination Rates

Percentage leaving during the year	
Attained Age	Percentage
20	0.000%
25	1.000%
30	1.000%
35	1.000%
40	0.800%
45	0.500%
50	0.500%
55	0.500%
60	0.500%
65	0.000%

Disability¹

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

Percentage becoming disabled during the year	
Attained Age	Percentage
25	0.000%
30	0.000%
35	0.040%
40	0.200%
45	0.300%
50	0.440%
55	0.600%
60	0.500%
65	0.000%

¹ Utilization of SSDIB related to temporary benefits is assumed to be 80%. Participants on SSDIB do not receive the temporary supplement, and disability commencements assumed to be utilizing SSDIB will not receive the temporary supplement.

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Retirement ²

Rates varying by age and service.

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 service are shown below:

Percentage assumed to retire during the year				
Attained Age	Voluntary Early Retirement			Mutually Satisfactory Retirement
	30 – 32 Years of Service	More than 32 Years of Service	Other	
52	10%	5%	0%	0%
55	15%	8%	0%	0%
60	15%	10%	6%	0%
62	15%	15%	11%	0%
65	20%	20%	20%	0%
70	100%	100%	100%	0%

Benefit commencement date:

Preretirement death benefit

The later of the death of the active participant or the date the participant would have attained age 55.

Deferred vested benefit

The later of age 65 or termination of employment.

Disability benefit

Upon disablement.

Retirement benefit

Upon termination of employment.

Form of payment

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.

² All participants on layoff from closed plants in remote locations who are retirement eligible are expected to retire under the applicable provisions 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.

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Percent Married

70% of males; 35% of females.

These assumptions are used to value pre-retirement surviving spouse benefits and in determining the optional form expected to be elected at commencement.

Spouse Age

Wife two years younger than husband.

Loads

Beginning May 31, 2022, in addition to records who died since the last valuation date, all previously deceased records, regardless of date of death, were provided where (1) a beneficiary could be eligible for a survivor benefit and (2) Fidelity has not otherwise confirmed no future benefits are due. Based on a GM and Fidelity preliminary review of this population, it was determined that in the majority of cases (a) no future benefit was due to a beneficiary or (b) the beneficiary was already in pay status and included in the valuation with a record that was not associated with the participant's original record. This population is still being researched by GM and Fidelity. Based on the preliminary review and guidance from GM, it was assumed that 30% of the placeholder beneficiary group added to the plan as of September 30, 2022 will be determined to be due a future benefit after research is complete and thus should be included in the valuation. At September 30, 2023, we expect to value actual data for these participants.

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month.

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Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Decrement timing	<p>The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.</p>
Actuarial value of assets for determining minimum required contributions	<p>Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings of 5.25% (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 2021 plan year.)</p> <p>The market value of the insurance/annuity contract was determined by the plan sponsor based on a valuation of the contract performed by WTW.</p>
Benefits not valued	<p>All benefits described in the Plan Provisions section of this report were valued except Mutually Satisfactory Retirements. Based on discussions with the plan sponsor, such benefits are considered to have a de minimis likelihood of being paid and thus are not required to be valued, and will not be valued, until and unless a triggering event occurs. WTW is unable to assess this information due to lack of information about the company's business plans.</p> <p>WTW has reviewed the plan provisions with plan sponsor and, based on that review, is not aware of any significant benefits required to be valued that were not.</p>

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Consistent with 9/30/2021, as of 9/30/2022, the PBGC True-Up payment load is assumed to be \$0. This assumption is made given the small remaining number of individuals the PBGC hasn't yet adjusted for the retroactive period.

Assumption Rationale – Significant Economic Assumptions

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.
Saturn IRP Interest Credit and Annuity Conversion Rate	The former Saturn IRP offset calculation uses an annuity conversion rate equal to the 30-year Treasury rate for the month of July preceding the plan year. The current assumption is set to the current plan year rate of 3.10%. We believe that the selected assumption does not significantly conflict with what would be reasonable based on market conditions at the measurement date.
Plan-related expenses	As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).
Rate of increase in assumed return for asset smoothing	<p>The assumed return of 5.25% was used for asset smoothing.</p> <p>This is the expected return on assets assumption chosen by the client for the 2023 fiscal year under U.S. GAAP. Although determining the expected rate of return on plan assets was not within the scope of our work, it is the client's best estimate and we determined that it does not significantly conflict with what would be reasonable based on their asset allocation.</p>

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Assumption Rationale – Significant Demographic Assumptions

Healthy and Disabled 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.

Termination

Termination rates were based on an experience study conducted in 2017, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Disability

Disability rates were based on an experience study conducted in 2021, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Retirement

Retirement rates were based on an experience study conducted in 2021, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Benefit commencement date for deferred benefits:

Preretirement death benefit

Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer. If the spouse elects to defer, early retirement reductions are not applied to the benefit, so that a later commencement date is expected to be of approximately equal value.

Deferred vested benefit

Deferred vested participants' assumed commencement age is a single age intended to capture the average age at commencement. Deferred vested early commencement factors are not subsidized so that the difference between this approach and using assumed commencement rates at multiple ages is not expected to be significant.

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Form of payment The percentages of retiring participants assumed to take joint and survivor annuities are based on observed experience over the period 2016-2020, as reviewed in the 2021 experience study.

Percent married The assumed percentage married is based on the percentage of participants retaining the automatic survivor benefit election observed among recent retirees in the 2021 experience study.

Prescribed Methods

Funding 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.

Change in methods since prior valuation None.

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Schedule SB, Part V Summary of Plan Provisions

Plan Provisions

The plan was originally effective October 1, 1950 (as amended through October 1, 2022). Basic benefit rates were last increased with the 10/1/2007 union contract and applied to UAW and IUE participants. In this appendix, the "Current Plan" relates to the fully phased in post-10/1/2007 benefit units, and the "Prior Plan" relates to the pre-10/1/2007 benefit units.

Plan Year October 1 to September 30

Covered employees Any full time hourly-rate employee with unbroken Seniority prior to October 15, 2007 or Tier I full time hourly-rate employees. Plan is closed to new hires after this date.

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 based 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 credited service or employee age 65.

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

Eligibility Requirements *Normal retirement:* age 65.

Voluntary Early Retirement: age 60 with 10 years of credited service, ages 55-59 and 85 points, or any age and 30 years of service.

Mutually Satisfactory Retirement ("MSR"): age 55 with 10 years of credited service and satisfies Plan standards (age 50 with 10 years of credited service for plant closings).

Postponed Retirement: Retirement after age 65.

Total and Permanent Disability Retirement: 10 years of credited service and totally and permanently disabled prior to age 65.

Vested Deferred Benefit: 5 years of credited service.

Pre-Retirement Survivor Benefit: 5 years of credited service.

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Monthly Retirement Benefits

Basic Benefit: payable for life; rate per year of credited service:

Benefit Class Code	Current Plan (UAW and IUE)	Current Plan (all others)
A	\$53.55	\$50.90
B	53.80	51.15
C	54.05	51.40
D	54.30	51.65
Blended Rate Used to Estimate Benefits for Valuation	54.10	51.45

Early Retirement Supplement payable to age 62 and one month 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 for UAW & IUE members under the current plan (\$3,020 for all others under the current plan and prior plan) 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.

Temporary Benefit payable to age 62 and one month or the "80% date", for Mutually Satisfactory Retirements and Total and Permanently Disability Retirements with less than 30 years of credited service: rate per year of credited service is \$51.40 up to a maximum benefit of \$1,542 for UAW & IUE members under the current plan (\$49.80 for all others under the current plan and the prior plan up to a maximum benefit of \$1,494).

Interim Supplement payable to age 62 and one month or the "80% date" for employees retiring voluntarily age 60 with 10 or more years of credited service or have 85 points (age plus credited service) but less than 30 years of credited 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

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Early retirement reduction factors

The sample early retirement reductions are shown below:

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

Eligibility 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 10 years of credited service and less than 85 points: Basic Benefit reduced by table above from age 62.</p> <p>Prior to age 62 with 30 years of service or age 55 and over with 85 points, or age 60 with at least 10 years of credited service: Basic Benefit reduced by table above plus Early Retirement or Interim Supplement. Basic Benefit unreduced for early payments after 62 and one month or the "80% date".</p>
MSR	Unreduced Basic Benefit plus Temporary Benefit. May be eligible for Early Retirement Supplement.
Postponed Retirement	Participants who continue to work after attaining age 65 are provided a suspension of benefits notice. Actuarial increases are applied if participant continues to work past age 70.5.
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).

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Pre-Retirement Survivor Benefit

If the employee is active and eligible for retirement at death, the basic Benefit determined as if the employee had retired voluntarily on the date of death without rejection of the 65% surviving spouse option.

- 95% surviving spouse adjustment factor. Additional adjustment if spouse and participant age more than 5 years apart
- Benefit is reduced for age by table from age 62 for death prior to age 62 (no age reduction for death after 85 points or 30 years of credited service)

If the employee is not active at death, or active, but 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.

Post-Retirement Surviving Spouse Coverage

For employees who retain the automatic survivor election (65%)

- Participant's basic benefit reduced to 95% (additional adjustment if participant and spouse age more than 5 years apart). Spouse receives 65% of participant's reduced benefit. Based on participant's benefit payable after age 62 and one month, if 30 years of credited service or age plus service equals 85 points
- If spouse pre-deceases participant, participant's benefit is restored to 100%

For participants receiving a disability benefit, participant must be age 55 or have 30 years of credited service to be eligible for the 65% joint and survivor annuity option

Other Plan Provisions

Special Provisions for Foundry and Asbestos Service

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

(i) Service otherwise credited plus

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

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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	<p>Eligibility Conditions: UAW, IUE and USW union members hired prior to February 28, 1999 (Seniority before May 28, 1999).</p> <p>Covered Benefits: Delphi Hourly Plan Benefits based on plan provisions in effect prior to the plan termination that are not paid by the PBGC.</p>
Negotiated Pension Increases	This report reflects the increased benefit units from the 2007 UAW contract.
Form of payment	Primarily forms include Single life annuity and 65% Surviving Spouse Coverage (QJSA); other forms are available
Plan participants' contribution	None.
Maximum limits on benefits	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes take effect. Increases in the dollar limits are assumed for determining pension cost.

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Future Plan Changes

No future plan changes were recognized in determining the AFTAP or in determining minimum and maximum contributions.

Changes in Benefits Valued Since Prior Year

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

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Schedule SB, Line 26a Schedule of Active Participant Data as of October 1, 2022

Attained Age	Attained Years of Credited Service ³										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	1	7	43	0	0	0	0	0	52
35-39	0	3	12	62	408	6	0	0	0	0	491
40-44	1	2	24	101	638	441	34	0	0	0	1,241
45-49	4	10	84	190	727	1,010	968	64	0	0	3,057
50-54	8	23	134	238	680	1,061	1,537	169	5	0	3,855
55-59	11	23	133	200	432	731	1,118	253	645	16	3,562
60-64	7	34	134	145	265	358	533	276	858	1,186	3,796
65-69	4	12	57	46	71	84	125	111	401	1,195	2,106
70 & over	1	2	34	7	19	11	26	26	91	389	606
Total	36	110	613	996	3,283	3,702	4,341	899	2,000	2,786	18,766

³ Age and service for purposes of determining category are based on exact (not rounded) values.

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Schedule SB, Line 26b Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2022	28,474,690	7,777,005	3,904,558,153	3,940,809,847
2023	72,056,409	17,388,934	3,758,109,940	3,847,555,283
2024	102,756,674	20,832,272	3,612,927,460	3,736,516,406
2025	131,643,106	23,754,849	3,467,197,792	3,622,595,747
2026	156,645,424	26,101,571	3,319,662,106	3,502,409,101
2027	178,053,035	28,330,647	3,170,490,257	3,376,873,938
2028	196,288,124	30,840,594	3,020,983,007	3,248,111,725
2029	212,396,679	33,402,179	2,870,884,765	3,116,683,622
2030	225,489,122	35,662,700	2,719,496,812	2,980,648,635
2031	234,498,632	37,432,825	2,566,839,341	2,838,770,798
2032	240,442,213	39,127,238	2,413,554,475	2,693,123,926
2033	244,198,862	41,036,166	2,260,680,325	2,545,915,353
2034	246,012,990	43,205,379	2,108,861,440	2,398,079,808
2035	245,980,082	45,603,923	1,958,519,055	2,250,103,060
2036	245,244,444	47,835,328	1,810,279,072	2,103,358,844
2037	244,170,459	49,820,833	1,664,953,556	1,958,944,849
2038	242,148,485	51,425,353	1,523,239,338	1,816,813,176
2039	239,141,935	52,705,063	1,385,834,551	1,677,681,549
2040	235,262,902	53,535,249	1,253,458,397	1,542,256,548
2041	230,514,029	53,595,841	1,126,777,102	1,410,886,972
2042	224,926,878	53,162,130	1,006,357,354	1,284,446,362
2043	218,636,432	52,353,117	892,642,563	1,163,632,111
2044	211,723,590	51,237,052	786,019,220	1,048,979,862
2045	204,151,080	49,820,409	686,798,922	940,770,412
2046	195,896,257	48,109,224	595,205,630	839,211,111
2047	187,133,273	46,188,515	511,389,232	744,711,020
2048	177,978,332	44,195,250	435,421,779	657,595,361
2049	168,573,583	42,129,595	367,285,233	577,988,411
2050	159,127,238	39,993,200	306,870,541	505,990,979
2051	149,675,826	37,816,935	253,954,520	441,447,282
2052	140,225,991	35,610,220	208,191,767	384,027,978
2053	130,836,261	33,389,196	169,130,713	333,356,170
2054	121,590,000	31,157,565	136,221,243	288,968,807
2055	112,555,624	28,947,589	108,841,062	250,344,274
2056	103,778,566	26,771,336	86,330,040	216,879,941
2057	95,290,732	24,632,009	68,024,958	187,947,700
2058	87,108,340	22,543,050	53,290,579	162,941,968
2059	79,252,681	20,511,729	41,540,495	141,304,905
2060	71,741,981	18,545,280	32,248,791	122,536,051
2061	64,587,178	16,651,197	24,955,360	106,193,735
2062	57,799,783	14,837,430	19,265,874	91,903,088
2063	51,392,692	13,112,316	14,849,911	79,354,919
2064	45,379,755	11,484,528	11,435,688	68,299,972
2065	39,775,497	9,962,752	8,803,491	58,541,740

Plan Name: General Motors Hourly-Rate Employees Pension Plan
EIN / PN: 27-0383222/003
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

SCHEDULE SB ATTACHMENTS

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2066	34,593,026	8,555,022	6,778,254	49,926,302
2067	29,842,694	7,268,019	5,222,190	42,332,903
2068	25,530,168	6,106,312	4,027,480	35,663,960
2069	21,654,679	5,071,769	3,110,239	29,836,686
2070	18,208,833	4,163,478	2,405,745	24,778,056
2071	15,177,997	3,377,649	1,864,204	20,419,850
2072	12,540,974	2,707,802	1,447,461	16,696,237
2073	10,271,126	2,145,306	1,126,302	13,542,734
2074	8,337,521	1,679,911	878,357	10,895,789
2075	6,707,000	1,300,474	686,561	8,694,034
2076	5,345,548	995,511	537,887	6,878,946
2077	4,219,667	753,739	422,372	5,395,777
2078	3,297,470	564,583	332,372	4,194,425
2079	2,549,368	418,450	261,992	3,229,810
2080	1,948,591	306,929	206,771	2,462,291
2081	1,471,353	222,831	163,329	1,857,513
2082	1,096,720	160,149	129,085	1,385,955
2083	806,441	113,948	102,090	1,022,479
2084	584,639	80,260	80,805	745,703
2085	417,575	55,953	64,034	537,562
2086	293,639	38,594	50,835	383,068
2087	203,143	26,328	40,449	269,920
2088	138,154	17,756	32,287	188,197
2089	92,298	11,832	25,887	130,017
2090	60,537	7,786	20,880	89,203
2091	38,960	5,058	16,978	60,996
2092	24,593	3,241	13,957	41,791
2093	15,221	2,048	11,626	28,895
2094	9,235	1,275	9,836	20,346
2095	5,493	782	8,469	14,743
2096	3,202	472	7,431	11,105
2097	1,829	280	6,649	8,759
2098	1,023	164	6,061	7,248
2099	560	94	5,616	6,270
2100	300	53	5,276	5,629
2101	157	29	5,009	5,195

Plan Name: General Motors Hourly-Rate Employees Pension Plan
 EIN / PN: 27-0383222/003
 Plan Sponsor: General Motors LLC
 Valuation Date: October 1, 2022

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

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: 10/01/2022 – 09/30/2023

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
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

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: 10/01/2022 – 09/30/2023

Summary of Plan Provisions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

Schedule of Reportable Transactions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

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 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

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: 10/01/2022 – 09/30/2023

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: 10/01/2022 – 09/30/2023

Change in Non-Prescribed Actuarial Assumptions

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

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

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, 2022 and ending September 30, 2023

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, L.P.		Prudential Tower, 800 Boylston St, Boston, MA 02199
AH Capital Management, L.L.C.		2865 Sand Hill Road, Suite 101, Menlo Park, CA 94025
Aleutian Fund, Ltd.	98-0566066	
Apollo Advisors VII, L.P.	26-0673253	
Apollo Advisors VIII, L.P.	80-0877161	
Apollo Co-Investment Management, LLC	82-4630560	
Aristeia Capital, L.L.C.	13-3953132	
Atlas Venture Advisors, Inc.		C/O Accomplish, 86 Wareham Street, Floor 3, Boston, MA 02118
Axon Capital, LP	26-3295563	
Bayview Asset Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Blackstone Management Associates IV L.L.C.	13-4195762	
Blackstone Management Associates V L.L.C.	20-3176986	
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		Borough Yards, 13 Dirty Lane, London SE1 9PA United Kingdom
Capital Home Loans Limited		Admiral House, Harlington Way, Fleet Hampshire GU51 4YA United Kingdom
CBF Manager, L.P.	82-3608385	
Centerbridge Advisors II, LLC	27-3060659	
Centerbridge Advisors, LLC	20-4714365	
Centerbridge Associates, L.P.	03-0587673	
Centerbridge Capital Partners II, L.P.	27-3060225	
Centerbridge Capital Partners, L.P.	03-0587680	
Centerbridge Partners DCE II, L.P.	37-1662971	
Centerbridge Partners DCE, L.P.	20-4714819	
Cerberus European Investments, LLC	20-0831785	
Cerberus Global Investments B.V.		Oude Utrechtseweg 32 Baarn, 3743 KN Netherlands

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2022 and ending September 30, 2023

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.)
Cerberus Operations and Advisory Company, LLC	20-5804477	
Cerberus Technology Solutions LLC	83-0958985	
Cerberus UK Management Ltd.		84 Grosvenor, 2nd floor London, W1K 3JZ UK
CJP II General Partner, L.P.	98-0504194	
Coller International Partners V, LP	98-0500340	
Contour Asset Management LLC	27-3025607	
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
Empyrean Capital Partners, LP	52-2403815	
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	
General Atlantic Service Company	13-3491941	
Goldman Sachs Asset Management, LP	13-3575636	
H/2 SO Co-Investment Manager 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	

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2022 and ending September 30, 2023

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.)
Hellman & Friedman LLC	38-3708132	
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 Floor Boston, MA 02108
King Street Capital Management, L.P.	13-3978904	
King Street Master Advisors, L.L.C.	26-3871197	
L Squared Capital Management LP		3434 Via Lido, Suite 300 Newport Beach, CA 92660
Leucadia Asset Management LLC - Topwater Capital Division	13-2615557	
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
Meritech Capital Associates VII L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
MSREI IX Global-GP, L.P.	98-1323341	
MSREI X Global-GP, L.P.	98-1530586	
Nantahala Capital Management, LLC	20-1151760	
Neuberger Berman 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	

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2022 and ending September 30, 2023

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.)
OCM Opportunities Fund VII, L.P.	98-0521250	
OCM Opportunities Fund VIIb, L.P.	20-8514102	
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
PCP Partners IV, L.P.		399 Boylston Street, 13th Floor, Boston, MA 02116
PDT Partners, LLC		60 Columbus Cir 18th Floor, New York, NY 10023
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	
Prospect Hill Growth Partners	46-5290249	
Providence Equity Partners L.L.C.		500 Boylston Street, Floor 18, Boston, MA 02216
Rokos Capital Management LLP		4th Floor Phoenix House, 1 Station Hill, Reading, Berkshire, United Kingdom, RG1 1NB
Russell Investments Implementation Services Inc	91-0604934	
Samlyn Capital, LLC	20-5854094	
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 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

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2022 and ending September 30, 2023

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.)
Suvretta GP, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
TC Group V, L.P.	26-0204255	
TPG Partners VI, L.P.	26-1684644	
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 V, LP	98-1254597	
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	

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									
Fidelity Management Trust Co.	04-3022712		15, 64	Recordkeeper	10,032,952	x		x				
Performance Equity Management LLC	13-4162590		28		6,273,212		x					
State Street Bank and Trust Company	04-1867445		19, 21, 28, 62, 99	Trustee	5,283,484	x		x				
Pacific Investment Management Company, LLC	33-0629048		28		4,903,478	x		x				
PGIM, Inc.	22-2540245		28		4,843,994		x					
AEW Capital Managment L.P.	04-3329433		28		4,705,939		x					
NISA Investment Advisors	48-1140940		28		4,272,284		x					
Bridgewater Associates, LP	27-1437501		28		3,540,523	x		x				
J.P. Morgan Investment Management, Inc.	13-3200244		27, 28		3,218,096		x					
Wellington Management Company LLP	30-0835489		51		3,152,576		x					
Legal & General Investment	20-8058531		28, 51		2,927,490		x					
BlackRock Financial Management, Inc.	13-3806691		28		2,861,502		x					
Capital Guardian Trust Company	95-4154361		28		2,219,508		x					
SS&C Private Equity Services		80 Lamberton Road, Windsor, CT 06095	15		2,073,603		x					
Jennison Associates LLC	22-2540245		28		1,309,646		x					
Insight North America LLC	82-0983489		28		1,196,769		x					
MetLife Investment Management, LLC	82-2405817		28		1,170,247		x					
Evercore Group L.L.C.	27-2635011		16		1,131,356		x					
Towers Watson Delaware Inc.	23-1159360		11	Actuary	978,617		x					
Morgan, Lewis & Bockius LLP		101 Park Avenue, New York, NY 10178	29		938,743		x					
Franklin Templeton Institutional, LLC	94-3411725		28		935,379	x		x				
Deloitte Tax LLP	51-0033500		49		892,335		x					
TGM Associates L.P.	27-3894776		28		807,018		x					
Dodge & Cox	94-1441976		28		753,857	x		x				
Arrowstreet Capital LP	04-3472863		28		660,806		x					
Invesco Advisers, Inc.	58-1707262		28, 99		600,497	x		x				
PRIMECAP Management Co.	95-3868081		28		516,396	x		x				
BlackRock Capital Management	51-0395386		28		435,027		x					
Marathon Asset Management Limited	95-4328983		28		430,574		x					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		390,333		x					
Kirkland & Ellis LLP	36-1326630		29		380,815		x					
Principal Global Investors, LLC	42-1479618		28		366,530	x		x				
Ernst & Young		Bank of America, P.O. Box 848111, Dallas, TX 75284-8111	10	External auditor	335,000		x					
Sarofim Realty Advisors	76-0029911		28		303,488		x					
Fidelity Institutional Asset Management Trust Company and FIAM LLC	20-2159373		28	Affiliate of recordkeeper	256,249	x		x				
Seyfarth Shaw LLP		620 Eighth Avenue, 32nd Floor, New York, NY 10018	29		149,684		x					
BlackRock Institutional Trust Company, N.A.	94-3112180		28, 50, 51		138,874	x		x				
Global Trust Company	26-3761443		21		138,283		x					
SS&C Technologies, Inc.	06-1169696		15		98,552		x					
Institutional Protection Services		1-3, Staple Inn, London WC1V 7QH, United Kingdom	12		67,486		x					
Standard & Poor's	13-4155501		49		54,011		x					
CB Richard Ellis	95-2743174		28		47,727		x					
Westbrook Realty Management VIII, L.P.	26-1163899		28		38,575		x					
Silver Mountain Group LLC	45-3645331		16		34,601		x					
VII 444 Madison Co-Investor, LLC	06-1828197		28		32,671		x					
London Stock Exchange		10 Paternoster Row, London EC4M 7LS, United Kingdom	40, 49		32,665		x					
Westbrook Realty Management VII, L.L.C.	20-5372871		28		30,363		x					
Decker Capital Management LLC	83-0727883		27		29,288		x					
Institutional Limited Partners Association	75-3028947		99		13,359		x					
Capital Economics (USA) Inc	47-3558907		49		9,502		x					
Strategic Economic Decisions, Inc.	74-2139464		49		9,450		x					
Goodwin Procter LLP		One Commerce Square, 2005 Market Street, 32nd Floor, Philadelphia, PA 19103	29		9,382		x					
Akin Gump Strauss Hauer & Feld		Bank of America Tower, 1 Bryant Pk, New York, NY 10036	29		8,312		x					
KPMG Limited		Taipei 101 Tower, 68F, No.7, Sec. 5, Xinyi Road, Taipei City, Taiwan	49		7,873		x					
Cushman & Wakefield		455 North Cityfront Plaza Drive, Chicago, IL 60611	28		5,900		x					
Hedge Fund Research, Inc.	36-3939211		49		5,873		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									
KPMG Limited		Taipei 101 Tower, 68F, No.7, Sec. 5, Xinyi Road, Taipei City, Taiwan	49			7,873		x				
Cushman & Wakefield		455 North Cityfront Plaza Drive, Chicago, IL 60611	28			5,900		x				
Hedge Fund Research, Inc.	36-3939211		49			5,873		x				
Blank Rome LLP		One Logan Square, 130 North 18th Street, Philadelphia, PA 19103	29			5,241		x				
Deloitte, Haskins & Sells	86-1065772		49			5,015		x				
Balderton Capital VIII, S.L.P.	98-1642186		51				x			x		x
Ceyuan Ventures Management LLC		P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands	52, 72				x			x	29,252	x
Contour Asset Management LLC	27-3025607		52,68				x			x	39,853	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	970,130	x

General Motors Hourly-Rate Employees Pension Plan
Form 5500
Plan No. – 003
Plan Year: 10/01/2022 – 09/30/2023

Schedule C – Part III Response

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2022 and ending September 30, 2023

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(e)
Service Provider Name (As reported on 2(a))	Service Codes	Enter amount 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.
Balderton Capital VIII, S.L.P.	51		98-1642186		6.1%. Management fees paid through the fund. The quarterly management fee is equal to 0.625% of the committed capital of Atlantic and the Limited Partners. The total amount is then allocated in proportion to each Partner's respective committed capital (1% and 0.2% respectively). We have expressed this above as a percentage of the Net Asset Value attributable to the two White Plaza Group Trust LPs as at 30 September 2023.
Ceyuan Ventures Management III, LLC	52,72	29,252		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	970,130		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.
Contour Asset Management LLC	68	39,853	27-3025607		0.18% Allocated based on % of total amt received.

Form 5500 - Sch. C - Service Provider Information

For fiscal year beginning October 1, 2022 and ending September 30, 2023

A. Name of Plan -- General Motors Hourly-Rate Employees Pension Plan

C. Plan Sponsor -- General Motors LLC

B. Plan Number -- 003

D. EIN -- 27-0383222

PART II. 4 SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION				
4(a)			4(b)	4(c)
Name	EIN #)	Address (Report if EIN Unknown or for self-employed persons)	Nature of Service	Describe the information that the service provider failed or refused to provide
Fund Wind Down Services Limited		c/o P.O. Box 4654, Level 3, Geneva Place, Road Town, Tortola, British Virgin Islands, VG1110	28	Did not provide response for indirect compensation.
Elevation Capital V Limited		For APEX Financial Services (Mauritius) Ltd, Apex House, Bank Street, TwentyEight Cybercity, Ebène 72201, Republic of Mauritius	28	Did not provide response for indirect compensation.
Elevation Capital VIII Limited		For APEX Financial Services (Mauritius) Ltd, Apex House, Bank Street, TwentyEight Cybercity, Ebène 72201, Republic of Mauritius	28	Did not provide response for indirect compensation.
Khosla Ventures		2128 Sand Hill Road, Menlo Park, CA 94025	28	Did not provide response for indirect compensation.
SAIF Partners India IV Limited		For APEX Financial Services (Mauritius) Ltd, Apex House, Bank Street, TwentyEight Cybercity, Ebène 72201, Republic of Mauritius	28	Did not provide response for indirect compensation.
Vestar Capital Partners		520 Madison Avenue, 33rd Floor, New York, NY 10022	28	Did not provide response for indirect compensation.